Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-261.350	Local	1.000000	-261.35	1.000000	-261.35	0.00	0.00
				Base	1.000000	-261.35	1.000000	-261.35	0.00	0.00
US DOLLAR Total									
			-261.350	Local		-261.35		-261.35	0.00	0.00
				Base		-261.35		-261.35	0.00	0.00
CASH Total									
			-261.350	Base		-261.35		-261.35	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.155517	31 Dec 2030		
			9,256,510.870	Local	100.050455	9,261,181.26	100.050000	9,261,139.13	-42.13	1.10
				Base	100.050455	9,261,181.26	100.050000	9,261,139.13	-42.13	1.10
US DOLLAR Total									
			9,256,510.870	Local		9,261,181.26		9,261,139.13	-42.13	1.10
				Base		9,261,181.26		9,261,139.13	-42.13	1.10
CASH EQUIVALENT Total									
			9,256,510.870	Base		9,261,181.26		9,261,139.13	-42.13	1.10
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			33,010.000	Local	38.632726	1,275,266.27	67.390000	2,224,543.90	949,277.63	0.26
				Base	38.632726	1,275,266.27	67.390000	2,224,543.90	949,277.63	0.26

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,258.000	48.871947	1,332,151.52	53.410000	1,455,849.78	123,698.26	0.17
		Base		48.871947	1,332,151.52	53.410000	1,455,849.78	123,698.26	0.17
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,105.000	21.196356	659,312.64	38.900000	1,209,984.50	550,671.86	0.14
		Base		21.196356	659,312.64	38.900000	1,209,984.50	550,671.86	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,156.000	94.026056	1,895,189.18	143.300000	2,888,354.80	993,165.62	0.34
		Base		94.026056	1,895,189.18	143.300000	2,888,354.80	993,165.62	0.34
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	37,793.000	42.409045	1,602,765.04	49.380000	1,866,218.34	263,453.30	0.22
		Base		42.409045	1,602,765.04	49.380000	1,866,218.34	263,453.30	0.22
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,385.000	10.186684	594,749.52	22.370000	1,306,072.45	711,322.93	0.15
		Base		10.186684	594,749.52	22.370000	1,306,072.45	711,322.93	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,831.000	16.718704	649,203.98	25.980000	1,008,829.38	359,625.40	0.12
		Base		16.718704	649,203.98	25.980000	1,008,829.38	359,625.40	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,188.000	25.019116	705,238.84	37.950000	1,069,734.60	364,495.76	0.13
		Base		25.019116	705,238.84	37.950000	1,069,734.60	364,495.76	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,277.000	28.317451	800,732.56	32.330000	914,195.41	113,462.85	0.11
		Base		28.317451	800,732.56	32.330000	914,195.41	113,462.85	0.11
009728106	AKORN INC COMMON STOCK								
		Local	43,124.000	41.686237	1,797,677.28	33.540000	1,446,378.96	-351,298.32	0.17
		Base		41.686237	1,797,677.28	33.540000	1,446,378.96	-351,298.32	0.17
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	22,850.000	20.740141	473,912.22	41.380000	945,533.00	471,620.78	0.11
		Base		20.740141	473,912.22	41.380000	945,533.00	471,620.78	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
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,637.000	347.933793	2,657,170.38	594.800000	4,542,487.60	1,885,317.22	0.54
		Base		347.933793	2,657,170.38	594.800000	4,542,487.60	1,885,317.22	0.54
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	53,825.000	28.386563	1,527,906.78	17.010000	915,563.25	-612,343.53	0.11
		Base		28.386563	1,527,906.78	17.010000	915,563.25	-612,343.53	0.11
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	89,754.000	15.915417	1,428,472.33	12.760000	1,145,261.04	-283,211.29	0.14
		Base		15.915417	1,428,472.33	12.760000	1,145,261.04	-283,211.29	0.14
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,314.000	41.649965	2,761,975.79	47.300000	3,136,652.20	374,676.41	0.37
		Base		41.649965	2,761,975.79	47.300000	3,136,652.20	374,676.41	0.37
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	82,283.000	17.716920	1,457,801.36	12.050000	991,510.15	-466,291.21	0.12
		Base		17.716920	1,457,801.36	12.050000	991,510.15	-466,291.21	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,410.000	35.891785	1,306,819.89	99.370000	3,618,061.70	2,311,241.81	0.43
		Base		35.891785	1,306,819.89	99.370000	3,618,061.70	2,311,241.81	0.43
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,878.000	44.234949	1,365,886.77	86.860000	2,682,063.08	1,316,176.31	0.32
		Base		44.234949	1,365,886.77	86.860000	2,682,063.08	1,316,176.31	0.32
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	87,843.000	16.920416	1,486,340.09	33.300000	2,925,171.90	1,438,831.81	0.35
		Base		16.920416	1,486,340.09	33.300000	2,925,171.90	1,438,831.81	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	43,943.000	31.346569	1,377,462.29	78.420000	3,446,010.06	2,068,547.77	0.41
		Base		31.346569	1,377,462.29	78.420000	3,446,010.06	2,068,547.77	0.41
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,780.000	24.303054	748,047.99	65.910000	2,028,709.80	1,280,661.81	0.24
		Base		24.303054	748,047.99	65.910000	2,028,709.80	1,280,661.81	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
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		75,339.000	Local	17.619109	1,327,406.09	25.200000	1,898,542.80	571,136.71	0.22
			Base	17.619109	1,327,406.09	25.200000	1,898,542.80	571,136.71	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		52,076.000	Local	34.834215	1,814,026.56	82.950000	4,319,704.20	2,505,677.64	0.51
			Base	34.834215	1,814,026.56	82.950000	4,319,704.20	2,505,677.64	0.51
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		41,664.000	Local	36.438473	1,518,172.55	27.270000	1,136,177.28	-381,995.27	0.13
			Base	36.438473	1,518,172.55	27.270000	1,136,177.28	-381,995.27	0.13
053807103	AVNET INC COMMON STOCK USD1.0								
		61,824.000	Local	29.047725	1,795,846.52	38.880000	2,403,717.12	607,870.60	0.28
			Base	29.047725	1,795,846.52	38.880000	2,403,717.12	607,870.60	0.28
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		217,554.000	Local	7.789126	1,694,555.56	3.800000	826,705.20	-867,850.36	0.10
			Base	7.789126	1,694,555.56	3.800000	826,705.20	-867,850.36	0.10
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		41,114.000	Local	17.764881	730,385.33	30.500000	1,253,977.00	523,591.67	0.15
			Base	17.764881	730,385.33	30.500000	1,253,977.00	523,591.67	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		21,126.000	Local	52.623064	1,111,714.86	82.970000	1,752,824.22	641,109.36	0.21
			Base	52.623064	1,111,714.86	82.970000	1,752,824.22	641,109.36	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		45,129.000	Local	43.999405	1,985,649.16	46.870000	2,115,196.23	129,547.07	0.25
			Base	43.999405	1,985,649.16	46.870000	2,115,196.23	129,547.07	0.25
077454106	BELDEN INC COMMON STOCK USD.01								
		20,908.000	Local	78.257377	1,636,205.24	75.430000	1,577,090.44	-59,114.80	0.19
			Base	78.257377	1,636,205.24	75.430000	1,577,090.44	-59,114.80	0.19
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		45,481.000	Local	45.062799	2,049,501.16	46.250000	2,103,496.25	53,995.09	0.25
			Base	45.062799	2,049,501.16	46.250000	2,103,496.25	53,995.09	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
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	47,969.000	26.911139	1,290,900.43	69.170000	3,318,015.73	2,027,115.30	0.39
		Base		26.911139	1,290,900.43	69.170000	3,318,015.73	2,027,115.30	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,151.000	35.257438	780,987.50	48.300000	1,069,893.30	288,905.80	0.13
		Base		35.257438	780,987.50	48.300000	1,069,893.30	288,905.80	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,296.000	97.981147	1,008,813.89	226.310000	2,330,087.76	1,321,273.87	0.28
		Base		97.981147	1,008,813.89	226.310000	2,330,087.76	1,321,273.87	0.28
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,466.000	72.846660	1,345,186.43	117.500000	2,169,755.00	824,568.57	0.26
		Base		72.846660	1,345,186.43	117.500000	2,169,755.00	824,568.57	0.26
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	53,497.000	43.860330	2,346,396.09	60.170000	3,218,914.49	872,518.40	0.38
		Base		43.860330	2,346,396.09	60.170000	3,218,914.49	872,518.40	0.38
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,442.000	35.418275	936,530.03	67.470000	1,784,041.74	847,511.71	0.21
		Base		35.418275	936,530.03	67.470000	1,784,041.74	847,511.71	0.21
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,573.000	304.844745	1,394,055.02	132.150000	604,321.95	-789,733.07	0.07
		Base		304.844745	1,394,055.02	132.150000	604,321.95	-789,733.07	0.07
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,201.000	20.750472	502,182.17	38.100000	922,058.10	419,875.93	0.11
		Base		20.750472	502,182.17	38.100000	922,058.10	419,875.93	0.11
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	58,156.000	25.216761	1,466,505.95	75.560000	4,394,267.36	2,927,761.41	0.52
		Base		25.216761	1,466,505.95	75.560000	4,394,267.36	2,927,761.41	0.52
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,813.000	9.083616	1,842,275.39	12.610000	2,557,471.93	715,196.54	0.30
		Base		9.083616	1,842,275.39	12.610000	2,557,471.93	715,196.54	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
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,890.000	22.251938	1,265,912.78	43.070000	2,450,252.30	1,184,339.52	0.29
		Base		22.251938	1,265,912.78	43.070000	2,450,252.30	1,184,339.52	0.29
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,173.000	24.541187	1,084,057.86	62.730000	2,770,972.29	1,686,914.43	0.33
		Base		24.541187	1,084,057.86	62.730000	2,770,972.29	1,686,914.43	0.33
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	7,984.000	188.623484	1,505,969.90	126.700000	1,011,572.80	-494,397.10	0.12
		Base		188.623484	1,505,969.90	126.700000	1,011,572.80	-494,397.10	0.12
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	71,814.000	31.554414	2,266,048.67	62.060000	4,456,776.84	2,190,728.17	0.53
		Base		31.554414	2,266,048.67	62.060000	4,456,776.84	2,190,728.17	0.53
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	84,734.000	17.674475	1,497,629.00	20.880000	1,769,245.92	271,616.92	0.21
		Base		17.674475	1,497,629.00	20.880000	1,769,245.92	271,616.92	0.21
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,563.000	55.654237	1,422,689.27	59.420000	1,518,953.46	96,264.19	0.18
		Base		55.654237	1,422,689.27	59.420000	1,518,953.46	96,264.19	0.18
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,320.000	374.284638	868,340.36	710.900000	1,649,288.00	780,947.64	0.20
		Base		374.284638	868,340.36	710.900000	1,649,288.00	780,947.64	0.20
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	30,900.000	30.515619	942,932.64	53.430000	1,650,987.00	708,054.36	0.20
		Base		30.515619	942,932.64	53.430000	1,650,987.00	708,054.36	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	138,294.000	9.507983	1,314,897.05	33.490000	4,631,466.06	3,316,569.01	0.55
		Base		9.507983	1,314,897.05	33.490000	4,631,466.06	3,316,569.01	0.55
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	38,075.000	40.761661	1,552,000.25	35.350000	1,345,951.25	-206,049.00	0.16
		Base		40.761661	1,552,000.25	35.350000	1,345,951.25	-206,049.00	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
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,348.000	46.564812	2,018,491.47	85.510000	3,706,687.48	1,688,196.01	0.44
		Base		46.564812	2,018,491.47	85.510000	3,706,687.48	1,688,196.01	0.44
136069101	CAN IMPERIAL BK OF COMMERCE COMMON STOCK								
		Local	0.224	80.848214	18.11	81.160000	18.18	0.07	0.00
		Base		80.848214	18.11	81.160000	18.18	0.07	0.00
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	41,572.000	33.003262	1,372,011.62	26.700000	1,109,972.40	-262,039.22	0.13
		Base		33.003262	1,372,011.62	26.700000	1,109,972.40	-262,039.22	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	31,952.000	46.833648	1,496,428.72	95.400000	3,048,220.80	1,551,792.08	0.36
		Base		46.833648	1,496,428.72	95.400000	3,048,220.80	1,551,792.08	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,119.000	40.793283	943,099.91	37.430000	865,344.17	-77,755.74	0.10
		Base		40.793283	943,099.91	37.430000	865,344.17	-77,755.74	0.10
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	35,400.000	27.623327	977,865.76	26.630000	942,702.00	-35,163.76	0.11
		Base		27.623327	977,865.76	26.630000	942,702.00	-35,163.76	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	23,935.000	51.103536	1,223,163.13	88.950000	2,129,018.25	905,855.12	0.25
		Base		51.103536	1,223,163.13	88.950000	2,129,018.25	905,855.12	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,379.000	97.729662	1,893,903.12	107.110000	2,075,684.69	181,781.57	0.25
		Base		97.729662	1,893,903.12	107.110000	2,075,684.69	181,781.57	0.25
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	61,806.000	31.935933	1,973,832.28	35.100000	2,169,390.60	195,558.32	0.26
		Base		31.935933	1,973,832.28	35.100000	2,169,390.60	195,558.32	0.26
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,117.000	14.148847	525,162.77	37.950000	1,408,590.15	883,427.38	0.17
		Base		14.148847	525,162.77	37.950000	1,408,590.15	883,427.38	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	23,562.000	39.566349	932,262.31	101.150000	2,383,296.30	1,451,033.99	0.28
		Base		39.566349	932,262.31	101.150000	2,383,296.30	1,451,033.99	0.28
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,062.000	26.952846	594,633.69	50.300000	1,109,718.60	515,084.91	0.13
		Base		26.952846	594,633.69	50.300000	1,109,718.60	515,084.91	0.13
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,178.000	43.798356	1,540,738.55	48.410000	1,702,966.98	162,228.43	0.20
		Base		43.798356	1,540,738.55	48.410000	1,702,966.98	162,228.43	0.20
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	91,238.000	22.300609	2,034,662.94	37.920000	3,459,744.96	1,425,082.02	0.41
		Base		22.300609	2,034,662.94	37.920000	3,459,744.96	1,425,082.02	0.41
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	64,046.000	11.348841	726,847.90	9.420000	603,313.32	-123,534.58	0.07
		Base		11.348841	726,847.90	9.420000	603,313.32	-123,534.58	0.07
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,115.000	121.847455	745,097.19	183.300000	1,120,879.50	375,782.31	0.13
		Base		121.847455	745,097.19	183.300000	1,120,879.50	375,782.31	0.13
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	70,120.000	17.515145	1,228,161.96	25.020000	1,754,402.40	526,240.44	0.21
		Base		17.515145	1,228,161.96	25.020000	1,754,402.40	526,240.44	0.21
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,401.000	24.701593	1,294,388.18	38.850000	2,035,778.85	741,390.67	0.24
		Base		24.701593	1,294,388.18	38.850000	2,035,778.85	741,390.67	0.24
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,859.000	55.917739	1,781,483.24	62.720000	1,998,196.48	216,713.24	0.24
		Base		55.917739	1,781,483.24	62.720000	1,998,196.48	216,713.24	0.24
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,750.000	41.074223	1,057,661.23	55.830000	1,437,622.50	379,961.27	0.17
		Base		41.074223	1,057,661.23	55.830000	1,437,622.50	379,961.27	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
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,856.000	43.769469	1,875,784.38	84.900000	3,638,474.40	1,762,690.02	0.43
		Base		43.769469	1,875,784.38	84.900000	3,638,474.40	1,762,690.02	0.43
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,179.000	193.018327	2,350,770.20	224.990000	2,740,153.21	389,383.01	0.32
		Base		193.018327	2,350,770.20	224.990000	2,740,153.21	389,383.01	0.32
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,223.000	28.505670	1,232,100.56	56.830000	2,456,363.09	1,224,262.53	0.29
		Base		28.505670	1,232,100.56	56.830000	2,456,363.09	1,224,262.53	0.29
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,265.000	14.338526	821,095.70	19.430000	1,112,658.95	291,563.25	0.13
		Base		14.338526	821,095.70	19.430000	1,112,658.95	291,563.25	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,676.000	74.031544	1,530,676.20	56.450000	1,167,160.20	-363,516.00	0.14
		Base		74.031544	1,530,676.20	56.450000	1,167,160.20	-363,516.00	0.14
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,730.000	87.310807	1,460,709.80	65.300000	1,092,469.00	-368,240.80	0.13
		Base		87.310807	1,460,709.80	65.300000	1,092,469.00	-368,240.80	0.13
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	87,614.000	11.464213	1,004,425.52	14.940000	1,308,953.16	304,527.64	0.15
		Base		11.464213	1,004,425.52	14.940000	1,308,953.16	304,527.64	0.15
212485106	CONVERGYS CORP COMMON STOCK								
		Local	46,557.000	11.613418	540,685.89	23.780000	1,107,125.46	566,439.57	0.13
		Base		11.613418	540,685.89	23.780000	1,107,125.46	566,439.57	0.13
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,181.000	40.269823	1,054,304.24	36.100000	945,134.10	-109,170.14	0.11
		Base		40.269823	1,054,304.24	36.100000	945,134.10	-109,170.14	0.11
217204106	COPART INC COMMON STOCK								
		Local	101,392.000	12.121497	1,229,022.86	31.790000	3,223,251.68	1,994,228.82	0.38
		Base		12.121497	1,229,022.86	31.790000	3,223,251.68	1,994,228.82	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
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		41,865.000	Local	19.001838	795,511.95	43.380000	1,816,103.70	1,020,591.75	0.21
			Base	19.001838	795,511.95	43.380000	1,816,103.70	1,020,591.75	0.21
21871N101	CORECIVIC INC REIT USD.01								
		66,598.000	Local	30.095076	2,004,271.88	27.580000	1,836,772.84	-167,499.04	0.22
			Base	30.095076	2,004,271.88	27.580000	1,836,772.84	-167,499.04	0.22
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		49,180.000	Local	31.929413	1,570,288.53	35.030000	1,722,775.40	152,486.87	0.20
			Base	31.929413	1,570,288.53	35.030000	1,722,775.40	152,486.87	0.20
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		207,191.000	Local	9.891988	2,049,530.88	8.790000	1,821,208.89	-228,321.99	0.22
			Base	9.891988	2,049,530.88	8.790000	1,821,208.89	-228,321.99	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		11,892.000	Local	151.559893	1,802,350.25	167.250000	1,988,937.00	186,586.75	0.24
			Base	151.559893	1,802,350.25	167.250000	1,988,937.00	186,586.75	0.24
224399105	CRANE CO COMMON STOCK USD1.0								
		25,017.000	Local	38.099847	953,143.86	79.380000	1,985,849.46	1,032,705.60	0.24
			Base	38.099847	953,143.86	79.380000	1,985,849.46	1,032,705.60	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		48,120.000	Local	34.138720	1,642,755.23	24.650000	1,186,158.00	-456,597.23	0.14
			Base	34.138720	1,642,755.23	24.650000	1,186,158.00	-456,597.23	0.14
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		28,151.000	Local	58.987696	1,660,562.64	93.910000	2,643,660.41	983,097.77	0.31
			Base	58.987696	1,660,562.64	93.910000	2,643,660.41	983,097.77	0.31
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		21,885.000	Local	69.000000	1,510,065.00	91.780000	2,008,605.30	498,540.30	0.24
			Base	69.000000	1,510,065.00	91.780000	2,008,605.30	498,540.30	0.24
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		162,944.000	Local	15.334251	2,498,624.27	13.650000	2,224,185.60	-274,438.67	0.26
			Base	15.334251	2,498,624.27	13.650000	2,224,185.60	-274,438.67	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
23283R100	CYRUSONE INC REIT USD.01								
		38,618.000	Local	49.765521	1,921,844.90	55.750000	2,152,953.50	231,108.60	0.25
			Base	49.765521	1,921,844.90	55.750000	2,152,953.50	231,108.60	0.25
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		45,467.000	Local	39.810412	1,810,059.99	53.440000	2,429,756.48	619,696.49	0.29
			Base	39.810412	1,810,059.99	53.440000	2,429,756.48	619,696.49	0.29
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		30,550.000	Local	30.899873	943,991.11	61.700000	1,884,935.00	940,943.89	0.22
			Base	30.899873	943,991.11	61.700000	1,884,935.00	940,943.89	0.22
235825205	DANA INC COMMON STOCK USD.01								
		71,500.000	Local	21.400435	1,530,131.12	22.330000	1,596,595.00	66,463.88	0.19
			Base	21.400435	1,530,131.12	22.330000	1,596,595.00	66,463.88	0.19
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		44,950.000	Local	19.930418	895,872.27	17.000000	764,150.00	-131,722.27	0.09
			Base	19.930418	895,872.27	17.000000	764,150.00	-131,722.27	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		15,822.000	Local	63.899786	1,011,022.41	68.260000	1,080,009.72	68,987.31	0.13
			Base	63.899786	1,011,022.41	68.260000	1,080,009.72	68,987.31	0.13
248019101	DELUXE CORP COMMON STOCK USD1.0								
		23,990.000	Local	25.241953	605,554.46	69.220000	1,660,587.80	1,055,033.34	0.20
			Base	25.241953	605,554.46	69.220000	1,660,587.80	1,055,033.34	0.20
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		31,901.000	Local	17.595258	561,306.31	10.830000	345,487.83	-215,818.48	0.04
			Base	17.595258	561,306.31	10.830000	345,487.83	-215,818.48	0.04
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		43,413.000	Local	32.588850	1,414,779.74	39.830000	1,729,139.79	314,360.05	0.20
			Base	32.588850	1,414,779.74	39.830000	1,729,139.79	314,360.05	0.20
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		37,332.000	Local	29.154117	1,088,381.50	28.000000	1,045,296.00	-43,085.50	0.12
			Base	29.154117	1,088,381.50	28.000000	1,045,296.00	-43,085.50	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
254067101	DILLARDS INC CL A COMMON STOCK								
		11,593.000	Local	54.410901	630,785.57	57.690000	668,800.17	38,014.60	0.08
			Base	54.410901	630,785.57	57.690000	668,800.17	38,014.60	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		23,786.000	Local	63.760572	1,516,608.97	211.530000	5,031,452.58	3,514,843.61	0.60
			Base	63.760572	1,516,608.97	211.530000	5,031,452.58	3,514,843.61	0.60
257559203	DOMTAR CORP COMMON STOCK USD.01								
		30,958.000	Local	49.939091	1,546,014.38	38.420000	1,189,406.36	-356,608.02	0.14
			Base	49.939091	1,546,014.38	38.420000	1,189,406.36	-356,608.02	0.14
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		65,341.000	Local	26.221840	1,713,361.27	45.540000	2,975,629.14	1,262,267.87	0.35
			Base	26.221840	1,713,361.27	45.540000	2,975,629.14	1,262,267.87	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		72,636.000	Local	30.049414	2,182,669.23	38.210000	2,775,421.56	592,752.33	0.33
			Base	30.049414	2,182,669.23	38.210000	2,775,421.56	592,752.33	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,714.000	Local	74.574400	1,395,585.32	48.800000	913,243.20	-482,342.12	0.11
			Base	74.574400	1,395,585.32	48.800000	913,243.20	-482,342.12	0.11
264411505	DUKE REALTY CORP REIT USD.01								
		175,881.000	Local	13.294012	2,338,164.12	27.950000	4,915,873.95	2,577,709.83	0.58
			Base	13.294012	2,338,164.12	27.950000	4,915,873.95	2,577,709.83	0.58
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		18,249.000	Local	110.039324	2,008,107.63	108.150000	1,973,629.35	-34,478.28	0.23
			Base	110.039324	2,008,107.63	108.150000	1,973,629.35	-34,478.28	0.23
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		45,582.000	Local	52.501142	2,393,107.06	55.120000	2,512,479.84	119,372.78	0.30
			Base	52.501142	2,393,107.06	55.120000	2,512,479.84	119,372.78	0.30
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		15,373.000	Local	87.715198	1,348,445.74	89.520000	1,376,190.96	27,745.22	0.16
			Base	87.715198	1,348,445.74	89.520000	1,376,190.96	27,745.22	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
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,688.000	54.625578	1,730,975.32	71.870000	2,277,416.56	546,441.24	0.27
		Base		54.625578	1,730,975.32	71.870000	2,277,416.56	546,441.24	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,007.000	70.374378	1,689,477.69	92.420000	2,218,726.94	529,249.25	0.26
		Base		70.374378	1,689,477.69	92.420000	2,218,726.94	529,249.25	0.26
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	71,463.000	22.584993	1,613,991.32	58.580000	4,186,302.54	2,572,311.22	0.50
		Base		22.584993	1,613,991.32	58.580000	4,186,302.54	2,572,311.22	0.50
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,871.000	27.862494	1,584,567.92	47.320000	2,691,135.72	1,106,567.80	0.32
		Base		27.862494	1,584,567.92	47.320000	2,691,135.72	1,106,567.80	0.32
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	28,402.000	46.609213	1,323,794.86	76.020000	2,159,120.04	835,325.18	0.26
		Base		46.609213	1,323,794.86	76.020000	2,159,120.04	835,325.18	0.26
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,197.000	42.788282	1,548,807.43	38.750000	1,402,633.75	-146,173.68	0.17
		Base		42.788282	1,548,807.43	38.750000	1,402,633.75	-146,173.68	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	29,298.000	49.028441	1,436,435.27	65.380000	1,915,503.24	479,067.97	0.23
		Base		49.028441	1,436,435.27	65.380000	1,915,503.24	479,067.97	0.23
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,011.000	53.406980	2,564,122.51	49.370000	2,370,303.07	-193,819.44	0.28
		Base		53.406980	2,564,122.51	49.370000	2,370,303.07	-193,819.44	0.28
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,584.000	25.047417	766,050.20	48.020000	1,468,643.68	702,593.48	0.17
		Base		25.047417	766,050.20	48.020000	1,468,643.68	702,593.48	0.17
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,524.000	67.885228	1,461,161.65	72.450000	1,559,413.80	98,252.15	0.18
		Base		67.885228	1,461,161.65	72.450000	1,559,413.80	98,252.15	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
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		14,726.000	Local	81.564021	1,201,111.78	94.800000	1,396,024.80	194,913.02	0.17
			Base	81.564021	1,201,111.78	94.800000	1,396,024.80	194,913.02	0.17
302520101	FNB CORP COMMON STOCK USD.01								
		159,809.000	Local	12.792631	2,044,377.52	14.160000	2,262,895.44	218,517.92	0.27
			Base	12.792631	2,044,377.52	14.160000	2,262,895.44	218,517.92	0.27
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		20,438.000	Local	42.209168	862,670.97	34.960000	714,512.48	-148,158.49	0.08
			Base	42.209168	862,670.97	34.960000	714,512.48	-148,158.49	0.08
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		19,517.000	Local	67.534139	1,318,063.79	166.180000	3,243,335.06	1,925,271.27	0.38
			Base	67.534139	1,318,063.79	166.180000	3,243,335.06	1,925,271.27	0.38
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		15,316.000	Local	30.734459	470,728.98	139.410000	2,135,203.56	1,664,474.58	0.25
			Base	30.734459	470,728.98	139.410000	2,135,203.56	1,664,474.58	0.25
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		45,887.000	Local	21.849321	1,002,599.77	28.250000	1,296,307.75	293,707.98	0.15
			Base	21.849321	1,002,599.77	28.250000	1,296,307.75	293,707.98	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		54,545.000	Local	16.859041	919,576.40	44.690000	2,437,616.05	1,518,039.65	0.29
			Base	16.859041	919,576.40	44.690000	2,437,616.05	1,518,039.65	0.29
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		115,633.000	Local	11.170564	1,291,685.83	17.420000	2,014,326.86	722,641.03	0.24
			Base	11.170564	1,291,685.83	17.420000	2,014,326.86	722,641.03	0.24
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		58,005.000	Local	22.933498	1,330,257.58	28.620000	1,660,103.10	329,845.52	0.20
			Base	22.933498	1,330,257.58	28.620000	1,660,103.10	329,845.52	0.20
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		38,687.000	Local	30.000415	1,160,626.04	39.880000	1,542,837.56	382,211.52	0.18
			Base	30.000415	1,160,626.04	39.880000	1,542,837.56	382,211.52	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
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,068.000	13.388702	1,219,282.35	17.310000	1,576,387.08	357,104.73	0.19
		Base		13.388702	1,219,282.35	17.310000	1,576,387.08	357,104.73	0.19
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,893.000	23.246214	1,717,732.52	37.440000	2,766,553.92	1,048,821.40	0.33
		Base		23.246214	1,717,732.52	37.440000	2,766,553.92	1,048,821.40	0.33
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	580,219.000	2.209465	1,281,973.43	1.160000	673,054.04	-608,919.39	0.08
		Base		2.209465	1,281,973.43	1.160000	673,054.04	-608,919.39	0.08
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,466.000	10.022477	866,603.46	19.000000	1,642,854.00	776,250.54	0.19
		Base		10.022477	866,603.46	19.000000	1,642,854.00	776,250.54	0.19
361448103	GATX CORP COMMON STOCK USD.625								
		Local	19,340.000	31.654134	612,190.95	64.270000	1,242,981.80	630,790.85	0.15
		Base		31.654134	612,190.95	64.270000	1,242,981.80	630,790.85	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	61,545.000	29.885456	1,839,300.37	29.570000	1,819,885.65	-19,414.72	0.22
		Base		29.885456	1,839,300.37	29.570000	1,819,885.65	-19,414.72	0.22
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	50,087.000	32.769373	1,641,319.60	21.610000	1,082,380.07	-558,939.53	0.13
		Base		32.769373	1,641,319.60	21.610000	1,082,380.07	-558,939.53	0.13
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,430.000	75.864101	2,308,544.58	68.390000	2,081,107.70	-227,436.88	0.25
		Base		75.864101	2,308,544.58	68.390000	2,081,107.70	-227,436.88	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	142,088.000	9.903116	1,407,113.93	18.970000	2,695,409.36	1,288,295.43	0.32
		Base		9.903116	1,407,113.93	18.970000	2,695,409.36	1,288,295.43	0.32
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	246,786.000	5.019810	1,238,818.75	3.770000	930,383.22	-308,435.53	0.11
		Base		5.019810	1,238,818.75	3.770000	930,383.22	-308,435.53	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
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	35,712.000	24.713558	882,570.60	33.150000	1,183,852.80	301,282.20	0.14
		Base		24.713558	882,570.60	33.150000	1,183,852.80	301,282.20	0.14
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,477.000	37.153260	1,020,860.12	109.280000	3,002,686.56	1,981,826.44	0.36
		Base		37.153260	1,020,860.12	109.280000	3,002,686.56	1,981,826.44	0.36
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,301.000	434.711682	1,000,271.58	599.650000	1,379,794.65	379,523.07	0.16
		Base		434.711682	1,000,271.58	599.650000	1,379,794.65	379,523.07	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,694.000	26.889891	529,569.51	48.240000	950,038.56	420,469.05	0.11
		Base		26.889891	529,569.51	48.240000	950,038.56	420,469.05	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	106,641.000	24.747068	2,639,052.05	29.280000	3,122,448.48	483,396.43	0.37
		Base		24.747068	2,639,052.05	29.280000	3,122,448.48	483,396.43	0.37
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,769.000	52.467943	669,963.16	55.780000	712,254.82	42,291.66	0.08
		Base		52.467943	669,963.16	55.780000	712,254.82	42,291.66	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	78,677.000	47.709976	3,753,677.77	14.750000	1,160,485.75	-2,593,192.02	0.14
		Base		47.709976	3,753,677.77	14.750000	1,160,485.75	-2,593,192.02	0.14
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,808.000	31.042636	676,977.81	39.870000	869,484.96	192,507.15	0.10
		Base		31.042636	676,977.81	39.870000	869,484.96	192,507.15	0.10
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,803.000	40.893081	646,233.36	31.900000	504,115.70	-142,117.66	0.06
		Base		40.893081	646,233.36	31.900000	504,115.70	-142,117.66	0.06
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,167.000	24.911286	1,274,635.76	38.820000	1,986,302.94	711,667.18	0.24
		Base		24.911286	1,274,635.76	38.820000	1,986,302.94	711,667.18	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
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,084.000	38.843217	896,656.81	39.280000	906,739.52	10,082.71	0.11
		Base		38.843217	896,656.81	39.280000	906,739.52	10,082.71	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,804.000	32.281612	1,349,500.52	49.000000	2,048,396.00	698,895.48	0.24
		Base		32.281612	1,349,500.52	49.000000	2,048,396.00	698,895.48	0.24
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,106.000	46.732890	986,344.38	88.630000	1,870,624.78	884,280.40	0.22
		Base		46.732890	986,344.38	88.630000	1,870,624.78	884,280.40	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	53,790.000	24.430719	1,314,128.39	32.380000	1,741,720.20	427,591.81	0.21
		Base		24.430719	1,314,128.39	32.380000	1,741,720.20	427,591.81	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	44,302.000	40.498463	1,794,162.89	48.400000	2,144,216.80	350,053.91	0.25
		Base		40.498463	1,794,162.89	48.400000	2,144,216.80	350,053.91	0.25
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,593.000	30.088680	1,732,897.34	34.150000	1,966,800.95	233,903.61	0.23
		Base		30.088680	1,732,897.34	34.150000	1,966,800.95	233,903.61	0.23
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,408.000	30.216994	1,160,574.32	103.870000	3,989,438.96	2,828,864.64	0.47
		Base		30.216994	1,160,574.32	103.870000	3,989,438.96	2,828,864.64	0.47
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,460.000	33.063164	1,668,367.28	50.710000	2,558,826.60	890,459.32	0.30
		Base		33.063164	1,668,367.28	50.710000	2,558,826.60	890,459.32	0.30
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	29,601.000	34.420077	1,018,868.71	79.610000	2,356,535.61	1,337,666.90	0.28
		Base		34.420077	1,018,868.71	79.610000	2,356,535.61	1,337,666.90	0.28
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	87,722.000	28.626864	2,511,205.78	27.470000	2,409,723.34	-101,482.44	0.29
		Base		28.626864	2,511,205.78	27.470000	2,409,723.34	-101,482.44	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
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		62,427.000	Local	23.357677	1,458,149.69	24.900000	1,554,432.30	96,282.61	0.18
			Base	23.357677	1,458,149.69	24.900000	1,554,432.30	96,282.61	0.18
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		81,250.000	Local	22.774838	1,850,455.55	29.150000	2,368,437.50	517,981.95	0.28
			Base	22.774838	1,850,455.55	29.150000	2,368,437.50	517,981.95	0.28
443510607	HUBBELL INC COMMON STOCK USD.01								
		25,319.000	Local	55.305114	1,400,270.17	113.170000	2,865,351.23	1,465,081.06	0.34
			Base	55.305114	1,400,270.17	113.170000	2,865,351.23	1,465,081.06	0.34
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		22,763.000	Local	42.586004	969,385.20	186.160000	4,237,560.08	3,268,174.88	0.50
			Base	42.586004	969,385.20	186.160000	4,237,560.08	3,268,174.88	0.50
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		18,586.000	Local	75.163278	1,396,984.68	145.100000	2,696,828.60	1,299,843.92	0.32
			Base	75.163278	1,396,984.68	145.100000	2,696,828.60	1,299,843.92	0.32
45073V108	ITT INC COMMON STOCK USD1.0								
		43,854.000	Local	21.527172	944,052.58	40.180000	1,762,053.72	818,001.14	0.21
			Base	21.527172	944,052.58	40.180000	1,762,053.72	818,001.14	0.21
451107106	IDACORP INC COMMON STOCK								
		24,925.000	Local	38.355123	956,001.44	85.350000	2,127,348.75	1,171,347.31	0.25
			Base	38.355123	956,001.44	85.350000	2,127,348.75	1,171,347.31	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		37,743.000	Local	38.828311	1,465,496.93	113.010000	4,265,336.43	2,799,839.50	0.50
			Base	38.828311	1,465,496.93	113.010000	4,265,336.43	2,799,839.50	0.50
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01								
		26,760.000	Local	44.916426	1,201,963.57	58.500000	1,565,460.00	363,496.43	0.19
			Base	44.916426	1,201,963.57	58.500000	1,565,460.00	363,496.43	0.19
457187102	INGREDION INC COMMON STOCK USD.01								
		35,455.000	Local	44.734142	1,586,049.01	119.210000	4,226,590.55	2,640,541.54	0.50
			Base	44.734142	1,586,049.01	119.210000	4,226,590.55	2,640,541.54	0.50

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

Base Currency: 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								
		65,780.000	Local	7.677617	505,033.63	25.790000	1,696,466.20	1,191,432.57	0.20
			Base	7.677617	505,033.63	25.790000	1,696,466.20	1,191,432.57	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,154.000	Local	38.980377	668,669.38	77.300000	1,326,004.20	657,334.82	0.16
			Base	38.980377	668,669.38	77.300000	1,326,004.20	657,334.82	0.16
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		28,750.000	Local	19.169054	551,110.30	35.050000	1,007,687.50	456,577.20	0.12
			Base	19.169054	551,110.30	35.050000	1,007,687.50	456,577.20	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		12,487.000	Local	27.356911	341,605.75	37.550000	468,886.85	127,281.10	0.06
			Base	27.356911	341,605.75	37.550000	468,886.85	127,281.10	0.06
466313103	JABIL INC COMMON STOCK USD.001								
		90,093.000	Local	21.093529	1,900,379.29	29.190000	2,629,814.67	729,435.38	0.31
			Base	21.093529	1,900,379.29	29.190000	2,629,814.67	729,435.38	0.31
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		14,551.000	Local	88.824529	1,292,485.72	98.500000	1,433,273.50	140,787.78	0.17
			Base	88.824529	1,292,485.72	98.500000	1,433,273.50	140,787.78	0.17
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		165,040.000	Local	11.772325	1,942,904.57	22.830000	3,767,863.20	1,824,958.63	0.45
			Base	11.772325	1,942,904.57	22.830000	3,767,863.20	1,824,958.63	0.45
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,399.000	Local	68.199852	1,527,608.49	125.000000	2,799,875.00	1,272,266.51	0.33
			Base	68.199852	1,527,608.49	125.000000	2,799,875.00	1,272,266.51	0.33
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		23,837.000	Local	77.198754	1,840,186.69	85.090000	2,028,290.33	188,103.64	0.24
			Base	77.198754	1,840,186.69	85.090000	2,028,290.33	188,103.64	0.24
48242W106	KBR INC COMMON STOCK USD.001								
		70,805.000	Local	26.088122	1,847,169.50	15.220000	1,077,652.10	-769,517.40	0.13
			Base	26.088122	1,847,169.50	15.220000	1,077,652.10	-769,517.40	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
482539103	KLX INC COMMON STOCK USD.01								
		25,583.000	Local	19.560538	500,417.25	50.000000	1,279,150.00	778,732.75	0.15
			Base	19.560538	500,417.25	50.000000	1,279,150.00	778,732.75	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		63,455.000	Local	37.873616	2,403,270.29	18.490000	1,173,282.95	-1,229,987.34	0.14
			Base	37.873616	2,403,270.29	18.490000	1,173,282.95	-1,229,987.34	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		41,101.000	Local	13.190297	542,134.41	23.970000	985,190.97	443,056.56	0.12
			Base	13.190297	542,134.41	23.970000	985,190.97	443,056.56	0.12
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,102.000	Local	27.859207	671,462.60	38.600000	930,337.20	258,874.60	0.11
			Base	27.859207	671,462.60	38.600000	930,337.20	258,874.60	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		39,843.000	Local	29.505438	1,175,585.17	37.420000	1,490,925.06	315,339.89	0.18
			Base	29.505438	1,175,585.17	37.420000	1,490,925.06	315,339.89	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		91,354.000	Local	31.684548	2,894,510.20	38.930000	3,556,411.22	661,901.02	0.42
			Base	31.684548	2,894,510.20	38.930000	3,556,411.22	661,901.02	0.42
49427F108	KILROY REALTY CORP REIT USD.01								
		48,612.000	Local	56.942016	2,768,065.30	75.150000	3,653,191.80	885,126.50	0.43
			Base	56.942016	2,768,065.30	75.150000	3,653,191.80	885,126.50	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,712.000	Local	49.352280	1,318,298.10	66.850000	1,785,697.20	467,399.10	0.21
			Base	49.352280	1,318,298.10	66.850000	1,785,697.20	467,399.10	0.21
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		44,130.000	Local	30.405428	1,341,791.55	16.920000	746,679.60	-595,111.95	0.09
			Base	30.405428	1,341,791.55	16.920000	746,679.60	-595,111.95	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		41,295.000	Local	37.047517	1,529,877.22	73.570000	3,038,073.15	1,508,195.93	0.36
			Base	37.047517	1,529,877.22	73.570000	3,038,073.15	1,508,195.93	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
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	68,636.000	33.690926	2,312,410.40	44.040000	3,022,729.44	710,319.04	0.36
		Base		33.690926	2,312,410.40	44.040000	3,022,729.44	710,319.04	0.36
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,638.000	61.187630	589,726.38	122.620000	1,181,811.56	592,085.18	0.14
		Base		61.187630	589,726.38	122.620000	1,181,811.56	592,085.18	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,736.000	43.321543	898,315.52	85.600000	1,775,001.60	876,686.08	0.21
		Base		43.321543	898,315.52	85.600000	1,775,001.60	876,686.08	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	55,999.000	35.791898	2,004,310.52	29.800000	1,668,770.20	-335,540.32	0.20
		Base		35.791898	2,004,310.52	29.800000	1,668,770.20	-335,540.32	0.20
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	42,199.000	31.362500	1,323,466.14	38.160000	1,610,313.84	286,847.70	0.19
		Base		31.362500	1,323,466.14	38.160000	1,610,313.84	286,847.70	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	70,968.000	42.615051	3,024,304.95	51.690000	3,668,335.92	644,030.97	0.43
		Base		42.615051	3,024,304.95	51.690000	3,668,335.92	644,030.97	0.43
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	18,997.000	52.430098	996,014.58	183.640000	3,488,609.08	2,492,594.50	0.41
		Base		52.430098	996,014.58	183.640000	3,488,609.08	2,492,594.50	0.41
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	72,812.000	34.494301	2,511,599.05	40.710000	2,964,176.52	452,577.47	0.35
		Base		34.494301	2,511,599.05	40.710000	2,964,176.52	452,577.47	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	19,965.000	37.646136	751,605.10	67.150000	1,340,649.75	589,044.65	0.16
		Base		37.646136	751,605.10	67.150000	1,340,649.75	589,044.65	0.16
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,998.000	102.010299	2,346,032.85	74.100000	1,704,151.80	-641,881.05	0.20
		Base		102.010299	2,346,032.85	74.100000	1,704,151.80	-641,881.05	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
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,590.000	32.797742	1,003,282.93	92.090000	2,817,033.10	1,813,750.17	0.33
		Base		32.797742	1,003,282.93	92.090000	2,817,033.10	1,813,750.17	0.33
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,224.000	150.145627	1,685,234.52	165.000000	1,851,960.00	166,725.48	0.22
		Base		150.145627	1,685,234.52	165.000000	1,851,960.00	166,725.48	0.22
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,063.000	24.785010	1,637,372.11	34.850000	2,302,295.55	664,923.44	0.27
		Base		24.785010	1,637,372.11	34.850000	2,302,295.55	664,923.44	0.27
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	26,057.000	104.929005	2,734,135.08	104.500000	2,722,956.50	-11,178.58	0.32
		Base		104.929005	2,734,135.08	104.500000	2,722,956.50	-11,178.58	0.32
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,593.000	9.335010	668,321.40	24.110000	1,726,107.23	1,057,785.83	0.20
		Base		9.335010	668,321.40	24.110000	1,726,107.23	1,057,785.83	0.20
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,245.000	38.415327	1,353,948.20	44.040000	1,552,189.80	198,241.60	0.18
		Base		38.415327	1,353,948.20	44.040000	1,552,189.80	198,241.60	0.18
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	96,600.000	20.409839	1,971,590.42	26.200000	2,530,920.00	559,329.58	0.30
		Base		20.409839	1,971,590.42	26.200000	2,530,920.00	559,329.58	0.30
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,575.000	31.107590	484,500.72	81.170000	1,264,222.75	779,722.03	0.15
		Base		31.107590	484,500.72	81.170000	1,264,222.75	779,722.03	0.15
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,300.000	63.267791	1,410,871.74	85.960000	1,916,908.00	506,036.26	0.23
		Base		63.267791	1,410,871.74	85.960000	1,916,908.00	506,036.26	0.23
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	44,785.000	37.821394	1,693,831.13	102.990000	4,612,407.15	2,918,576.02	0.55
		Base		37.821394	1,693,831.13	102.990000	4,612,407.15	2,918,576.02	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
554489104	MACK CALI REALTY CORP REIT USD.01								
		44,439.000	Local	26.260736	1,167,000.85	27.140000	1,206,074.46	39,073.61	0.14
			Base	26.260736	1,167,000.85	27.140000	1,206,074.46	39,073.61	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		34,348.000	Local	57.551213	1,976,769.05	48.060000	1,650,764.88	-326,004.17	0.20
			Base	57.551213	1,976,769.05	48.060000	1,650,764.88	-326,004.17	0.20
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		33,179.000	Local	49.009002	1,626,069.68	111.650000	3,704,435.35	2,078,365.67	0.44
			Base	49.009002	1,626,069.68	111.650000	3,704,435.35	2,078,365.67	0.44
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		18,591.000	Local	101.636613	1,889,526.28	201.100000	3,738,650.10	1,849,123.82	0.44
			Base	101.636613	1,889,526.28	201.100000	3,738,650.10	1,849,123.82	0.44
574795100	MASIMO CORP COMMON STOCK USD.001								
		22,513.000	Local	93.235158	2,099,003.11	91.180000	2,052,735.34	-46,267.77	0.24
			Base	93.235158	2,099,003.11	91.180000	2,052,735.34	-46,267.77	0.24
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		46,085.000	Local	20.786403	957,941.36	21.370000	984,836.45	26,895.09	0.12
			Base	20.786403	957,941.36	21.370000	984,836.45	26,895.09	0.12
577933104	MAXIMUS INC COMMON STOCK								
		32,062.000	Local	62.868278	2,015,682.74	62.630000	2,008,043.06	-7,639.68	0.24
			Base	62.868278	2,015,682.74	62.630000	2,008,043.06	-7,639.68	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		180,036.000	Local	14.113113	2,540,868.39	12.870000	2,317,063.32	-223,805.07	0.27
			Base	14.113113	2,540,868.39	12.870000	2,317,063.32	-223,805.07	0.27
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		27,421.000	Local	79.897613	2,190,872.45	78.200000	2,144,322.20	-46,550.25	0.25
			Base	79.897613	2,190,872.45	78.200000	2,144,322.20	-46,550.25	0.25
58502B106	MEDNAX INC COMMON STOCK USD.01								
		46,007.000	Local	33.174119	1,526,241.68	60.370000	2,777,442.59	1,251,200.91	0.33
			Base	33.174119	1,526,241.68	60.370000	2,777,442.59	1,251,200.91	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,056.000	43.478509	785,047.96	54.000000	975,024.00	189,976.04	0.12
		Base		43.478509	785,047.96	54.000000	975,024.00	189,976.04	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,141.000	37.735876	684,566.53	59.450000	1,078,482.45	393,915.92	0.13
		Base		37.735876	684,566.53	59.450000	1,078,482.45	393,915.92	0.13
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,321.000	23.866632	1,248,726.04	18.520000	968,984.92	-279,741.12	0.11
		Base		23.866632	1,248,726.04	18.520000	968,984.92	-279,741.12	0.11
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,115.000	30.172762	1,723,317.30	46.800000	2,672,982.00	949,664.70	0.32
		Base		30.172762	1,723,317.30	46.800000	2,672,982.00	949,664.70	0.32
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,571.000	21.190710	626,630.48	30.400000	898,958.40	272,327.92	0.11
		Base		21.190710	626,630.48	30.400000	898,958.40	272,327.92	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,353.000	30.956327	537,185.14	73.200000	1,270,239.60	733,054.46	0.15
		Base		30.956327	537,185.14	73.200000	1,270,239.60	733,054.46	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,146.000	69.727734	1,474,462.67	69.180000	1,462,880.28	-11,582.39	0.17
		Base		69.727734	1,474,462.67	69.180000	1,462,880.28	-11,582.39	0.17
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,777.000	77.435921	1,454,014.28	96.400000	1,810,102.80	356,088.52	0.21
		Base		77.435921	1,454,014.28	96.400000	1,810,102.80	356,088.52	0.21
626755102	MURPHY USA INC COMMON STOCK								
		Local	17,099.000	38.984484	666,595.69	74.110000	1,267,206.89	600,611.20	0.15
		Base		38.984484	666,595.69	74.110000	1,267,206.89	600,611.20	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	59,948.000	17.267415	1,035,146.97	40.840000	2,448,276.32	1,413,129.35	0.29
		Base		17.267415	1,035,146.97	40.840000	2,448,276.32	1,413,129.35	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
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,705.000	777.789191	1,326,130.57	2,410.610000	4,110,090.05	2,783,959.48	0.49
		Base		777.789191	1,326,130.57	2,410.610000	4,110,090.05	2,783,959.48	0.49
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,248.000	44.838679	1,894,344.49	55.840000	2,359,128.32	464,783.83	0.28
		Base		44.838679	1,894,344.49	55.840000	2,359,128.32	464,783.83	0.28
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,562.000	24.180721	1,270,987.04	40.220000	2,114,043.64	843,056.60	0.25
		Base		24.180721	1,270,987.04	40.220000	2,114,043.64	843,056.60	0.25
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,766.000	30.775263	2,270,168.03	39.100000	2,884,250.60	614,082.57	0.34
		Base		30.775263	2,270,168.03	39.100000	2,884,250.60	614,082.57	0.34
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,367.000	38.624402	1,752,273.25	34.400000	1,560,624.80	-191,648.45	0.18
		Base		38.624402	1,752,273.25	34.400000	1,560,624.80	-191,648.45	0.18
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,587.000	24.099794	664,841.03	33.350000	920,026.45	255,185.42	0.11
		Base		24.099794	664,841.03	33.350000	920,026.45	255,185.42	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	42,753.000	33.950465	1,451,484.25	39.700000	1,697,294.10	245,809.85	0.20
		Base		33.950465	1,451,484.25	39.700000	1,697,294.10	245,809.85	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	241,892.000	16.022344	3,875,676.78	13.130000	3,176,041.96	-699,634.82	0.38
		Base		16.022344	3,875,676.78	13.130000	3,176,041.96	-699,634.82	0.38
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,422.000	10.292492	621,892.94	17.700000	1,069,469.40	447,576.46	0.13
		Base		10.292492	621,892.94	17.700000	1,069,469.40	447,576.46	0.13
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,573.000	155.507557	711,136.06	460.480000	2,105,775.04	1,394,638.98	0.25
		Base		155.507557	711,136.06	460.480000	2,105,775.04	1,394,638.98	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
655663102	NORDSON CORP COMMON STOCK								
		Local	26,511.000	42.336924	1,122,394.19	121.320000	3,216,314.52	2,093,920.33	0.38
		Base		42.336924	1,122,394.19	121.320000	3,216,314.52	2,093,920.33	0.38
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,961.000	60.087859	1,439,765.19	61.020000	1,462,100.22	22,335.03	0.17
		Base		60.087859	1,439,765.19	61.020000	1,462,100.22	22,335.03	0.17
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,253.000	31.509550	1,677,978.09	16.080000	856,308.24	-821,669.85	0.10
		Base		31.509550	1,677,978.09	16.080000	856,308.24	-821,669.85	0.10
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	24,567.000	52.074962	1,279,325.60	62.840000	1,543,790.28	264,464.68	0.18
		Base		52.074962	1,279,325.60	62.840000	1,543,790.28	264,464.68	0.18
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,058.000	68.056758	1,705,366.25	76.920000	1,927,461.36	222,095.11	0.23
		Base		68.056758	1,705,366.25	76.920000	1,927,461.36	222,095.11	0.23
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	98,777.000	20.190480	1,994,355.04	34.790000	3,436,451.83	1,442,096.79	0.41
		Base		20.190480	1,994,355.04	34.790000	3,436,451.83	1,442,096.79	0.41
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	48,600.000	27.415209	1,332,379.16	22.840000	1,110,024.00	-222,355.16	0.13
		Base		27.415209	1,332,379.16	22.840000	1,110,024.00	-222,355.16	0.13
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	255,536.000	5.256224	1,343,154.41	5.640000	1,441,223.04	98,068.63	0.17
		Base		5.256224	1,343,154.41	5.640000	1,441,223.04	98,068.63	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,541.000	45.182354	1,154,002.51	27.150000	693,438.15	-460,564.36	0.08
		Base		45.182354	1,154,002.51	27.150000	693,438.15	-460,564.36	0.08
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,253.000	30.113364	1,031,473.07	95.240000	3,262,255.72	2,230,782.65	0.39
		Base		30.113364	1,031,473.07	95.240000	3,262,255.72	2,230,782.65	0.39

& 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
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		121,247.000	Local	14.675769	1,779,393.00	19.530000	2,367,953.91	588,560.91	0.28
			Base	14.675769	1,779,393.00	19.530000	2,367,953.91	588,560.91	0.28
680665205	OLIN CORP COMMON STOCK USD1.0								
		82,056.000	Local	18.679348	1,532,752.61	30.280000	2,484,655.68	951,903.07	0.29
			Base	18.679348	1,532,752.61	30.280000	2,484,655.68	951,903.07	0.29
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		97,345.000	Local	28.377371	2,762,395.16	33.020000	3,214,331.90	451,936.74	0.38
			Base	28.377371	2,762,395.16	33.020000	3,214,331.90	451,936.74	0.38
68235P108	ONE GAS INC COMMON STOCK								
		25,940.000	Local	35.159657	912,041.50	69.810000	1,810,871.40	898,829.90	0.21
			Base	35.159657	912,041.50	69.810000	1,810,871.40	898,829.90	0.21
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		28,545.000	Local	52.118006	1,487,708.47	98.360000	2,807,686.20	1,319,977.73	0.33
			Base	52.118006	1,487,708.47	98.360000	2,807,686.20	1,319,977.73	0.33
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		36,994.000	Local	35.292931	1,305,626.70	68.880000	2,548,146.72	1,242,520.02	0.30
			Base	35.292931	1,305,626.70	68.880000	2,548,146.72	1,242,520.02	0.30
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		30,271.000	Local	29.448887	891,447.27	32.190000	974,423.49	82,976.22	0.12
			Base	29.448887	891,447.27	32.190000	974,423.49	82,976.22	0.12
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		80,472.000	Local	17.798263	1,432,261.84	23.920000	1,924,890.24	492,628.40	0.23
			Base	17.798263	1,432,261.84	23.920000	1,924,890.24	492,628.40	0.23
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		54,253.000	Local	20.929428	1,135,484.25	22.260000	1,207,671.78	72,187.53	0.14
			Base	20.929428	1,135,484.25	22.260000	1,207,671.78	72,187.53	0.14
69349H107	PNM RESOURCES INC COMMON STOCK								
		39,398.000	Local	14.389614	566,922.02	38.250000	1,506,973.50	940,051.48	0.18
			Base	14.389614	566,922.02	38.250000	1,506,973.50	940,051.48	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
69370C100	PTC INC COMMON STOCK USD.01								
		57,139.000	Local	19.885684	1,136,248.11	55.120000	3,149,501.68	2,013,253.57	0.37
			Base	19.885684	1,136,248.11	55.120000	3,149,501.68	2,013,253.57	0.37
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		46,596.000	Local	28.480538	1,327,079.14	111.390000	5,190,328.44	3,863,249.30	0.61
			Base	28.480538	1,327,079.14	111.390000	5,190,328.44	3,863,249.30	0.61
695263103	PACWEST BANCORP COMMON STOCK								
		59,290.000	Local	43.386734	2,572,399.46	46.700000	2,768,843.00	196,443.54	0.33
			Base	43.386734	2,572,399.46	46.700000	2,768,843.00	196,443.54	0.33
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		10,553.000	Local	85.559049	902,904.64	314.640000	3,320,395.92	2,417,491.28	0.39
			Base	85.559049	902,904.64	314.640000	3,320,395.92	2,417,491.28	0.39
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		13,094.000	Local	87.308823	1,143,221.73	71.760000	939,625.44	-203,596.29	0.11
			Base	87.308823	1,143,221.73	71.760000	939,625.44	-203,596.29	0.11
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		25,108.000	Local	68.278532	1,714,337.39	86.910000	2,182,136.28	467,798.89	0.26
			Base	68.278532	1,714,337.39	86.910000	2,182,136.28	467,798.89	0.26
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		81,780.000	Local	16.497122	1,349,134.60	20.190000	1,651,138.20	302,003.60	0.20
			Base	16.497122	1,349,134.60	20.190000	1,651,138.20	302,003.60	0.20
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		35,861.000	Local	65.600000	2,352,481.60	62.800000	2,252,070.80	-100,410.80	0.27
			Base	65.600000	2,352,481.60	62.800000	2,252,070.80	-100,410.80	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		92,246.000	Local	13.614123	1,255,848.35	15.100000	1,392,914.60	137,066.25	0.16
			Base	13.614123	1,255,848.35	15.100000	1,392,914.60	137,066.25	0.16
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		16,538.000	Local	33.899241	560,625.64	52.310000	865,102.78	304,477.14	0.10
			Base	33.899241	560,625.64	52.310000	865,102.78	304,477.14	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
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,976.000	56.669073	1,642,043.06	92.230000	2,672,456.48	1,030,413.42	0.32
		Base		56.669073	1,642,043.06	92.230000	2,672,456.48	1,030,413.42	0.32
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	40,438.000	37.528376	1,517,572.46	38.740000	1,566,568.12	48,995.66	0.19
		Base		37.528376	1,517,572.46	38.740000	1,566,568.12	48,995.66	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,452.000	77.522765	1,585,495.58	117.570000	2,404,541.64	819,046.06	0.28
		Base		77.522765	1,585,495.58	117.570000	2,404,541.64	819,046.06	0.28
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,776.000	41.470066	1,359,222.88	77.650000	2,545,056.40	1,185,833.52	0.30
		Base		41.470066	1,359,222.88	77.650000	2,545,056.40	1,185,833.52	0.30
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,085.000	34.175946	686,423.87	45.700000	917,884.50	231,460.63	0.11
		Base		34.175946	686,423.87	45.700000	917,884.50	231,460.63	0.11
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,193.000	56.424174	1,477,918.38	52.810000	1,383,252.33	-94,666.05	0.16
		Base		56.424174	1,477,918.38	52.810000	1,383,252.33	-94,666.05	0.16
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,506.000	34.904682	785,564.78	75.750000	1,704,829.50	919,264.72	0.20
		Base		34.904682	785,564.78	75.750000	1,704,829.50	919,264.72	0.20
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,371.000	44.895221	1,543,093.63	64.240000	2,207,993.04	664,899.41	0.26
		Base		44.895221	1,543,093.63	64.240000	2,207,993.04	664,899.41	0.26
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	118,956.000	17.386637	2,068,244.74	10.100000	1,201,455.60	-866,789.14	0.14
		Base		17.386637	2,068,244.74	10.100000	1,201,455.60	-866,789.14	0.14
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,295.000	13.667023	632,714.85	18.310000	847,661.45	214,946.60	0.10
		Base		13.667023	632,714.85	18.310000	847,661.45	214,946.60	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,072.000	25.287513	1,670,796.54	54.550000	3,604,227.60	1,933,431.06	0.43
		Base		25.287513	1,670,796.54	54.550000	3,604,227.60	1,933,431.06	0.43
754907103	RAYONIER INC REIT								
		Local	63,719.000	22.956875	1,462,789.09	28.770000	1,833,195.63	370,406.54	0.22
		Base		22.956875	1,462,789.09	28.770000	1,833,195.63	370,406.54	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,164.000	65.088654	1,442,624.93	81.550000	1,807,474.20	364,849.27	0.21
		Base		65.088654	1,442,624.93	81.550000	1,807,474.20	364,849.27	0.21
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	31,849.000	47.552920	1,514,512.95	128.390000	4,089,093.11	2,574,580.16	0.48
		Base		47.552920	1,514,512.95	128.390000	4,089,093.11	2,574,580.16	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,049.000	38.133578	1,374,677.37	72.810000	2,624,727.69	1,250,050.32	0.31
		Base		38.133578	1,374,677.37	72.810000	2,624,727.69	1,250,050.32	0.31
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,145.000	30.851878	2,164,104.96	77.870000	5,462,191.15	3,298,086.19	0.65
		Base		30.851878	2,164,104.96	77.870000	5,462,191.15	3,298,086.19	0.65
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	47,446.000	12.020049	570,303.23	40.710000	1,931,526.66	1,361,223.43	0.23
		Base		12.020049	570,303.23	40.710000	1,931,526.66	1,361,223.43	0.23
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,318.000	75.695380	2,446,323.28	78.170000	2,526,298.06	79,974.78	0.30
		Base		75.695380	2,446,323.28	78.170000	2,526,298.06	79,974.78	0.30
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	26,491.000	71.350767	1,890,153.17	71.980000	1,906,822.18	16,669.01	0.23
		Base		71.350767	1,890,153.17	71.980000	1,906,822.18	16,669.01	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	65,941.000	24.750026	1,632,041.48	53.780000	3,546,306.98	1,914,265.50	0.42
		Base		24.750026	1,632,041.48	53.780000	3,546,306.98	1,914,265.50	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
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	213,197.000	9.481072	2,021,336.20	11.500000	2,451,765.50	430,429.30	0.29
		Base		9.481072	2,021,336.20	11.500000	2,451,765.50	430,429.30	0.29
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,427.000	51.689012	2,503,143.76	16.530000	800,498.31	-1,702,645.45	0.09
		Base		51.689012	2,503,143.76	16.530000	800,498.31	-1,702,645.45	0.09
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	64,950.000	290.736360	18,883,326.61	317.620000	20,629,419.00	1,746,092.39	2.44
		Base		290.736360	18,883,326.61	317.620000	20,629,419.00	1,746,092.39	2.44
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,964.000	62.343087	1,618,675.90	175.790000	4,564,211.56	2,945,535.66	0.54
		Base		62.343087	1,618,675.90	175.790000	4,564,211.56	2,945,535.66	0.54
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	101,785.000	23.402451	2,382,018.48	21.770000	2,215,859.45	-166,159.03	0.26
		Base		23.402451	2,382,018.48	21.770000	2,215,859.45	-166,159.03	0.26
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	67,978.000	25.820900	1,755,253.15	20.250000	1,376,554.50	-378,698.65	0.16
		Base		25.820900	1,755,253.15	20.250000	1,376,554.50	-378,698.65	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,618.000	38.427312	830,721.64	69.420000	1,500,721.56	669,999.92	0.18
		Base		38.427312	830,721.64	69.420000	1,500,721.56	669,999.92	0.18
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	21,805.000	48.131057	1,049,497.69	89.460000	1,950,675.30	901,177.61	0.23
		Base		48.131057	1,049,497.69	89.460000	1,950,675.30	901,177.61	0.23
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	117,493.000	22.277729	2,617,477.21	20.440000	2,401,556.92	-215,920.29	0.28
		Base		22.277729	2,617,477.21	20.440000	2,401,556.92	-215,920.29	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	21,892.000	31.089932	680,620.79	80.530000	1,762,962.76	1,082,341.97	0.21
		Base		31.089932	680,620.79	80.530000	1,762,962.76	1,082,341.97	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
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
			92,983.000	Local	9.607135	893,300.23	33.450000	3,110,281.35	2,216,981.12	0.37
				Base	9.607135	893,300.23	33.450000	3,110,281.35	2,216,981.12	0.37
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
			26,553.000	Local	75.192596	1,996,589.01	143.530000	3,811,152.09	1,814,563.08	0.45
				Base	75.192596	1,996,589.01	143.530000	3,811,152.09	1,814,563.08	0.45
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
			20,945.000	Local	44.146192	924,641.99	68.350000	1,431,590.75	506,948.76	0.17
				Base	44.146192	924,641.99	68.350000	1,431,590.75	506,948.76	0.17
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
			37,092.000	Local	16.319892	605,337.42	31.780000	1,178,783.76	573,446.34	0.14
				Base	16.319892	605,337.42	31.780000	1,178,783.76	573,446.34	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
			66,174.000	Local	36.582066	2,420,781.66	29.500000	1,952,133.00	-468,648.66	0.23
				Base	36.582066	2,420,781.66	29.500000	1,952,133.00	-468,648.66	0.23
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
			72,845.000	Local	26.532494	1,932,759.51	56.330000	4,103,358.85	2,170,599.34	0.49
				Base	26.532494	1,932,759.51	56.330000	4,103,358.85	2,170,599.34	0.49
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
			42,538.000	Local	31.929213	1,358,204.85	34.620000	1,472,665.56	114,460.71	0.17
				Base	31.929213	1,358,204.85	34.620000	1,472,665.56	114,460.71	0.17
835495102	SONOCO PRODUCTS CO COMMON STOCK								
			49,156.000	Local	31.110128	1,529,249.47	51.420000	2,527,601.52	998,352.05	0.30
				Base	31.110128	1,529,249.47	51.420000	2,527,601.52	998,352.05	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
			22,666.000	Local	27.584360	625,227.10	53.670000	1,216,484.22	591,257.12	0.14
				Base	27.584360	625,227.10	53.670000	1,216,484.22	591,257.12	0.14
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
			23,524.000	Local	78.572894	1,848,348.77	73.060000	1,718,663.44	-129,685.33	0.20
				Base	78.572894	1,848,348.77	73.060000	1,718,663.44	-129,685.33	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
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	250,209.000	7.638314	1,911,174.85	6.080000	1,521,270.72	-389,904.13	0.18
		Base		7.638314	1,911,174.85	6.080000	1,521,270.72	-389,904.13	0.18
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	63,924.000	21.705735	1,387,517.40	22.670000	1,449,157.08	61,639.68	0.17
		Base		21.705735	1,387,517.40	22.670000	1,449,157.08	61,639.68	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	119,591.000	13.462745	1,610,023.12	35.810000	4,282,553.71	2,672,530.59	0.51
		Base		13.462745	1,610,023.12	35.810000	4,282,553.71	2,672,530.59	0.51
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,856.000	48.434458	1,639,797.01	45.980000	1,556,698.88	-83,098.13	0.18
		Base		48.434458	1,639,797.01	45.980000	1,556,698.88	-83,098.13	0.18
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,593.000	24.950020	1,886,046.87	10.430000	788,434.99	-1,097,611.88	0.09
		Base		24.950020	1,886,046.87	10.430000	788,434.99	-1,097,611.88	0.09
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,968.000	82.714145	1,403,493.61	51.710000	877,415.28	-526,078.33	0.10
		Base		82.714145	1,403,493.61	51.710000	877,415.28	-526,078.33	0.10
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	60,491.000	19.625623	1,187,173.57	44.240000	2,676,121.84	1,488,948.27	0.32
		Base		19.625623	1,187,173.57	44.240000	2,676,121.84	1,488,948.27	0.32
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,413.000	90.966897	1,311,105.88	119.960000	1,728,983.48	417,877.60	0.20
		Base		90.966897	1,311,105.88	119.960000	1,728,983.48	417,877.60	0.20
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,693.000	15.851164	1,342,482.67	15.940000	1,350,006.42	7,523.75	0.16
		Base		15.851164	1,342,482.67	15.940000	1,350,006.42	7,523.75	0.16
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	78,671.000	14.439473	1,135,967.76	13.190000	1,037,670.49	-98,297.27	0.12
		Base		14.439473	1,135,967.76	13.190000	1,037,670.49	-98,297.27	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
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	51,359.000	58.354536	2,997,030.62	73.380000	3,768,723.42	771,692.80	0.45
		Base		58.354536	2,997,030.62	73.380000	3,768,723.42	771,692.80	0.45
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,708.000	33.947218	1,619,553.88	25.980000	1,239,453.84	-380,100.04	0.15
		Base		33.947218	1,619,553.88	25.980000	1,239,453.84	-380,100.04	0.15
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,019.000	57.733903	1,733,114.02	59.550000	1,787,631.45	54,517.43	0.21
		Base		57.733903	1,733,114.02	59.550000	1,787,631.45	54,517.43	0.21
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,159.000	41.228348	707,437.23	101.000000	1,733,059.00	1,025,621.77	0.21
		Base		41.228348	707,437.23	101.000000	1,733,059.00	1,025,621.77	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	106,201.000	14.479377	1,537,724.32	14.410000	1,530,356.41	-7,367.91	0.18
		Base		14.479377	1,537,724.32	14.410000	1,530,356.41	-7,367.91	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,453.000	100.439724	1,752,974.51	127.650000	2,227,875.45	474,900.94	0.26
		Base		100.439724	1,752,974.51	127.650000	2,227,875.45	474,900.94	0.26
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,248.000	67.899418	1,510,626.26	207.760000	4,622,244.48	3,111,618.22	0.55
		Base		67.899418	1,510,626.26	207.760000	4,622,244.48	3,111,618.22	0.55
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,394.000	33.945363	1,574,861.15	27.750000	1,287,433.50	-287,427.65	0.15
		Base		33.945363	1,574,861.15	27.750000	1,287,433.50	-287,427.65	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	23,192.000	49.358073	1,144,712.43	53.390000	1,238,220.88	93,508.45	0.15
		Base		49.358073	1,144,712.43	53.390000	1,238,220.88	93,508.45	0.15
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,778.000	31.581860	1,256,263.23	19.340000	769,306.52	-486,956.71	0.09
		Base		31.581860	1,256,263.23	19.340000	769,306.52	-486,956.71	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
88076W103	TERADATA CORP COMMON STOCK USD.01								
		64,738.000	Local	30.030542	1,944,117.25	29.490000	1,909,123.62	-34,993.63	0.23
			Base	30.030542	1,944,117.25	29.490000	1,909,123.62	-34,993.63	0.23
880770102	TERADYNE INC COMMON STOCK USD.125								
		98,404.000	Local	20.218099	1,989,541.84	30.030000	2,955,072.12	965,530.28	0.35
			Base	20.218099	1,989,541.84	30.030000	2,955,072.12	965,530.28	0.35
880779103	TEREX CORP COMMON STOCK USD.01								
		48,275.000	Local	23.705276	1,144,372.22	37.500000	1,810,312.50	665,940.28	0.21
			Base	23.705276	1,144,372.22	37.500000	1,810,312.50	665,940.28	0.21
881609101	TESORO CORP WHEN ISSUED COMMON STOCK USD.167								
		17,086.800	Local	89.266513	1,525,279.05	93.600000	1,599,324.48	74,045.43	0.19
			Base	89.266513	1,525,279.05	93.600000	1,599,324.48	74,045.43	0.19
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		24,515.000	Local	80.749556	1,979,575.37	77.400000	1,897,461.00	-82,114.37	0.22
			Base	80.749556	1,979,575.37	77.400000	1,897,461.00	-82,114.37	0.22
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		31,922.000	Local	44.549773	1,422,117.84	50.950000	1,626,425.90	204,308.06	0.19
			Base	44.549773	1,422,117.84	50.950000	1,626,425.90	204,308.06	0.19
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		23,669.000	Local	33.910147	802,619.28	104.520000	2,473,883.88	1,671,264.60	0.29
			Base	33.910147	802,619.28	104.520000	2,473,883.88	1,671,264.60	0.29
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		53,477.000	Local	43.223039	2,311,438.46	18.700000	1,000,019.90	-1,311,418.56	0.12
			Base	43.223039	2,311,438.46	18.700000	1,000,019.90	-1,311,418.56	0.12
887389104	TIMKEN CO COMMON STOCK								
		34,718.000	Local	25.450995	883,607.64	46.250000	1,605,707.50	722,099.86	0.19
			Base	25.450995	883,607.64	46.250000	1,605,707.50	722,099.86	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		73,187.000	Local	27.587893	2,019,075.13	39.510000	2,891,618.37	872,543.24	0.34
			Base	27.587893	2,019,075.13	39.510000	2,891,618.37	872,543.24	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
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		8,777.000	Local	20.875527	183,224.50	34.850000	305,878.45	122,653.95	0.04
			Base	20.875527	183,224.50	34.850000	305,878.45	122,653.95	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		53,212.000	Local	35.780821	1,903,969.07	69.290000	3,687,059.48	1,783,090.41	0.44
			Base	35.780821	1,903,969.07	69.290000	3,687,059.48	1,783,090.41	0.44
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		28,163.000	Local	82.291779	2,317,583.37	81.690000	2,300,635.47	-16,947.90	0.27
			Base	82.291779	2,317,583.37	81.690000	2,300,635.47	-16,947.90	0.27
896239100	TRIMBLE INC COMMON STOCK								
		125,086.000	Local	19.838389	2,481,504.71	35.670000	4,461,817.62	1,980,312.91	0.53
			Base	19.838389	2,481,504.71	35.670000	4,461,817.62	1,980,312.91	0.53
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		75,267.000	Local	12.900217	970,960.63	28.030000	2,109,734.01	1,138,773.38	0.25
			Base	12.900217	970,960.63	28.030000	2,109,734.01	1,138,773.38	0.25
898402102	TRUSTMARK CORP COMMON STOCK								
		33,500.000	Local	21.766379	729,173.70	32.160000	1,077,360.00	348,186.30	0.13
			Base	21.766379	729,173.70	32.160000	1,077,360.00	348,186.30	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		25,089.000	Local	37.127293	931,486.65	70.230000	1,762,000.47	830,513.82	0.21
			Base	37.127293	931,486.65	70.230000	1,762,000.47	830,513.82	0.21
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		16,690.000	Local	114.067603	1,903,788.30	175.670000	2,931,932.30	1,028,144.00	0.35
			Base	114.067603	1,903,788.30	175.670000	2,931,932.30	1,028,144.00	0.35
902681105	UGI CORP COMMON STOCK								
		85,628.000	Local	19.367298	1,658,382.99	48.410000	4,145,251.48	2,486,868.49	0.49
			Base	19.367298	1,658,382.99	48.410000	4,145,251.48	2,486,868.49	0.49
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		21,698.000	Local	78.306293	1,699,089.95	74.860000	1,624,312.28	-74,777.67	0.19
			Base	78.306293	1,699,089.95	74.860000	1,624,312.28	-74,777.67	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
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,697.000	147.790063	2,172,070.56	210.060000	3,087,251.82	915,181.26	0.37
		Base		147.790063	2,172,070.56	210.060000	3,087,251.82	915,181.26	0.37
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	109,015.000	18.044576	1,967,129.48	18.360000	2,001,515.40	34,385.92	0.24
		Base		18.044576	1,967,129.48	18.360000	2,001,515.40	34,385.92	0.24
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	51,858.000	41.087859	2,130,734.19	39.200000	2,032,833.60	-97,900.59	0.24
		Base		41.087859	2,130,734.19	39.200000	2,032,833.60	-97,900.59	0.24
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,024.000	57.238377	1,432,333.14	36.700000	918,380.80	-513,952.34	0.11
		Base		57.238377	1,432,333.14	36.700000	918,380.80	-513,952.34	0.11
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	86,389.000	30.102281	2,600,505.96	22.140000	1,912,652.46	-687,853.50	0.23
		Base		30.102281	2,600,505.96	22.140000	1,912,652.46	-687,853.50	0.23
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,287.000	61.716624	1,375,478.41	129.730000	2,891,292.51	1,515,814.10	0.34
		Base		61.716624	1,375,478.41	129.730000	2,891,292.51	1,515,814.10	0.34
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	78,100.000	28.385770	2,216,928.67	25.140000	1,963,434.00	-253,494.67	0.23
		Base		28.385770	2,216,928.67	25.140000	1,963,434.00	-253,494.67	0.23
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	43,715.000	23.178152	1,013,232.93	18.540000	810,476.10	-202,756.83	0.10
		Base		23.178152	1,013,232.93	18.540000	810,476.10	-202,756.83	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	48,929.000	23.916602	1,170,215.42	23.730000	1,161,085.17	-9,130.25	0.14
		Base		23.916602	1,170,215.42	23.730000	1,161,085.17	-9,130.25	0.14
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,197.000	28.391527	1,141,254.23	92.310000	3,710,585.07	2,569,330.84	0.44
		Base		28.391527	1,141,254.23	92.310000	3,710,585.07	2,569,330.84	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
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	130,499.000	11.151654	1,455,279.76	11.810000	1,541,193.19	85,913.43	0.18
		Base		11.151654	1,455,279.76	11.810000	1,541,193.19	85,913.43	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,170.000	94.464071	1,055,163.67	149.600000	1,671,032.00	615,868.33	0.20
		Base		94.464071	1,055,163.67	149.600000	1,671,032.00	615,868.33	0.20
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	101,149.000	11.505432	1,163,762.96	23.720000	2,399,254.28	1,235,491.32	0.28
		Base		11.505432	1,163,762.96	23.720000	2,399,254.28	1,235,491.32	0.28
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,031.000	26.866507	1,102,359.63	58.440000	2,397,851.64	1,295,492.01	0.28
		Base		26.866507	1,102,359.63	58.440000	2,397,851.64	1,295,492.01	0.28
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,207.000	35.345886	1,951,340.33	18.100000	999,246.70	-952,093.63	0.12
		Base		35.345886	1,951,340.33	18.100000	999,246.70	-952,093.63	0.12
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	53,753.000	23.624754	1,269,901.42	32.500000	1,746,972.50	477,071.08	0.21
		Base		23.624754	1,269,901.42	32.500000	1,746,972.50	477,071.08	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	26,206.000	74.609415	1,955,214.33	66.200000	1,734,837.20	-220,377.13	0.21
		Base		74.609415	1,955,214.33	66.200000	1,734,837.20	-220,377.13	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	66,302.000	8.833301	585,665.50	16.600000	1,100,613.20	514,947.70	0.13
		Base		8.833301	585,665.50	16.600000	1,100,613.20	514,947.70	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,334.000	37.594295	952,413.87	83.430000	2,113,615.62	1,161,201.75	0.25
		Base		37.594295	952,413.87	83.430000	2,113,615.62	1,161,201.75	0.25
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	42,717.000	31.062649	1,326,903.17	91.500000	3,908,605.50	2,581,702.33	0.46
		Base		31.062649	1,326,903.17	91.500000	3,908,605.50	2,581,702.33	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
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		44,237.000	Local	17.088981	755,965.24	33.200000	1,468,668.40	712,703.16	0.17
			Base	17.088981	755,965.24	33.200000	1,468,668.40	712,703.16	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		91,672.000	Local	19.243631	1,764,102.17	8.370000	767,294.64	-996,807.53	0.09
			Base	19.243631	1,764,102.17	8.370000	767,294.64	-996,807.53	0.09
942622200	WATSCO INC COMMON STOCK USD.5								
		15,034.000	Local	78.646509	1,182,371.62	154.200000	2,318,242.80	1,135,871.18	0.27
			Base	78.646509	1,182,371.62	154.200000	2,318,242.80	1,135,871.18	0.27
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		18,663.000	Local	61.557545	1,148,848.47	58.650000	1,094,584.95	-54,263.52	0.13
			Base	61.557545	1,148,848.47	58.650000	1,094,584.95	-54,263.52	0.13
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		45,605.000	Local	21.719487	990,517.19	52.220000	2,381,493.10	1,390,975.91	0.28
			Base	21.719487	990,517.19	52.220000	2,381,493.10	1,390,975.91	0.28
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		58,422.000	Local	23.816761	1,391,422.84	30.100000	1,758,502.20	367,079.36	0.21
			Base	23.816761	1,391,422.84	30.100000	1,758,502.20	367,079.36	0.21
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		22,006.000	Local	36.907493	812,186.28	179.560000	3,951,397.36	3,139,211.08	0.47
			Base	36.907493	812,186.28	179.560000	3,951,397.36	3,139,211.08	0.47
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		94,697.000	Local	5.033260	476,634.63	15.510000	1,468,750.47	992,115.84	0.17
			Base	5.033260	476,634.63	15.510000	1,468,750.47	992,115.84	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		22,147.000	Local	22.934006	507,919.42	29.350000	650,014.45	142,095.03	0.08
			Base	22.934006	507,919.42	29.350000	650,014.45	142,095.03	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		36,380.000	Local	60.679557	2,207,522.27	94.520000	3,438,637.60	1,231,115.33	0.41
			Base	60.679557	2,207,522.27	94.520000	3,438,637.60	1,231,115.33	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
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	70,258.000	26.504013	1,862,118.98	53.020000	3,725,079.16	1,862,960.18	0.44
		Base		26.504013	1,862,118.98	53.020000	3,725,079.16	1,862,960.18	0.44
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,092.000	70.572169	1,347,363.86	104.270000	1,990,722.84	643,358.98	0.24
		Base		70.572169	1,347,363.86	104.270000	1,990,722.84	643,358.98	0.24
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,152.000	42.861120	949,459.54	52.750000	1,168,518.00	219,058.46	0.14
		Base		42.861120	949,459.54	52.750000	1,168,518.00	219,058.46	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	39,424.000	30.591600	1,206,043.23	48.500000	1,912,064.00	706,020.77	0.23
		Base		30.591600	1,206,043.23	48.500000	1,912,064.00	706,020.77	0.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,530.000	71.914691	1,979,811.44	76.440000	2,104,393.20	124,581.76	0.25
		Base		71.914691	1,979,811.44	76.440000	2,104,393.20	124,581.76	0.25
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,276.000	30.662550	836,351.72	67.580000	1,843,312.08	1,006,960.36	0.22
		Base		30.662550	836,351.72	67.580000	1,843,312.08	1,006,960.36	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,159.000	41.331710	1,411,849.87	38.450000	1,313,413.55	-98,436.32	0.16
		Base		41.331710	1,411,849.87	38.450000	1,313,413.55	-98,436.32	0.16
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	21,734.000	16.599884	360,781.88	50.220000	1,091,481.48	730,699.60	0.13
		Base		16.599884	360,781.88	50.220000	1,091,481.48	730,699.60	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	196,659.000	14.675549	2,886,078.74	9.660000	1,899,725.94	-986,352.80	0.22
		Base		14.675549	2,886,078.74	9.660000	1,899,725.94	-986,352.80	0.22
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,098.000	36.928326	963,755.45	100.520000	2,623,370.96	1,659,615.51	0.31
		Base		36.928326	963,755.45	100.520000	2,623,370.96	1,659,615.51	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
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,670.000	31.675829	939,821.86	49.850000	1,479,049.50	539,227.64	0.18
		Base		31.675829	939,821.86	49.850000	1,479,049.50	539,227.64	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	92,880.000	29.471230	2,737,287.88	28.020000	2,602,497.60	-134,790.28	0.31
		Base		29.471230	2,737,287.88	28.020000	2,602,497.60	-134,790.28	0.31
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	98,216.000	12.458500	1,223,624.04	11.170000	1,097,072.72	-126,551.32	0.13
		Base		12.458500	1,223,624.04	11.170000	1,097,072.72	-126,551.32	0.13
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,163.000	10.250917	1,539,308.49	5.160000	774,841.08	-764,467.41	0.09
		Base		10.250917	1,539,308.49	5.160000	774,841.08	-764,467.41	0.09
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,381.000	102.727878	1,374,601.73	94.100000	1,259,152.10	-115,449.63	0.15
		Base		102.727878	1,374,601.73	94.100000	1,259,152.10	-115,449.63	0.15
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	89,214.000	27.254100	2,431,447.32	33.110000	2,953,875.54	522,428.22	0.35
		Base		27.254100	2,431,447.32	33.110000	2,953,875.54	522,428.22	0.35
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,447.000	67.160150	1,440,383.73	61.210000	1,312,770.87	-127,612.86	0.16
		Base		67.160150	1,440,383.73	61.210000	1,312,770.87	-127,612.86	0.16
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,360.000	13.369351	1,889,891.50	8.140000	1,150,670.40	-739,221.10	0.14
		Base		13.369351	1,889,891.50	8.140000	1,150,670.40	-739,221.10	0.14
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,093.000	93.643524	1,881,579.33	139.050000	2,793,931.65	912,352.32	0.33
		Base		93.643524	1,881,579.33	139.050000	2,793,931.65	912,352.32	0.33
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,370.000	28.913376	1,803,327.25	10.240000	638,668.80	-1,164,658.45	0.08
		Base		28.913376	1,803,327.25	10.240000	638,668.80	-1,164,658.45	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
G84720104	STERIS PLC COMMON STOCK								
		42,009.000	Local	74.530216	3,130,939.83	81.500000	3,423,733.50	292,793.67	0.41
			Base	74.530216	3,130,939.83	81.500000	3,423,733.50	292,793.67	0.41
US DOLLAR Total									
		20,452,237.024	Local		595,306,408.85		835,591,034.26	240,284,625.41	98.90
			Base		595,306,408.85		835,591,034.26	240,284,625.41	98.90
EQUITY Total									
		20,452,237.024	Base		595,306,408.85		835,591,034.26	240,284,625.41	98.90

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,708,486.544	Base	604,567,328.76		844,851,912.04	240,284,583.28	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								
			-11,465.160	Local	1.000000	-11,465.16	1.000000	-11,465.16	0.00	0.00
				Base	1.000000	-11,465.16	1.000000	-11,465.16	0.00	0.00
US DOLLAR Total									
			-11,465.160	Local		-11,465.16		-11,465.16	0.00	0.00
				Base		-11,465.16		-11,465.16	0.00	0.00
CASH Total									
			-11,465.160	Base		-11,465.16		-11,465.16	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.155517	31 Dec 2030		
			4,304,327.940	Local	100.050009	4,306,480.50	100.050000	4,306,480.10	-0.40	0.76
				Base	100.050009	4,306,480.50	100.050000	4,306,480.10	-0.40	0.76
US DOLLAR Total									
			4,304,327.940	Local		4,306,480.50		4,306,480.10	-0.40	0.76
				Base		4,306,480.50		4,306,480.10	-0.40	0.76
CASH EQUIVALENT Total									
			4,304,327.940	Base		4,306,480.50		4,306,480.10	-0.40	0.76
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			30,608.000	Local	11.898872	364,200.67	36.850000	1,127,904.80	763,704.13	0.20
				Base	11.898872	364,200.67	36.850000	1,127,904.80	763,704.13	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	24,770.000	24.309739	602,152.23	34.760000	861,005.20	258,852.97	0.15
		Base		24.309739	602,152.23	34.760000	861,005.20	258,852.97	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,197.000	24.443834	1,055,900.29	41.520000	1,793,539.44	737,639.15	0.32
		Base		24.443834	1,055,900.29	41.520000	1,793,539.44	737,639.15	0.32
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	244,231.000	6.110842	1,492,457.14	6.570000	1,604,597.67	112,140.53	0.28
		Base		6.110842	1,492,457.14	6.570000	1,604,597.67	112,140.53	0.28
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	27,189.000	26.122255	710,237.98	18.400000	500,277.60	-209,960.38	0.09
		Base		26.122255	710,237.98	18.400000	500,277.60	-209,960.38	0.09
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,165.000	11.752045	436,764.76	39.050000	1,451,293.25	1,014,528.49	0.26
		Base		11.752045	436,764.76	39.050000	1,451,293.25	1,014,528.49	0.26
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,230.000	65.186419	406,111.39	46.800000	291,564.00	-114,547.39	0.05
		Base		65.186419	406,111.39	46.800000	291,564.00	-114,547.39	0.05
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,291.000	46.554846	385,986.23	68.440000	567,436.04	181,449.81	0.10
		Base		46.554846	385,986.23	68.440000	567,436.04	181,449.81	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,204.000	29.935944	604,825.81	55.800000	1,127,383.20	522,557.39	0.20
		Base		29.935944	604,825.81	55.800000	1,127,383.20	522,557.39	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,576.000	33.647559	591,389.50	53.020000	931,879.52	340,490.02	0.16
		Base		33.647559	591,389.50	53.020000	931,879.52	340,490.02	0.16
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,755.000	15.475436	816,406.65	12.440000	656,272.20	-160,134.45	0.12
		Base		15.475436	816,406.65	12.440000	656,272.20	-160,134.45	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		65,739.000	Local	26.715440	1,756,246.30	27.800000	1,827,544.20	71,297.90	0.32
			Base	26.715440	1,756,246.30	27.800000	1,827,544.20	71,297.90	0.32
004446100	ACETO CORP COMMON STOCK USD.01								
		23,355.000	Local	20.805019	485,901.23	15.450000	360,834.75	-125,066.48	0.06
			Base	20.805019	485,901.23	15.450000	360,834.75	-125,066.48	0.06
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		36,200.000	Local	28.689610	1,038,563.89	19.700000	713,140.00	-325,423.89	0.13
			Base	28.689610	1,038,563.89	19.700000	713,140.00	-325,423.89	0.13
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		46,305.000	Local	25.953993	1,201,799.64	24.600000	1,139,103.00	-62,696.64	0.20
			Base	25.953993	1,201,799.64	24.600000	1,139,103.00	-62,696.64	0.20
00738A106	ADTRAN INC COMMON STOCK USD.01								
		37,493.000	Local	20.960059	785,855.51	20.650000	774,230.45	-11,625.06	0.14
			Base	20.960059	785,855.51	20.650000	774,230.45	-11,625.06	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		25,985.000	Local	20.012115	520,014.81	21.880000	568,551.80	48,536.99	0.10
			Base	20.012115	520,014.81	21.880000	568,551.80	48,536.99	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		23,614.000	Local	16.478436	389,121.78	31.240000	737,701.36	348,579.58	0.13
			Base	16.478436	389,121.78	31.240000	737,701.36	348,579.58	0.13
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		57,852.000	Local	10.567744	611,365.10	20.800000	1,203,321.60	591,956.50	0.21
			Base	10.567744	611,365.10	20.800000	1,203,321.60	591,956.50	0.21
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		30,859.000	Local	16.875315	520,755.34	64.690000	1,996,268.71	1,475,513.37	0.35
			Base	16.875315	520,755.34	64.690000	1,996,268.71	1,475,513.37	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		16,014.000	Local	28.776185	460,821.83	38.200000	611,734.80	150,912.97	0.11
			Base	28.776185	460,821.83	38.200000	611,734.80	150,912.97	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
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,707.000	8.571597	100,347.69	10.120000	118,474.84	18,127.15	0.02
		Base		8.571597	100,347.69	10.120000	118,474.84	18,127.15	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	21,921.000	35.627831	780,997.69	45.870000	1,005,516.27	224,518.58	0.18
		Base		35.627831	780,997.69	45.870000	1,005,516.27	224,518.58	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,348.000	61.182292	449,567.48	90.810000	667,271.88	217,704.40	0.12
		Base		61.182292	449,567.48	90.810000	667,271.88	217,704.40	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,423.000	27.020755	605,886.39	53.400000	1,197,388.20	591,501.81	0.21
		Base		27.020755	605,886.39	53.400000	1,197,388.20	591,501.81	0.21
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,321.000	17.450204	302,254.98	21.700000	375,865.70	73,610.72	0.07
		Base		17.450204	302,254.98	21.700000	375,865.70	73,610.72	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,198.000	70.082440	714,700.72	135.600000	1,382,848.80	668,148.08	0.24
		Base		70.082440	714,700.72	135.600000	1,382,848.80	668,148.08	0.24
018522300	ALLETE INC COMMON STOCK								
		Local	39,460.000	46.122938	1,820,011.15	71.680000	2,828,492.80	1,008,481.65	0.50
		Base		46.122938	1,820,011.15	71.680000	2,828,492.80	1,008,481.65	0.50
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,250.000	33.234217	307,416.51	61.650000	570,262.50	262,845.99	0.10
		Base		33.234217	307,416.51	61.650000	570,262.50	262,845.99	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,719.000	23.643266	513,508.10	62.810000	1,364,170.39	850,662.29	0.24
		Base		23.643266	513,508.10	62.810000	1,364,170.39	850,662.29	0.24
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	32,167.000	33.587447	1,080,407.40	39.390000	1,267,058.13	186,650.73	0.22
		Base		33.587447	1,080,407.40	39.390000	1,267,058.13	186,650.73	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
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	64,694.000	16.526881	1,069,190.04	15.600000	1,009,226.40	-59,963.64	0.18
		Base		16.526881	1,069,190.04	15.600000	1,009,226.40	-59,963.64	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,859.000	25.081203	1,727,066.54	26.280000	1,809,614.52	82,547.98	0.32
		Base		25.081203	1,727,066.54	26.280000	1,809,614.52	82,547.98	0.32
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,596.000	37.829747	476,503.49	23.650000	297,895.40	-178,608.09	0.05
		Base		37.829747	476,503.49	23.650000	297,895.40	-178,608.09	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,409.000	21.865982	621,190.67	47.410000	1,346,870.69	725,680.02	0.24
		Base		21.865982	621,190.67	47.410000	1,346,870.69	725,680.02	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,334.000	14.380321	292,409.45	17.250000	350,761.50	58,352.05	0.06
		Base		14.380321	292,409.45	17.250000	350,761.50	58,352.05	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,832.000	42.817539	463,799.58	95.550000	1,034,997.60	571,198.02	0.18
		Base		42.817539	463,799.58	95.550000	1,034,997.60	571,198.02	0.18
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,920.000	28.308217	422,358.60	56.950000	849,694.00	427,335.40	0.15
		Base		28.308217	422,358.60	56.950000	849,694.00	427,335.40	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,808.000	33.509512	965,342.03	48.200000	1,388,545.60	423,203.57	0.24
		Base		33.509512	965,342.03	48.200000	1,388,545.60	423,203.57	0.24
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,680.000	20.305360	562,052.37	17.860000	494,364.80	-67,687.57	0.09
		Base		20.305360	562,052.37	17.860000	494,364.80	-67,687.57	0.09
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,690.000	61.340499	594,389.44	72.650000	703,978.50	109,589.06	0.12
		Base		61.340499	594,389.44	72.650000	703,978.50	109,589.06	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								
		20,460.000	Local	32.679076	668,613.89	34.150000	698,709.00	30,095.11	0.12
			Base	32.679076	668,613.89	34.150000	698,709.00	30,095.11	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		26,545.000	Local	16.606447	440,818.14	16.210000	430,294.45	-10,523.69	0.08
			Base	16.606447	440,818.14	16.210000	430,294.45	-10,523.69	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		11,371.000	Local	36.343519	413,262.16	49.340000	561,045.14	147,782.98	0.10
			Base	36.343519	413,262.16	49.340000	561,045.14	147,782.98	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		22,169.000	Local	66.660619	1,477,799.27	78.200000	1,733,615.80	255,816.53	0.30
			Base	66.660619	1,477,799.27	78.200000	1,733,615.80	255,816.53	0.30
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		22,328.000	Local	20.018052	446,963.06	56.840000	1,269,123.52	822,160.46	0.22
			Base	20.018052	446,963.06	56.840000	1,269,123.52	822,160.46	0.22
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		73,171.000	Local	18.789875	1,374,873.94	18.550000	1,357,322.05	-17,551.89	0.24
			Base	18.789875	1,374,873.94	18.550000	1,357,322.05	-17,551.89	0.24
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		30,283.000	Local	36.245593	1,097,625.30	59.050000	1,788,211.15	690,585.85	0.31
			Base	36.245593	1,097,625.30	59.050000	1,788,211.15	690,585.85	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		13,708.000	Local	49.537337	679,057.81	61.790000	847,017.32	167,959.51	0.15
			Base	49.537337	679,057.81	61.790000	847,017.32	167,959.51	0.15
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		18,641.000	Local	23.394112	436,089.65	20.600000	384,004.60	-52,085.05	0.07
			Base	23.394112	436,089.65	20.600000	384,004.60	-52,085.05	0.07
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		55,070.000	Local	10.742836	591,607.96	11.400000	627,798.00	36,190.04	0.11
			Base	10.742836	591,607.96	11.400000	627,798.00	36,190.04	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
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	34,847.000	13.008920	453,321.85	12.950000	451,268.65	-2,053.20	0.08
		Base		13.008920	453,321.85	12.950000	451,268.65	-2,053.20	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,602.000	47.749385	697,236.52	56.550000	825,743.10	128,506.58	0.15
		Base		47.749385	697,236.52	56.550000	825,743.10	128,506.58	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	131,583.000	5.949971	782,915.00	2.150000	282,903.45	-500,011.55	0.05
		Base		5.949971	782,915.00	2.150000	282,903.45	-500,011.55	0.05
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,850.000	37.022671	549,786.67	55.510000	824,323.50	274,536.83	0.14
		Base		37.022671	549,786.67	55.510000	824,323.50	274,536.83	0.14
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,032.000	12.765169	906,735.49	20.150000	1,431,294.80	524,559.31	0.25
		Base		12.765169	906,735.49	20.150000	1,431,294.80	524,559.31	0.25
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,600.000	45.754982	896,797.64	52.150000	1,022,140.00	125,342.36	0.18
		Base		45.754982	896,797.64	52.150000	1,022,140.00	125,342.36	0.18
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	58,099.000	7.654955	444,745.22	8.150000	473,506.85	28,761.63	0.08
		Base		7.654955	444,745.22	8.150000	473,506.85	28,761.63	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,956.000	27.565872	1,377,080.71	42.460000	2,121,131.76	744,051.05	0.37
		Base		27.565872	1,377,080.71	42.460000	2,121,131.76	744,051.05	0.37
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	40,906.000	19.245854	787,270.91	25.140000	1,028,376.84	241,105.93	0.18
		Base		19.245854	787,270.91	25.140000	1,028,376.84	241,105.93	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,575.000	26.141736	1,348,260.05	35.600000	1,836,070.00	487,809.95	0.32
		Base		26.141736	1,348,260.05	35.600000	1,836,070.00	487,809.95	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
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,756.000	18.911541	846,404.94	23.720000	1,061,612.32	215,207.38	0.19
		Base		18.911541	846,404.94	23.720000	1,061,612.32	215,207.38	0.19
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,589.000	20.744438	468,596.12	39.850000	900,171.65	431,575.53	0.16
		Base		20.744438	468,596.12	39.850000	900,171.65	431,575.53	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,725.000	43.920167	1,085,926.14	77.710000	1,921,379.75	835,453.61	0.34
		Base		43.920167	1,085,926.14	77.710000	1,921,379.75	835,453.61	0.34
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,779.000	17.763699	688,858.50	21.500000	833,748.50	144,890.00	0.15
		Base		17.763699	688,858.50	21.500000	833,748.50	144,890.00	0.15
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,785.000	4.541832	148,903.96	9.150000	299,982.75	151,078.79	0.05
		Base		4.541832	148,903.96	9.150000	299,982.75	151,078.79	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,345.000	36.340817	739,353.92	56.510000	1,149,695.95	410,342.03	0.20
		Base		36.340817	739,353.92	56.510000	1,149,695.95	410,342.03	0.20
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	42,857.000	11.934329	511,469.54	7.600000	325,713.20	-185,756.34	0.06
		Base		11.934329	511,469.54	7.600000	325,713.20	-185,756.34	0.06
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	29,911.000	11.758248	351,700.95	10.630000	317,953.93	-33,747.02	0.06
		Base		11.758248	351,700.95	10.630000	317,953.93	-33,747.02	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	38,765.000	27.487086	1,065,536.90	58.530000	2,268,915.45	1,203,378.55	0.40
		Base		27.487086	1,065,536.90	58.530000	2,268,915.45	1,203,378.55	0.40
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,194.000	15.051527	890,960.10	3.070000	181,725.58	-709,234.52	0.03
		Base		15.051527	890,960.10	3.070000	181,725.58	-709,234.52	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
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,793.000	19.782478	134,382.37	24.700000	167,787.10	33,404.73	0.03
		Base		19.782478	134,382.37	24.700000	167,787.10	33,404.73	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,588.000	17.394589	671,222.39	32.300000	1,246,392.40	575,170.01	0.22
		Base		17.394589	671,222.39	32.300000	1,246,392.40	575,170.01	0.22
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,922.000	10.247350	142,663.60	13.050000	181,682.10	39,018.50	0.03
		Base		10.247350	142,663.60	13.050000	181,682.10	39,018.50	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	788.000	385.262640	303,586.96	399.740000	314,995.12	11,408.16	0.06
		Base		385.262640	303,586.96	399.740000	314,995.12	11,408.16	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,232.000	18.634592	414,284.24	33.450000	743,660.40	329,376.16	0.13
		Base		18.634592	414,284.24	33.450000	743,660.40	329,376.16	0.13
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	13,883.000	44.628475	619,577.12	37.250000	517,141.75	-102,435.37	0.09
		Base		44.628475	619,577.12	37.250000	517,141.75	-102,435.37	0.09
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,611.000	27.307176	317,063.62	8.550000	99,274.05	-217,789.57	0.02
		Base		27.307176	317,063.62	8.550000	99,274.05	-217,789.57	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,000.000	32.603475	749,879.92	85.750000	1,972,250.00	1,222,370.08	0.35
		Base		32.603475	749,879.92	85.750000	1,972,250.00	1,222,370.08	0.35
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,678.000	11.325498	347,443.63	21.200000	650,373.60	302,929.97	0.11
		Base		11.325498	347,443.63	21.200000	650,373.60	302,929.97	0.11
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,336.000	48.807042	748,504.79	71.830000	1,101,584.88	353,080.09	0.19
		Base		48.807042	748,504.79	71.830000	1,101,584.88	353,080.09	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
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,898.000	30.335138	906,959.96	30.400000	908,899.20	1,939.24	0.16
		Base		30.335138	906,959.96	30.400000	908,899.20	1,939.24	0.16
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,277.000	8.571519	559,523.04	15.350000	1,002,001.95	442,478.91	0.18
		Base		8.571519	559,523.04	15.350000	1,002,001.95	442,478.91	0.18
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,045.000	25.269092	708,671.69	25.690000	720,476.05	11,804.36	0.13
		Base		25.269092	708,671.69	25.690000	720,476.05	11,804.36	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,133.000	10.378443	665,600.69	24.810000	1,591,139.73	925,539.04	0.28
		Base		10.378443	665,600.69	24.810000	1,591,139.73	925,539.04	0.28
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,054.000	30.601583	1,133,911.04	33.900000	1,256,130.60	122,219.56	0.22
		Base		30.601583	1,133,911.04	33.900000	1,256,130.60	122,219.56	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,190.000	18.786319	623,517.94	24.100000	799,879.00	176,361.06	0.14
		Base		18.786319	623,517.94	24.100000	799,879.00	176,361.06	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,183.000	28.433962	1,000,392.09	67.000000	2,357,261.00	1,356,868.91	0.41
		Base		28.433962	1,000,392.09	67.000000	2,357,261.00	1,356,868.91	0.41
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,864.000	48.290005	1,200,682.68	7.650000	190,209.60	-1,010,473.08	0.03
		Base		48.290005	1,200,682.68	7.650000	190,209.60	-1,010,473.08	0.03
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	59,368.000	9.647663	572,762.43	14.600000	866,772.80	294,010.37	0.15
		Base		9.647663	572,762.43	14.600000	866,772.80	294,010.37	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,034.000	10.922302	590,175.67	21.690000	1,171,997.46	581,821.79	0.21
		Base		10.922302	590,175.67	21.690000	1,171,997.46	581,821.79	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
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,981.000	42.183033	927,225.24	17.800000	391,261.80	-535,963.44	0.07
		Base		42.183033	927,225.24	17.800000	391,261.80	-535,963.44	0.07
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	132,746.000	9.641800	1,279,910.39	8.430000	1,119,048.78	-160,861.61	0.20
		Base		9.641800	1,279,910.39	8.430000	1,119,048.78	-160,861.61	0.20
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,732.000	13.779419	147,880.72	5.850000	62,782.20	-85,098.52	0.01
		Base		13.779419	147,880.72	5.850000	62,782.20	-85,098.52	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	26,213.000	20.811389	545,528.94	40.580000	1,063,723.54	518,194.60	0.19
		Base		20.811389	545,528.94	40.580000	1,063,723.54	518,194.60	0.19
126501105	CTS CORP COMMON STOCK								
		Local	25,488.000	11.756921	299,660.39	21.600000	550,540.80	250,880.41	0.10
		Base		11.756921	299,660.39	21.600000	550,540.80	250,880.41	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	79,470.000	13.145366	1,044,662.21	22.430000	1,782,512.10	737,849.89	0.31
		Base		13.145366	1,044,662.21	22.430000	1,782,512.10	737,849.89	0.31
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,594.000	45.140027	884,473.69	73.830000	1,446,625.02	562,151.33	0.25
		Base		45.140027	884,473.69	73.830000	1,446,625.02	562,151.33	0.25
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,975.000	65.352635	1,240,066.25	125.050000	2,372,823.75	1,132,757.50	0.42
		Base		65.352635	1,240,066.25	125.050000	2,372,823.75	1,132,757.50	0.42
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,096.000	23.371746	539,793.85	39.600000	914,601.60	374,807.75	0.16
		Base		23.371746	539,793.85	39.600000	914,601.60	374,807.75	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	27,426.000	15.296959	419,534.39	20.330000	557,570.58	138,036.19	0.10
		Base		15.296959	419,534.39	20.330000	557,570.58	138,036.19	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
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,963.000	31.407051	375,722.55	69.050000	826,045.15	450,322.60	0.15
		Base		31.407051	375,722.55	69.050000	826,045.15	450,322.60	0.15
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,392.000	15.341104	512,270.15	27.780000	927,629.76	415,359.61	0.16
		Base		15.341104	512,270.15	27.780000	927,629.76	415,359.61	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,377.000	16.290483	641,470.34	15.100000	594,592.70	-46,877.64	0.10
		Base		16.290483	641,470.34	15.100000	594,592.70	-46,877.64	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,221.000	26.107008	971,728.95	36.800000	1,369,732.80	398,003.85	0.24
		Base		26.107008	971,728.95	36.800000	1,369,732.80	398,003.85	0.24
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,825.000	7.532705	548,569.21	12.780000	930,703.50	382,134.29	0.16
		Base		7.532705	548,569.21	12.780000	930,703.50	382,134.29	0.16
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,267.000	13.593263	343,460.97	59.750000	1,509,703.25	1,166,242.28	0.27
		Base		13.593263	343,460.97	59.750000	1,509,703.25	1,166,242.28	0.27
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,164.000	22.224498	625,930.75	77.910000	2,194,257.24	1,568,326.49	0.39
		Base		22.224498	625,930.75	77.910000	2,194,257.24	1,568,326.49	0.39
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,991.000	45.952469	413,158.65	85.600000	769,629.60	356,470.95	0.14
		Base		45.952469	413,158.65	85.600000	769,629.60	356,470.95	0.14
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,474.000	12.202515	908,770.07	10.430000	776,763.82	-132,006.25	0.14
		Base		12.202515	908,770.07	10.430000	776,763.82	-132,006.25	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,425.000	33.072468	543,215.28	6.850000	112,511.25	-430,704.03	0.02
		Base		33.072468	543,215.28	6.850000	112,511.25	-430,704.03	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
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		50,343.000	Local	6.011430	302,633.44	9.600000	483,292.80	180,659.36	0.08
			Base	6.011430	302,633.44	9.600000	483,292.80	180,659.36	0.08
14174T107	CARETRUST REIT INC REIT USD.01								
		63,608.000	Local	12.847596	817,209.86	18.540000	1,179,292.32	362,082.46	0.21
			Base	12.847596	817,209.86	18.540000	1,179,292.32	362,082.46	0.21
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		47,993.000	Local	34.143212	1,638,635.18	17.420000	836,038.06	-802,597.12	0.15
			Base	34.143212	1,638,635.18	17.420000	836,038.06	-802,597.12	0.15
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		18,621.000	Local	28.180944	524,757.35	17.590000	327,543.39	-197,213.96	0.06
			Base	28.180944	524,757.35	17.590000	327,543.39	-197,213.96	0.06
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		6,559.000	Local	100.187378	657,129.01	129.650000	850,374.35	193,245.34	0.15
			Base	100.187378	657,129.01	129.650000	850,374.35	193,245.34	0.15
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		59,068.000	Local	5.478379	323,596.92	4.850000	286,479.80	-37,117.12	0.05
			Base	5.478379	323,596.92	4.850000	286,479.80	-37,117.12	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		7,924.000	Local	16.217915	128,510.76	31.790000	251,903.96	123,393.20	0.04
			Base	16.217915	128,510.76	31.790000	251,903.96	123,393.20	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		26,346.000	Local	9.868586	259,997.76	30.020000	790,906.92	530,909.16	0.14
			Base	9.868586	259,997.76	30.020000	790,906.92	530,909.16	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		23,770.000	Local	21.707299	515,982.50	31.470000	748,041.90	232,059.40	0.13
			Base	21.707299	515,982.50	31.470000	748,041.90	232,059.40	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		38,591.000	Local	13.505269	521,181.85	15.580000	601,247.78	80,065.93	0.11
			Base	13.505269	521,181.85	15.580000	601,247.78	80,065.93	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
157210105	CEVA INC COMMON STOCK USD.001								
		16,666.000	Local	25.896248	431,586.87	45.450000	757,469.70	325,882.83	0.13
			Base	25.896248	431,586.87	45.450000	757,469.70	325,882.83	0.13
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		23,832.000	Local	34.349681	818,621.60	34.730000	827,685.36	9,063.76	0.15
			Base	34.349681	818,621.60	34.730000	827,685.36	9,063.76	0.15
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		29,757.000	Local	20.347745	605,487.86	20.090000	597,818.13	-7,669.73	0.11
			Base	20.347745	605,487.86	20.090000	597,818.13	-7,669.73	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		12,478.000	Local	75.326402	939,922.85	204.530000	2,552,125.34	1,612,202.49	0.45
			Base	75.326402	939,922.85	204.530000	2,552,125.34	1,612,202.49	0.45
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		46,626.000	Local	30.359100	1,415,523.41	24.470000	1,140,938.22	-274,585.19	0.20
			Base	30.359100	1,415,523.41	24.470000	1,140,938.22	-274,585.19	0.20
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		13,704.000	Local	50.402693	690,718.51	102.100000	1,399,178.40	708,459.89	0.25
			Base	50.402693	690,718.51	102.100000	1,399,178.40	708,459.89	0.25
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		13,108.000	Local	30.301905	397,197.37	23.400000	306,727.20	-90,470.17	0.05
			Base	30.301905	397,197.37	23.400000	306,727.20	-90,470.17	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		32,691.000	Local	16.922725	553,220.80	19.550000	639,109.05	85,888.25	0.11
			Base	16.922725	553,220.80	19.550000	639,109.05	85,888.25	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		12,796.000	Local	43.445203	555,924.82	59.380000	759,826.48	203,901.66	0.13
			Base	43.445203	555,924.82	59.380000	759,826.48	203,901.66	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		12,105.000	Local	36.770748	445,109.90	65.870000	797,356.35	352,246.45	0.14
			Base	36.770748	445,109.90	65.870000	797,356.35	352,246.45	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
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,749.000	40.617473	517,832.16	46.750000	596,015.75	78,183.59	0.10
		Base		40.617473	517,832.16	46.750000	596,015.75	78,183.59	0.10
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	58,233.000	14.490514	843,826.13	3.530000	205,562.49	-638,263.64	0.04
		Base		14.490514	843,826.13	3.530000	205,562.49	-638,263.64	0.04
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,602.000	209.841599	755,849.44	228.870000	824,389.74	68,540.30	0.14
		Base		209.841599	755,849.44	228.870000	824,389.74	68,540.30	0.14
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,771.000	36.875988	1,171,587.03	40.100000	1,274,017.10	102,430.07	0.22
		Base		36.875988	1,171,587.03	40.100000	1,274,017.10	102,430.07	0.22
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,720.000	12.159991	239,795.02	15.740000	310,392.80	70,597.78	0.05
		Base		12.159991	239,795.02	15.740000	310,392.80	70,597.78	0.05
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,266.000	22.179710	1,003,986.77	39.850000	1,803,850.10	799,863.33	0.32
		Base		22.179710	1,003,986.77	39.850000	1,803,850.10	799,863.33	0.32
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,914.000	13.408971	387,706.98	37.100000	1,072,709.40	685,002.42	0.19
		Base		13.408971	387,706.98	37.100000	1,072,709.40	685,002.42	0.19
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,160.000	31.676248	1,208,765.64	55.770000	2,128,183.20	919,417.56	0.37
		Base		31.676248	1,208,765.64	55.770000	2,128,183.20	919,417.56	0.37
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,973.000	11.237943	999,873.51	9.960000	886,171.08	-113,702.43	0.16
		Base		11.237943	999,873.51	9.960000	886,171.08	-113,702.43	0.16
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,297.000	59.744384	495,699.15	32.800000	272,141.60	-223,557.55	0.05
		Base		59.744384	495,699.15	32.800000	272,141.60	-223,557.55	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
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,274.000	23.532707	430,036.68	18.970000	346,657.78	-83,378.90	0.06
		Base		23.532707	430,036.68	18.970000	346,657.78	-83,378.90	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,246.000	31.282528	602,063.53	50.940000	980,391.24	378,327.71	0.17
		Base		31.282528	602,063.53	50.940000	980,391.24	378,327.71	0.17
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,362.000	23.920514	941,559.29	21.470000	845,102.14	-96,457.15	0.15
		Base		23.920514	941,559.29	21.470000	845,102.14	-96,457.15	0.15
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,856.000	37.016039	660,958.40	6.640000	118,563.84	-542,394.56	0.02
		Base		37.016039	660,958.40	6.640000	118,563.84	-542,394.56	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,855.000	99.291253	1,375,680.31	100.870000	1,397,553.85	21,873.54	0.25
		Base		99.291253	1,375,680.31	100.870000	1,397,553.85	21,873.54	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	35,937.000	33.671312	1,210,045.95	33.060000	1,188,077.22	-21,968.73	0.21
		Base		33.671312	1,210,045.95	33.060000	1,188,077.22	-21,968.73	0.21
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,528.000	47.467197	1,259,209.79	103.530000	2,746,443.84	1,487,234.05	0.48
		Base		47.467197	1,259,209.79	103.530000	2,746,443.84	1,487,234.05	0.48
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,569.000	27.938449	211,466.12	47.450000	359,149.05	147,682.93	0.06
		Base		27.938449	211,466.12	47.450000	359,149.05	147,682.93	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,257.000	37.093719	1,159,438.39	18.400000	575,128.80	-584,309.59	0.10
		Base		37.093719	1,159,438.39	18.400000	575,128.80	-584,309.59	0.10
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,479.000	19.845301	1,140,688.06	7.710000	443,163.09	-697,524.97	0.08
		Base		19.845301	1,140,688.06	7.710000	443,163.09	-697,524.97	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		24,592.000	Local	8.275965	203,522.54	12.910000	317,482.72	113,960.18	0.06
			Base	8.275965	203,522.54	12.910000	317,482.72	113,960.18	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		21,160.000	Local	7.284656	154,143.33	19.950000	422,142.00	267,998.67	0.07
			Base	7.284656	154,143.33	19.950000	422,142.00	267,998.67	0.07
229669106	CUBIC CORP COMMON STOCK								
		19,352.000	Local	47.901650	926,992.74	46.300000	895,997.60	-30,995.14	0.16
			Base	47.901650	926,992.74	46.300000	895,997.60	-30,995.14	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		22,342.000	Local	26.407355	589,993.12	28.280000	631,831.76	41,838.64	0.11
			Base	26.407355	589,993.12	28.280000	631,831.76	41,838.64	0.11
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		35,877.000	Local	16.709220	599,476.68	12.100000	434,111.70	-165,364.98	0.08
			Base	16.709220	599,476.68	12.100000	434,111.70	-165,364.98	0.08
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		39,247.000	Local	8.015650	314,590.22	2.850000	111,853.95	-202,736.27	0.02
			Base	8.015650	314,590.22	2.850000	111,853.95	-202,736.27	0.02
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		17,199.000	Local	7.870559	135,365.75	11.600000	199,508.40	64,142.65	0.04
			Base	7.870559	135,365.75	11.600000	199,508.40	64,142.65	0.04
23334L102	DSW INC CLASS A COMMON STOCK								
		52,338.000	Local	20.936600	1,095,779.77	17.700000	926,382.60	-169,397.17	0.16
			Base	20.936600	1,095,779.77	17.700000	926,382.60	-169,397.17	0.16
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		12,027.000	Local	59.656672	717,490.79	34.500000	414,931.50	-302,559.29	0.07
			Base	59.656672	717,490.79	34.500000	414,931.50	-302,559.29	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		31,114.000	Local	10.353445	322,137.10	9.630000	299,627.82	-22,509.28	0.05
			Base	10.353445	322,137.10	9.630000	299,627.82	-22,509.28	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
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	127,796.000	16.845443	2,152,780.22	15.740000	2,011,509.04	-141,271.18	0.35
		Base		16.845443	2,152,780.22	15.740000	2,011,509.04	-141,271.18	0.35
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,048.000	41.249624	1,198,219.07	66.510000	1,931,982.48	733,763.41	0.34
		Base		41.249624	1,198,219.07	66.510000	1,931,982.48	733,763.41	0.34
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,225.000	62.217294	511,737.24	74.660000	614,078.50	102,341.26	0.11
		Base		62.217294	511,737.24	74.660000	614,078.50	102,341.26	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	309,052.000	2.197111	679,021.40	1.530000	472,849.56	-206,171.84	0.08
		Base		2.197111	679,021.40	1.530000	472,849.56	-206,171.84	0.08
249908104	DEPOMED INC COMMON STOCK								
		Local	48,329.000	12.188718	589,068.57	10.740000	519,053.46	-70,015.11	0.09
		Base		12.188718	589,068.57	10.740000	519,053.46	-70,015.11	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	155,378.000	10.563757	1,641,375.41	10.950000	1,701,389.10	60,013.69	0.30
		Base		10.563757	1,641,375.41	10.950000	1,701,389.10	60,013.69	0.30
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,588.000	11.230944	231,222.67	10.150000	208,968.20	-22,254.47	0.04
		Base		11.230944	231,222.67	10.150000	208,968.20	-22,254.47	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,234.000	14.331498	347,309.53	19.600000	474,986.40	127,676.87	0.08
		Base		14.331498	347,309.53	19.600000	474,986.40	127,676.87	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,112.000	61.725627	809,346.42	44.050000	577,583.60	-231,762.82	0.10
		Base		61.725627	809,346.42	44.050000	577,583.60	-231,762.82	0.10
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,650.000	24.666270	731,354.92	24.030000	712,489.50	-18,865.42	0.13
		Base		24.666270	731,354.92	24.030000	712,489.50	-18,865.42	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
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,888.000	27.555064	933,786.02	14.800000	501,542.40	-432,243.62	0.09
		Base		27.555064	933,786.02	14.800000	501,542.40	-432,243.62	0.09
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,317.000	25.172045	1,367,269.99	12.540000	681,135.18	-686,134.81	0.12
		Base		25.172045	1,367,269.99	12.540000	681,135.18	-686,134.81	0.12
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	25,434.000	25.529056	649,306.01	22.960000	583,964.64	-65,341.37	0.10
		Base		25.529056	649,306.01	22.960000	583,964.64	-65,341.37	0.10
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,417.000	39.431762	923,373.58	82.770000	1,938,225.09	1,014,851.51	0.34
		Base		39.431762	923,373.58	82.770000	1,938,225.09	1,014,851.51	0.34
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,693.000	13.323494	222,409.09	13.850000	231,198.05	8,788.96	0.04
		Base		13.323494	222,409.09	13.850000	231,198.05	8,788.96	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,347.000	20.182773	309,745.01	9.460000	145,182.62	-164,562.39	0.03
		Base		20.182773	309,745.01	9.460000	145,182.62	-164,562.39	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,054.000	61.831535	374,328.11	78.890000	477,600.06	103,271.95	0.08
		Base		61.831535	374,328.11	78.890000	477,600.06	103,271.95	0.08
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	26,299.000	50.693296	1,333,182.98	83.800000	2,203,856.20	870,673.22	0.39
		Base		50.693296	1,333,182.98	83.800000	2,203,856.20	870,673.22	0.39
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,882.000	21.394588	361,183.44	53.900000	909,939.80	548,756.36	0.16
		Base		21.394588	361,183.44	53.900000	909,939.80	548,756.36	0.16
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,257.000	25.213590	535,965.28	19.900000	423,014.30	-112,950.98	0.07
		Base		25.213590	535,965.28	19.900000	423,014.30	-112,950.98	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
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,012.000	16.395861	213,342.94	18.800000	244,625.60	31,282.66	0.04
		Base		16.395861	213,342.94	18.800000	244,625.60	31,282.66	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	71,084.000	10.315414	733,260.86	14.550000	1,034,272.20	301,011.34	0.18
		Base		10.315414	733,260.86	14.550000	1,034,272.20	301,011.34	0.18
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,468.000	33.634989	1,058,425.84	51.700000	1,626,895.60	568,469.76	0.29
		Base		33.634989	1,058,425.84	51.700000	1,626,895.60	568,469.76	0.29
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,804.000	11.809383	304,729.31	8.240000	212,624.96	-92,104.35	0.04
		Base		11.809383	304,729.31	8.240000	212,624.96	-92,104.35	0.04
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,053.000	24.369137	878,580.49	47.380000	1,708,191.14	829,610.65	0.30
		Base		24.369137	878,580.49	47.380000	1,708,191.14	829,610.65	0.30
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,521.000	22.555318	214,749.18	19.460000	185,278.66	-29,470.52	0.03
		Base		22.555318	214,749.18	19.460000	185,278.66	-29,470.52	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	27,009.000	21.819002	589,309.42	33.910000	915,875.19	326,565.77	0.16
		Base		21.819002	589,309.42	33.910000	915,875.19	326,565.77	0.16
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,043.000	18.569793	465,043.33	42.300000	1,059,318.90	594,275.57	0.19
		Base		18.569793	465,043.33	42.300000	1,059,318.90	594,275.57	0.19
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,782.000	45.649387	492,191.69	35.980000	387,936.36	-104,255.33	0.07
		Base		45.649387	492,191.69	35.980000	387,936.36	-104,255.33	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,370.000	29.255313	537,420.10	40.150000	737,555.50	200,135.40	0.13
		Base		29.255313	537,420.10	40.150000	737,555.50	200,135.40	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
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,099.000	29.018076	467,162.00	42.700000	687,427.30	220,265.30	0.12
		Base		29.018076	467,162.00	42.700000	687,427.30	220,265.30	0.12
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,695.000	21.717069	297,415.26	28.400000	388,938.00	91,522.74	0.07
		Base		21.717069	297,415.26	28.400000	388,938.00	91,522.74	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,571.000	47.222151	782,518.26	71.370000	1,182,672.27	400,154.01	0.21
		Base		47.222151	782,518.26	71.370000	1,182,672.27	400,154.01	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,188.000	27.479743	499,801.57	14.850000	270,091.80	-229,709.77	0.05
		Base		27.479743	499,801.57	14.850000	270,091.80	-229,709.77	0.05
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,978.000	12.342597	456,404.56	21.770000	805,011.06	348,606.50	0.14
		Base		12.342597	456,404.56	21.770000	805,011.06	348,606.50	0.14
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,216.000	38.826001	396,646.43	74.100000	757,005.60	360,359.17	0.13
		Base		38.826001	396,646.43	74.100000	757,005.60	360,359.17	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,041.000	34.944196	700,316.64	59.650000	1,195,445.65	495,129.01	0.21
		Base		34.944196	700,316.64	59.650000	1,195,445.65	495,129.01	0.21
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,095.000	33.436941	972,847.80	14.830000	431,478.85	-541,368.95	0.08
		Base		33.436941	972,847.80	14.830000	431,478.85	-541,368.95	0.08
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,770.000	22.321194	441,290.01	32.300000	638,571.00	197,280.99	0.11
		Base		22.321194	441,290.01	32.300000	638,571.00	197,280.99	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	31,834.000	46.460042	1,479,008.97	70.500000	2,244,297.00	765,288.03	0.39
		Base		46.460042	1,479,008.97	70.500000	2,244,297.00	765,288.03	0.39

& 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
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,126.000	28.978103	757,081.91	55.580000	1,452,083.08	695,001.17	0.26
		Base		28.978103	757,081.91	55.580000	1,452,083.08	695,001.17	0.26
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,072.000	27.274073	547,445.20	58.300000	1,170,197.60	622,752.40	0.21
		Base		27.274073	547,445.20	58.300000	1,170,197.60	622,752.40	0.21
30219E103	EXPRESS INC COMMON STOCK								
		Local	60,832.000	17.796749	1,082,611.81	6.750000	410,616.00	-671,995.81	0.07
		Base		17.796749	1,082,611.81	6.750000	410,616.00	-671,995.81	0.07
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,569.000	15.239876	374,428.51	26.700000	655,992.30	281,563.79	0.12
		Base		15.239876	374,428.51	26.700000	655,992.30	281,563.79	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,828.000	23.124385	874,749.25	7.700000	291,275.60	-583,473.65	0.05
		Base		23.124385	874,749.25	7.700000	291,275.60	-583,473.65	0.05
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,408.000	24.483831	328,279.20	20.000000	268,160.00	-60,119.20	0.05
		Base		24.483831	328,279.20	20.000000	268,160.00	-60,119.20	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,951.000	42.605466	551,783.39	37.800000	489,547.80	-62,235.59	0.09
		Base		42.605466	551,783.39	37.800000	489,547.80	-62,235.59	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,387.000	7.706955	357,502.50	17.360000	805,278.32	447,775.82	0.14
		Base		7.706955	357,502.50	17.360000	805,278.32	447,775.82	0.14
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,562.000	19.827593	328,384.60	22.860000	378,607.32	50,222.72	0.07
		Base		19.827593	328,384.60	22.860000	378,607.32	50,222.72	0.07
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,997.000	24.213036	508,401.12	20.650000	433,588.05	-74,813.07	0.08
		Base		24.213036	508,401.12	20.650000	433,588.05	-74,813.07	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
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	44,875.000	32.001099	1,436,049.33	36.600000	1,642,425.00	206,375.67	0.29
		Base		32.001099	1,436,049.33	36.600000	1,642,425.00	206,375.67	0.29
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,309.000	21.418719	670,598.68	14.170000	443,648.53	-226,950.15	0.08
		Base		21.418719	670,598.68	14.170000	443,648.53	-226,950.15	0.08
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	122,018.000	5.278529	644,075.50	5.790000	706,484.22	62,408.72	0.12
		Base		5.278529	644,075.50	5.790000	706,484.22	62,408.72	0.12
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	68,067.000	6.151250	418,697.11	12.680000	863,089.56	444,392.45	0.15
		Base		6.151250	418,697.11	12.680000	863,089.56	444,392.45	0.15
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,205.000	16.617680	801,055.25	27.700000	1,335,278.50	534,223.25	0.23
		Base		16.617680	801,055.25	27.700000	1,335,278.50	534,223.25	0.23
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,309.000	20.387799	1,046,077.60	44.200000	2,267,857.80	1,221,780.20	0.40
		Base		20.387799	1,046,077.60	44.200000	2,267,857.80	1,221,780.20	0.40
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	62,984.000	12.755656	803,402.22	23.310000	1,468,157.04	664,754.82	0.26
		Base		12.755656	803,402.22	23.310000	1,468,157.04	664,754.82	0.26
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,476.000	40.512399	1,518,242.67	58.300000	2,184,850.80	666,608.13	0.38
		Base		40.512399	1,518,242.67	58.300000	2,184,850.80	666,608.13	0.38
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,755.000	33.119924	1,416,042.35	49.370000	2,110,814.35	694,772.00	0.37
		Base		33.119924	1,416,042.35	49.370000	2,110,814.35	694,772.00	0.37
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,200.000	20.171781	851,249.14	8.940000	377,268.00	-473,981.14	0.07
		Base		20.171781	851,249.14	8.940000	377,268.00	-473,981.14	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
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	25,703.000	15.356484	394,707.70	17.150000	440,806.45	46,098.75	0.08
		Base		15.356484	394,707.70	17.150000	440,806.45	46,098.75	0.08
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,570.000	34.896517	264,166.63	39.150000	296,365.50	32,198.87	0.05
		Base		34.896517	264,166.63	39.150000	296,365.50	32,198.87	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,443.000	35.572185	833,918.74	53.280000	1,249,043.04	415,124.30	0.22
		Base		35.572185	833,918.74	53.280000	1,249,043.04	415,124.30	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,712.000	17.060351	558,078.21	10.350000	338,569.20	-219,509.01	0.06
		Base		17.060351	558,078.21	10.350000	338,569.20	-219,509.01	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,156.000	19.204179	1,174,450.80	25.110000	1,535,627.16	361,176.36	0.27
		Base		19.204179	1,174,450.80	25.110000	1,535,627.16	361,176.36	0.27
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,880.000	24.421670	656,454.49	35.600000	956,928.00	300,473.51	0.17
		Base		24.421670	656,454.49	35.600000	956,928.00	300,473.51	0.17
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	28,446.000	26.015146	740,026.85	10.940000	311,199.24	-428,827.61	0.05
		Base		26.015146	740,026.85	10.940000	311,199.24	-428,827.61	0.05
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,914.000	26.535720	793,789.52	41.400000	1,238,439.60	444,650.08	0.22
		Base		26.535720	793,789.52	41.400000	1,238,439.60	444,650.08	0.22
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	83,196.000	12.618665	1,049,822.48	11.080000	921,811.68	-128,010.80	0.16
		Base		12.618665	1,049,822.48	11.080000	921,811.68	-128,010.80	0.16
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,750.000	13.996557	388,404.47	9.230000	256,132.50	-132,271.97	0.05
		Base		13.996557	388,404.47	9.230000	256,132.50	-132,271.97	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
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,201.000	28.437481	1,114,777.68	51.110000	2,003,563.11	888,785.43	0.35
		Base		28.437481	1,114,777.68	51.110000	2,003,563.11	888,785.43	0.35
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,651.000	15.217779	268,609.02	15.090000	266,353.59	-2,255.43	0.05
		Base		15.217779	268,609.02	15.090000	266,353.59	-2,255.43	0.05
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	33,973.000	38.412533	1,304,988.99	24.950000	847,626.35	-457,362.64	0.15
		Base		38.412533	1,304,988.99	24.950000	847,626.35	-457,362.64	0.15
36473H104	GANNETT CO INC COMMON STOCK								
		Local	88,125.000	12.274920	1,081,727.30	8.720000	768,450.00	-313,277.30	0.14
		Base		12.274920	1,081,727.30	8.720000	768,450.00	-313,277.30	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,507.000	23.768575	915,256.53	16.350000	629,589.45	-285,667.08	0.11
		Base		23.768575	915,256.53	16.350000	629,589.45	-285,667.08	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,727.000	11.415525	236,609.59	36.640000	759,437.28	522,827.69	0.13
		Base		11.415525	236,609.59	36.640000	759,437.28	522,827.69	0.13
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	15,203.000	55.592081	845,166.41	33.900000	515,381.70	-329,784.71	0.09
		Base		55.592081	845,166.41	33.900000	515,381.70	-329,784.71	0.09
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,492.000	50.850994	1,448,846.51	38.800000	1,105,489.60	-343,356.91	0.19
		Base		50.850994	1,448,846.51	38.800000	1,105,489.60	-343,356.91	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,429.000	45.008693	469,395.66	13.830000	144,233.07	-325,162.59	0.03
		Base		45.008693	469,395.66	13.830000	144,233.07	-325,162.59	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,192.000	20.312736	430,467.50	25.100000	531,919.20	101,451.70	0.09
		Base		20.312736	430,467.50	25.100000	531,919.20	101,451.70	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,504.000	14.756743	361,599.22	35.650000	873,567.60	511,968.38	0.15
		Base		14.756743	361,599.22	35.650000	873,567.60	511,968.38	0.15
37518B102	GIGAMON INC COMMON STOCK USD.0001								
		Local	24,234.000	36.126724	875,495.03	39.350000	953,607.90	78,112.87	0.17
		Base		36.126724	875,495.03	39.350000	953,607.90	78,112.87	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,447.000	16.947851	1,007,498.87	36.610000	2,176,354.67	1,168,855.80	0.38
		Base		16.947851	1,007,498.87	36.610000	2,176,354.67	1,168,855.80	0.38
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,795.000	19.602839	662,477.95	19.540000	660,354.30	-2,123.65	0.12
		Base		19.602839	662,477.95	19.540000	660,354.30	-2,123.65	0.12
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,194.000	23.001814	1,269,562.14	18.310000	1,010,602.14	-258,960.00	0.18
		Base		23.001814	1,269,562.14	18.310000	1,010,602.14	-258,960.00	0.18
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,538.000	31.183898	1,420,052.34	40.810000	1,858,405.78	438,353.44	0.33
		Base		31.183898	1,420,052.34	40.810000	1,858,405.78	438,353.44	0.33
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,968.000	21.337538	724,793.48	38.530000	1,308,787.04	583,993.56	0.23
		Base		21.337538	724,793.48	38.530000	1,308,787.04	583,993.56	0.23
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,869.000	23.462451	677,337.50	20.550000	593,257.95	-84,079.55	0.10
		Base		23.462451	677,337.50	20.550000	593,257.95	-84,079.55	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,035.000	32.933287	725,684.98	46.250000	1,019,118.75	293,433.77	0.18
		Base		32.933287	725,684.98	46.250000	1,019,118.75	293,433.77	0.18
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,342.000	45.225125	965,194.62	20.100000	428,974.20	-536,220.42	0.08
		Base		45.225125	965,194.62	20.100000	428,974.20	-536,220.42	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
398433102	GRIFFON CORP COMMON STOCK USD.25								
		24,213.000	Local	11.663597	282,410.68	21.950000	531,475.35	249,064.67	0.09
			Base	11.663597	282,410.68	21.950000	531,475.35	249,064.67	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		15,493.000	Local	53.381334	827,037.00	63.320000	981,016.76	153,979.76	0.17
			Base	53.381334	827,037.00	63.320000	981,016.76	153,979.76	0.17
401617105	GUESS? INC COMMON STOCK USD.01								
		47,145.000	Local	13.636610	642,898.00	12.780000	602,513.10	-40,384.90	0.11
			Base	13.636610	642,898.00	12.780000	602,513.10	-40,384.90	0.11
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		10,601.000	Local	25.310907	268,320.92	11.600000	122,971.60	-145,349.32	0.02
			Base	25.310907	268,320.92	11.600000	122,971.60	-145,349.32	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		6,353.000	Local	42.083126	267,354.10	46.980000	298,463.94	31,109.84	0.05
			Base	42.083126	267,354.10	46.980000	298,463.94	31,109.84	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		27,532.000	Local	20.734912	570,873.59	34.770000	957,287.64	386,414.05	0.17
			Base	20.734912	570,873.59	34.770000	957,287.64	386,414.05	0.17
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		65,082.000	Local	14.568603	948,153.84	18.500000	1,204,017.00	255,863.16	0.21
			Base	14.568603	948,153.84	18.500000	1,204,017.00	255,863.16	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		40,704.000	Local	33.736732	1,373,219.94	39.490000	1,607,400.96	234,181.02	0.28
			Base	33.736732	1,373,219.94	39.490000	1,607,400.96	234,181.02	0.28
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		25,138.000	Local	12.013773	302,002.22	28.450000	715,176.10	413,173.88	0.13
			Base	12.013773	302,002.22	28.450000	715,176.10	413,173.88	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		62,480.000	Local	6.150962	384,312.13	5.250000	328,020.00	-56,292.13	0.06
			Base	6.150962	384,312.13	5.250000	328,020.00	-56,292.13	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
415864107	HARSCO CORP COMMON STOCK USD1.25								
		62,218.000	Local	15.864825	987,077.66	16.100000	1,001,709.80	14,632.14	0.18
			Base	15.864825	987,077.66	16.100000	1,001,709.80	14,632.14	0.18
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		14,989.000	Local	14.683447	220,090.19	25.100000	376,223.90	156,133.71	0.07
			Base	14.683447	220,090.19	25.100000	376,223.90	156,133.71	0.07
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		41,614.000	Local	27.575852	1,147,541.49	46.950000	1,953,777.30	806,235.81	0.34
			Base	27.575852	1,147,541.49	46.950000	1,953,777.30	806,235.81	0.34
420261109	HAWKINS INC COMMON STOCK USD.05								
		7,416.000	Local	39.095475	289,932.04	46.350000	343,731.60	53,799.56	0.06
			Base	39.095475	289,932.04	46.350000	343,731.60	53,799.56	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		9,705.000	Local	54.545908	529,368.04	36.310000	352,388.55	-176,979.49	0.06
			Base	54.545908	529,368.04	36.310000	352,388.55	-176,979.49	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		56,629.000	Local	21.333566	1,208,098.51	46.830000	2,651,936.07	1,443,837.56	0.47
			Base	21.333566	1,208,098.51	46.830000	2,651,936.07	1,443,837.56	0.47
42222N103	HEALTHSTREAM INC COMMON STOCK								
		19,789.000	Local	27.314737	540,531.34	26.320000	520,846.48	-19,684.86	0.09
			Base	27.314737	540,531.34	26.320000	520,846.48	-19,684.86	0.09
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		34,392.000	Local	33.094398	1,138,182.55	49.830000	1,713,753.36	575,570.81	0.30
			Base	33.094398	1,138,182.55	49.830000	1,713,753.36	575,570.81	0.30
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,605.000	Local	17.620164	592,125.62	20.820000	699,656.10	107,530.48	0.12
			Base	17.620164	592,125.62	20.820000	699,656.10	107,530.48	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		14,536.000	Local	21.496824	312,477.83	21.750000	316,158.00	3,680.17	0.06
			Base	21.496824	312,477.83	21.750000	316,158.00	3,680.17	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		106,540.000	Local	6.275038	668,542.53	5.640000	600,885.60	-67,656.93	0.11
			Base	6.275038	668,542.53	5.640000	600,885.60	-67,656.93	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		32,410.000	Local	19.564175	634,074.90	18.510000	599,909.10	-34,165.80	0.11
			Base	19.564175	634,074.90	18.510000	599,909.10	-34,165.80	0.11
42805E306	HESKA CORP COMMON STOCK USD.001								
		4,968.000	Local	105.369145	523,473.91	102.070000	507,083.76	-16,390.15	0.09
			Base	105.369145	523,473.91	102.070000	507,083.76	-16,390.15	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		16,112.000	Local	41.434584	667,594.02	20.750000	334,324.00	-333,270.02	0.06
			Base	41.434584	667,594.02	20.750000	334,324.00	-333,270.02	0.06
431571108	HILLENBRAND INC COMMON STOCK								
		48,861.000	Local	23.838158	1,164,756.25	36.100000	1,763,882.10	599,125.85	0.31
			Base	23.838158	1,164,756.25	36.100000	1,763,882.10	599,125.85	0.31
43785V102	HOMESTREET INC COMMON STOCK								
		21,051.000	Local	31.468058	662,434.09	27.675000	582,586.43	-79,847.66	0.10
			Base	31.468058	662,434.09	27.675000	582,586.43	-79,847.66	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		98,640.000	Local	9.758408	962,569.35	18.650000	1,839,636.00	877,066.65	0.32
			Base	9.758408	962,569.35	18.650000	1,839,636.00	877,066.65	0.32
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		31,455.000	Local	19.535262	614,481.66	37.800000	1,188,999.00	574,517.34	0.21
			Base	19.535262	614,481.66	37.800000	1,188,999.00	574,517.34	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		25,973.000	Local	35.628386	925,376.08	38.350000	996,064.55	70,688.47	0.18
			Base	35.628386	925,376.08	38.350000	996,064.55	70,688.47	0.18
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		11,675.000	Local	60.499510	706,331.78	172.500000	2,013,937.50	1,307,605.72	0.35
			Base	60.499510	706,331.78	172.500000	2,013,937.50	1,307,605.72	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
44967H101	ILG INC COMMON STOCK USD.01								
		82,282.000	Local	14.926333	1,228,168.57	27.490000	2,261,932.18	1,033,763.61	0.40
			Base	14.926333	1,228,168.57	27.490000	2,261,932.18	1,033,763.61	0.40
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		44,271.000	Local	19.585271	867,059.54	6.910000	305,912.61	-561,146.93	0.05
			Base	19.585271	867,059.54	6.910000	305,912.61	-561,146.93	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		57,182.000	Local	22.843681	1,306,247.36	16.100000	920,630.20	-385,617.16	0.16
			Base	22.843681	1,306,247.36	16.100000	920,630.20	-385,617.16	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		46,034.000	Local	9.725335	447,696.08	9.870000	454,355.58	6,659.50	0.08
			Base	9.725335	447,696.08	9.870000	454,355.58	6,659.50	0.08
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		21,128.000	Local	33.036000	697,984.60	66.650000	1,408,181.20	710,196.60	0.25
			Base	33.036000	697,984.60	66.650000	1,408,181.20	710,196.60	0.25
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		8,574.000	Local	59.554740	510,622.34	94.000000	805,956.00	295,333.66	0.14
			Base	59.554740	510,622.34	94.000000	805,956.00	295,333.66	0.14
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		32,665.000	Local	26.959852	880,643.58	57.400000	1,874,971.00	994,327.42	0.33
			Base	26.959852	880,643.58	57.400000	1,874,971.00	994,327.42	0.33
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		27,736.000	Local	19.286853	534,940.16	39.990000	1,109,162.64	574,222.48	0.20
			Base	19.286853	534,940.16	39.990000	1,109,162.64	574,222.48	0.20
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		18,723.000	Local	47.336941	886,289.54	65.550000	1,227,292.65	341,003.11	0.22
			Base	47.336941	886,289.54	65.550000	1,227,292.65	341,003.11	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		15,111.000	Local	50.161099	757,984.37	43.840000	662,466.24	-95,518.13	0.12
			Base	50.161099	757,984.37	43.840000	662,466.24	-95,518.13	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
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,580.000	40.614406	551,543.63	32.970000	447,732.60	-103,811.03	0.08
		Base		40.614406	551,543.63	32.970000	447,732.60	-103,811.03	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,549.000	37.832437	550,424.13	71.000000	1,032,979.00	482,554.87	0.18
		Base		37.832437	550,424.13	71.000000	1,032,979.00	482,554.87	0.18
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,615.000	46.641647	588,384.38	95.420000	1,203,723.30	615,338.92	0.21
		Base		46.641647	588,384.38	95.420000	1,203,723.30	615,338.92	0.21
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,572.000	25.921043	403,642.48	52.950000	824,537.40	420,894.92	0.15
		Base		25.921043	403,642.48	52.950000	824,537.40	420,894.92	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,240.000	10.579619	637,316.27	12.800000	771,072.00	133,755.73	0.14
		Base		10.579619	637,316.27	12.800000	771,072.00	133,755.73	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	46,936.000	23.179711	1,087,962.91	54.510000	2,558,481.36	1,470,518.45	0.45
		Base		23.179711	1,087,962.91	54.510000	2,558,481.36	1,470,518.45	0.45
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,612.000	27.572166	595,889.66	43.250000	934,719.00	338,829.34	0.16
		Base		27.572166	595,889.66	43.250000	934,719.00	338,829.34	0.16
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,301.000	22.089465	293,811.98	36.650000	487,481.65	193,669.67	0.09
		Base		22.089465	293,811.98	36.650000	487,481.65	193,669.67	0.09
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,749.000	22.963404	1,211,296.58	37.420000	1,973,867.58	762,571.00	0.35
		Base		22.963404	1,211,296.58	37.420000	1,973,867.58	762,571.00	0.35
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	48,730.000	16.418584	800,077.62	19.650000	957,544.50	157,466.88	0.17
		Base		16.418584	800,077.62	19.650000	957,544.50	157,466.88	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
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,701.000	29.834594	349,094.59	37.760000	441,829.76	92,735.17	0.08
		Base		29.834594	349,094.59	37.760000	441,829.76	92,735.17	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,874.000	23.147941	575,781.89	13.200000	328,336.80	-247,445.09	0.06
		Base		23.147941	575,781.89	13.200000	328,336.80	-247,445.09	0.06
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,432.000	14.648725	357,897.64	21.240000	518,935.68	161,038.04	0.09
		Base		14.648725	357,897.64	21.240000	518,935.68	161,038.04	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,472.000	9.479561	601,686.67	11.050000	701,365.60	99,678.93	0.12
		Base		9.479561	601,686.67	11.050000	701,365.60	99,678.93	0.12
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,271.000	29.700858	631,766.95	84.140000	1,789,741.94	1,157,974.99	0.31
		Base		29.700858	631,766.95	84.140000	1,789,741.94	1,157,974.99	0.31
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	75,000.000	70.227300	5,267,047.50	70.110000	5,258,250.00	-8,797.50	0.92
		Base		70.227300	5,267,047.50	70.110000	5,258,250.00	-8,797.50	0.92
465741106	ITRON INC COMMON STOCK								
		Local	26,087.000	35.086086	915,290.73	67.750000	1,767,394.25	852,103.52	0.31
		Base		35.086086	915,290.73	67.750000	1,767,394.25	852,103.52	0.31
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,618.000	63.876511	742,117.31	132.070000	1,534,389.26	792,271.95	0.27
		Base		63.876511	742,117.31	132.070000	1,534,389.26	792,271.95	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	24,534.000	27.228453	668,022.86	98.000000	2,404,332.00	1,736,309.14	0.42
		Base		27.228453	668,022.86	98.000000	2,404,332.00	1,736,309.14	0.42
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,323.000	59.084844	787,187.37	88.520000	1,179,351.96	392,164.59	0.21
		Base		59.084844	787,187.37	88.520000	1,179,351.96	392,164.59	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
483548103	KAMAN CORP COMMON STOCK USD1.0								
		21,093.000	Local	35.579048	750,468.85	49.870000	1,051,907.91	301,439.06	0.18
			Base	35.579048	750,468.85	49.870000	1,051,907.91	301,439.06	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		68,338.000	Local	13.314187	909,864.88	20.630000	1,409,812.94	499,948.06	0.25
			Base	13.314187	909,864.88	20.630000	1,409,812.94	499,948.06	0.25
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		22,713.000	Local	16.888962	383,598.99	22.450000	509,906.85	126,307.86	0.09
			Base	16.888962	383,598.99	22.450000	509,906.85	126,307.86	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		66,476.000	Local	15.507876	1,030,901.54	11.650000	774,445.40	-256,456.14	0.14
			Base	15.507876	1,030,901.54	11.650000	774,445.40	-256,456.14	0.14
497498105	KIRKLAND S INC COMMON STOCK								
		11,358.000	Local	14.333597	162,801.00	10.280000	116,760.24	-46,040.76	0.02
			Base	14.333597	162,801.00	10.280000	116,760.24	-46,040.76	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		64,841.000	Local	24.419749	1,583,400.96	18.930000	1,227,440.13	-355,960.83	0.22
			Base	24.419749	1,583,400.96	18.930000	1,227,440.13	-355,960.83	0.22
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		51,788.000	Local	19.686590	1,019,529.12	37.050000	1,918,745.40	899,216.28	0.34
			Base	19.686590	1,019,529.12	37.050000	1,918,745.40	899,216.28	0.34
500600101	KOPIN CORP COMMON STOCK USD.01								
		47,256.000	Local	3.951055	186,711.07	3.710000	175,319.76	-11,391.31	0.03
			Base	3.951055	186,711.07	3.710000	175,319.76	-11,391.31	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		16,142.000	Local	35.151082	567,408.76	36.150000	583,533.30	16,124.54	0.10
			Base	35.151082	567,408.76	36.150000	583,533.30	16,124.54	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		44,552.000	Local	19.719210	878,530.23	34.530000	1,538,380.56	659,850.33	0.27
			Base	19.719210	878,530.23	34.530000	1,538,380.56	659,850.33	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
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,170.000	28.453471	687,720.39	34.440000	832,414.80	144,694.41	0.15
		Base		28.453471	687,720.39	34.440000	832,414.80	144,694.41	0.15
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,075.000	10.670563	587,681.27	19.020000	1,047,526.50	459,845.23	0.18
		Base		10.670563	587,681.27	19.020000	1,047,526.50	459,845.23	0.18
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,629.000	27.062612	314,711.12	67.890000	789,492.81	474,781.69	0.14
		Base		27.062612	314,711.12	67.890000	789,492.81	474,781.69	0.14
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,406.000	37.295691	499,986.03	40.180000	538,653.08	38,667.05	0.09
		Base		37.295691	499,986.03	40.180000	538,653.08	38,667.05	0.09
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,322.000	35.807437	691,871.29	102.400000	1,978,572.80	1,286,701.51	0.35
		Base		35.807437	691,871.29	102.400000	1,978,572.80	1,286,701.51	0.35
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,868.000	34.390821	545,713.55	10.330000	163,916.44	-381,797.11	0.03
		Base		34.390821	545,713.55	10.330000	163,916.44	-381,797.11	0.03
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,703.000	34.893065	1,071,321.78	51.390000	1,577,827.17	506,505.39	0.28
		Base		34.893065	1,071,321.78	51.390000	1,577,827.17	506,505.39	0.28
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	26,334.000	32.169093	847,140.90	21.400000	563,547.60	-283,593.30	0.10
		Base		32.169093	847,140.90	21.400000	563,547.60	-283,593.30	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	37,875.000	13.781113	521,959.65	32.500000	1,230,937.50	708,977.85	0.22
		Base		13.781113	521,959.65	32.500000	1,230,937.50	708,977.85	0.22
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,480.000	52.374516	391,761.38	52.300000	391,204.00	-557.38	0.07
		Base		52.374516	391,761.38	52.300000	391,204.00	-557.38	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
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,820.000	39.052815	891,185.24	20.400000	465,528.00	-425,657.24	0.08
		Base		39.052815	891,185.24	20.400000	465,528.00	-425,657.24	0.08
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	22,839.000	17.106590	390,697.40	17.650000	403,108.35	12,410.95	0.07
		Base		17.106590	390,697.40	17.650000	403,108.35	12,410.95	0.07
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,360.000	20.051085	648,853.11	38.130000	1,233,886.80	585,033.69	0.22
		Base		20.051085	648,853.11	38.130000	1,233,886.80	585,033.69	0.22
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	9,777.000	31.985223	312,719.53	31.220000	305,237.94	-7,481.59	0.05
		Base		31.985223	312,719.53	31.220000	305,237.94	-7,481.59	0.05
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,652.000	87.321766	493,542.62	172.200000	973,274.40	479,731.78	0.17
		Base		87.321766	493,542.62	172.200000	973,274.40	479,731.78	0.17
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	167,840.000	9.641820	1,618,283.07	9.910000	1,663,294.40	45,011.33	0.29
		Base		9.641820	1,618,283.07	9.910000	1,663,294.40	45,011.33	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,771.000	64.348440	950,490.81	121.400000	1,793,199.40	842,708.59	0.32
		Base		64.348440	950,490.81	121.400000	1,793,199.40	842,708.59	0.32
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,248.000	69.422051	572,593.08	89.250000	736,134.00	163,540.92	0.13
		Base		69.422051	572,593.08	89.250000	736,134.00	163,540.92	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,055.000	25.302867	482,146.13	6.350000	120,999.25	-361,146.88	0.02
		Base		25.302867	482,146.13	6.350000	120,999.25	-361,146.88	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,447.000	41.454213	764,705.86	94.230000	1,738,260.81	973,554.95	0.31
		Base		41.454213	764,705.86	94.230000	1,738,260.81	973,554.95	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
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,716.000	11.981041	499,801.09	11.000000	458,876.00	-40,925.09	0.08
		Base		11.981041	499,801.09	11.000000	458,876.00	-40,925.09	0.08
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	22,021.000	28.188281	620,734.13	25.060000	551,846.26	-68,887.87	0.10
		Base		28.188281	620,734.13	25.060000	551,846.26	-68,887.87	0.10
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,174.000	26.221805	1,132,100.20	57.050000	2,463,076.70	1,330,976.50	0.43
		Base		26.221805	1,132,100.20	57.050000	2,463,076.70	1,330,976.50	0.43
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	31,014.000	21.994189	682,127.78	21.120000	655,015.68	-27,112.10	0.12
		Base		21.994189	682,127.78	21.120000	655,015.68	-27,112.10	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,577.000	14.510097	269,554.07	17.870000	331,970.99	62,416.92	0.06
		Base		14.510097	269,554.07	17.870000	331,970.99	62,416.92	0.06
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,368.000	15.193125	203,101.69	51.700000	691,125.60	488,023.91	0.12
		Base		15.193125	203,101.69	51.700000	691,125.60	488,023.91	0.12
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	18,327.000	19.585211	358,938.16	24.140000	442,413.78	83,475.62	0.08
		Base		19.585211	358,938.16	24.140000	442,413.78	83,475.62	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,004.000	22.611785	723,667.56	35.330000	1,130,701.32	407,033.76	0.20
		Base		22.611785	723,667.56	35.330000	1,130,701.32	407,033.76	0.20
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,238.000	16.363198	314,795.20	28.550000	549,244.90	234,449.70	0.10
		Base		16.363198	314,795.20	28.550000	549,244.90	234,449.70	0.10
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,979.000	29.122916	1,222,550.87	67.300000	2,825,186.70	1,602,635.83	0.50
		Base		29.122916	1,222,550.87	67.300000	2,825,186.70	1,602,635.83	0.50

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

Base Currency: 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	12,989.000	45.692294	593,497.21	51.800000	672,830.20	79,332.99	0.12
		Base		45.692294	593,497.21	51.800000	672,830.20	79,332.99	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,781.000	30.689926	392,247.95	31.020000	396,466.62	4,218.67	0.07
		Base		30.689926	392,247.95	31.020000	396,466.62	4,218.67	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	41,513.000	26.547089	1,102,049.29	39.950000	1,658,444.35	556,395.06	0.29
		Base		26.547089	1,102,049.29	39.950000	1,658,444.35	556,395.06	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,400.000	53.611417	986,450.08	72.900000	1,341,360.00	354,909.92	0.24
		Base		53.611417	986,450.08	72.900000	1,341,360.00	354,909.92	0.24
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,867.000	29.592389	587,911.99	41.380000	822,096.46	234,184.47	0.14
		Base		29.592389	587,911.99	41.380000	822,096.46	234,184.47	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,798.000	13.052384	193,149.18	30.200000	446,899.60	253,750.42	0.08
		Base		13.052384	193,149.18	30.200000	446,899.60	253,750.42	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,893.000	11.451593	216,354.94	19.550000	369,358.15	153,003.21	0.06
		Base		11.451593	216,354.94	19.550000	369,358.15	153,003.21	0.06
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,958.000	30.182240	572,194.90	117.750000	2,232,304.50	1,660,109.60	0.39
		Base		30.182240	572,194.90	117.750000	2,232,304.50	1,660,109.60	0.39
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,007.000	21.735491	391,390.98	27.400000	493,391.80	102,000.82	0.09
		Base		21.735491	391,390.98	27.400000	493,391.80	102,000.82	0.09
576690101	MATERION CORP COMMON STOCK								
		Local	15,507.000	32.996378	511,674.83	37.400000	579,961.80	68,286.97	0.10
		Base		32.996378	511,674.83	37.400000	579,961.80	68,286.97	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,638.000	14.960896	308,762.98	9.350000	192,965.30	-115,797.68	0.03
		Base		14.960896	308,762.98	9.350000	192,965.30	-115,797.68	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	33,452.000	26.076122	872,298.42	30.040000	1,004,898.08	132,599.66	0.18
		Base		26.076122	872,298.42	30.040000	1,004,898.08	132,599.66	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,983.000	43.272475	1,081,076.24	61.250000	1,530,208.75	449,132.51	0.27
		Base		43.272475	1,081,076.24	61.250000	1,530,208.75	449,132.51	0.27
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	40,630.000	31.467500	1,278,524.53	27.890000	1,133,170.70	-145,353.83	0.20
		Base		31.467500	1,278,524.53	27.890000	1,133,170.70	-145,353.83	0.20
580037109	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	220,235.000	7.100134	1,563,698.12	7.170000	1,579,084.95	15,386.83	0.28
		Base		7.100134	1,563,698.12	7.170000	1,579,084.95	15,386.83	0.28
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	55,991.000	23.831555	1,334,352.61	38.010000	2,128,217.91	793,865.30	0.37
		Base		23.831555	1,334,352.61	38.010000	2,128,217.91	793,865.30	0.37
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,698.000	24.767626	215,428.81	41.470000	360,706.06	145,277.25	0.06
		Base		24.767626	215,428.81	41.470000	360,706.06	145,277.25	0.06
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,236.000	19.214864	715,484.69	42.090000	1,567,263.24	851,778.55	0.28
		Base		19.214864	715,484.69	42.090000	1,567,263.24	851,778.55	0.28
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,744.000	20.192050	661,168.47	15.750000	515,718.00	-145,450.47	0.09
		Base		20.192050	661,168.47	15.750000	515,718.00	-145,450.47	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,728.000	17.314485	670,555.36	38.150000	1,477,473.20	806,917.84	0.26
		Base		17.314485	670,555.36	38.150000	1,477,473.20	806,917.84	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
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
			29,401.000	Local 30.706016	902,787.57	42.200000	1,240,722.20	337,934.63	0.22
				Base 30.706016	902,787.57	42.200000	1,240,722.20	337,934.63	0.22
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
			28,542.000	Local 16.965266	484,222.63	41.200000	1,175,930.40	691,707.77	0.21
				Base 16.965266	484,222.63	41.200000	1,175,930.40	691,707.77	0.21
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
			7,299.000	Local 140.019963	1,022,005.71	191.670000	1,398,999.33	376,993.62	0.25
				Base 140.019963	1,022,005.71	191.670000	1,398,999.33	376,993.62	0.25
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
			79,138.000	Local 11.232556	888,921.99	14.970000	1,184,695.86	295,773.87	0.21
				Base 11.232556	888,921.99	14.970000	1,184,695.86	295,773.87	0.21
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
			34,296.000	Local 26.464096	907,612.62	29.850000	1,023,735.60	116,122.98	0.18
				Base 26.464096	907,612.62	29.850000	1,023,735.60	116,122.98	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
			51,810.000	Local 15.862284	821,824.92	16.900000	875,589.00	53,764.08	0.15
				Base 15.862284	821,824.92	16.900000	875,589.00	53,764.08	0.15
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
			8,557.000	Local 12.833563	109,816.80	30.250000	258,849.25	149,032.45	0.05
				Base 12.833563	109,816.80	30.250000	258,849.25	149,032.45	0.05
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
			32,466.000	Local 17.498038	568,091.29	18.300000	594,127.80	26,036.51	0.10
				Base 17.498038	568,091.29	18.300000	594,127.80	26,036.51	0.10
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
			25,365.000	Local 42.367604	1,074,654.27	41.750000	1,058,988.75	-15,665.52	0.19
				Base 42.367604	1,074,654.27	41.750000	1,058,988.75	-15,665.52	0.19
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
			25,044.000	Local 46.026357	1,152,684.09	71.720000	1,796,155.68	643,471.59	0.32
				Base 46.026357	1,152,684.09	71.720000	1,796,155.68	643,471.59	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,504.000	33.959876	492,554.04	28.240000	409,592.96	-82,961.08	0.07
		Base		33.959876	492,554.04	28.240000	409,592.96	-82,961.08	0.07
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,909.000	20.388525	242,806.95	25.250000	300,702.25	57,895.30	0.05
		Base		20.388525	242,806.95	25.250000	300,702.25	57,895.30	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,691.000	23.029788	1,029,224.25	30.450000	1,360,840.95	331,616.70	0.24
		Base		23.029788	1,029,224.25	30.450000	1,360,840.95	331,616.70	0.24
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,259.000	60.758913	623,325.69	81.600000	837,134.40	213,808.71	0.15
		Base		60.758913	623,325.69	81.600000	837,134.40	213,808.71	0.15
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,035.000	12.569800	214,126.55	17.950000	305,778.25	91,651.70	0.05
		Base		12.569800	214,126.55	17.950000	305,778.25	91,651.70	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	52,850.000	19.404722	1,025,539.55	25.840000	1,365,644.00	340,104.45	0.24
		Base		19.404722	1,025,539.55	25.840000	1,365,644.00	340,104.45	0.24
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,707.000	22.565269	760,607.51	36.950000	1,245,473.65	484,866.14	0.22
		Base		22.565269	760,607.51	36.950000	1,245,473.65	484,866.14	0.22
62914B100	NIC INC COMMON STOCK								
		Local	48,293.000	16.933528	817,770.87	18.950000	915,152.35	97,381.48	0.16
		Base		16.933528	817,770.87	18.950000	915,152.35	97,381.48	0.16
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,591.000	16.427496	321,831.07	25.290000	495,456.39	173,625.32	0.09
		Base		16.427496	321,831.07	25.290000	495,456.39	173,625.32	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	20,727.000	31.573934	654,432.94	33.110000	686,270.97	31,838.03	0.12
		Base		31.573934	654,432.94	33.110000	686,270.97	31,838.03	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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		3,836.000	Local	93.349781	358,089.76	110.500000	423,878.00	65,788.24	0.07
			Base	93.349781	358,089.76	110.500000	423,878.00	65,788.24	0.07
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		34,600.000	Local	23.417300	810,238.58	23.110000	799,606.00	-10,632.58	0.14
			Base	23.417300	810,238.58	23.110000	799,606.00	-10,632.58	0.14
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		17,374.000	Local	27.517189	478,083.64	54.900000	953,832.60	475,748.96	0.17
			Base	27.517189	478,083.64	54.900000	953,832.60	475,748.96	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		25,673.000	Local	20.219822	519,103.49	37.300000	957,602.90	438,499.41	0.17
			Base	20.219822	519,103.49	37.300000	957,602.90	438,499.41	0.17
63910B102	NAUTILUS INC COMMON STOCK								
		23,829.000	Local	23.595539	562,258.11	19.150000	456,325.35	-105,932.76	0.08
			Base	23.595539	562,258.11	19.150000	456,325.35	-105,932.76	0.08
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		36,658.000	Local	11.918424	436,905.59	19.760000	724,362.08	287,456.49	0.13
			Base	11.918424	436,905.59	19.760000	724,362.08	287,456.49	0.13
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		13,026.000	Local	30.575435	398,275.62	80.250000	1,045,336.50	647,060.88	0.18
			Base	30.575435	398,275.62	80.250000	1,045,336.50	647,060.88	0.18
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		120,373.000	Local	12.647741	1,522,446.50	19.550000	2,353,292.15	830,845.65	0.41
			Base	12.647741	1,522,446.50	19.550000	2,353,292.15	830,845.65	0.41
640491106	NEOGEN CORP COMMON STOCK USD.16								
		29,573.000	Local	32.474343	960,363.74	69.110000	2,043,790.03	1,083,426.29	0.36
			Base	32.474343	960,363.74	69.110000	2,043,790.03	1,083,426.29	0.36
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		25,180.000	Local	35.546334	895,056.68	43.100000	1,085,258.00	190,201.32	0.19
			Base	35.546334	895,056.68	43.100000	1,085,258.00	190,201.32	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
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	41,486.000	15.970648	662,558.29	13.480000	559,231.28	-103,327.01	0.10
		Base		15.970648	662,558.29	13.480000	559,231.28	-103,327.01	0.10
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	68,932.000	11.485444	791,714.63	7.350000	506,650.20	-285,064.43	0.09
		Base		11.485444	791,714.63	7.350000	506,650.20	-285,064.43	0.09
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	33,903.000	10.865062	368,358.19	1.400000	47,464.20	-320,893.99	0.01
		Base		10.865062	368,358.19	1.400000	47,464.20	-320,893.99	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,248.000	15.595571	549,712.69	17.150000	604,503.20	54,790.51	0.11
		Base		15.595571	549,712.69	17.150000	604,503.20	54,790.51	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,128.000	12.659924	1,001,754.48	15.610000	1,235,188.08	233,433.60	0.22
		Base		12.659924	1,001,754.48	15.610000	1,235,188.08	233,433.60	0.22
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,224.000	46.726263	1,038,444.48	59.850000	1,330,106.40	291,661.92	0.23
		Base		46.726263	1,038,444.48	59.850000	1,330,106.40	291,661.92	0.23
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,201.000	15.029972	348,710.38	52.050000	1,207,612.05	858,901.67	0.21
		Base		15.029972	348,710.38	52.050000	1,207,612.05	858,901.67	0.21
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,097.000	15.217384	518,867.13	10.000000	340,970.00	-177,897.13	0.06
		Base		15.217384	518,867.13	10.000000	340,970.00	-177,897.13	0.06
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,768.000	49.406373	680,226.95	75.150000	1,034,665.20	354,438.25	0.18
		Base		49.406373	680,226.95	75.150000	1,034,665.20	354,438.25	0.18
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	98,639.000	8.947714	882,593.55	9.340000	921,288.26	38,694.71	0.16
		Base		8.947714	882,593.55	9.340000	921,288.26	38,694.71	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
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,029.000	12.097647	1,270,603.77	17.250000	1,811,750.25	541,146.48	0.32
		Base		12.097647	1,270,603.77	17.250000	1,811,750.25	541,146.48	0.32
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,444.000	27.326538	1,023,214.89	42.600000	1,595,114.40	571,899.51	0.28
		Base		27.326538	1,023,214.89	42.600000	1,595,114.40	571,899.51	0.28
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,061.000	23.237388	164,079.20	19.480000	137,548.28	-26,530.92	0.02
		Base		23.237388	164,079.20	19.480000	137,548.28	-26,530.92	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,833.000	19.934502	574,771.50	43.100000	1,242,702.30	667,930.80	0.22
		Base		19.934502	574,771.50	43.100000	1,242,702.30	667,930.80	0.22
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,701.000	19.069601	718,943.01	54.150000	2,041,509.15	1,322,566.14	0.36
		Base		19.069601	718,943.01	54.150000	2,041,509.15	1,322,566.14	0.36
684000102	OPUS BANK COMMON STOCK								
		Local	14,095.000	34.748690	489,782.79	24.200000	341,099.00	-148,683.79	0.06
		Base		34.748690	489,782.79	24.200000	341,099.00	-148,683.79	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	44,815.000	12.862183	576,418.75	17.260000	773,506.90	197,088.15	0.14
		Base		12.862183	576,418.75	17.260000	773,506.90	197,088.15	0.14
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,561.000	8.496227	183,187.16	7.470000	161,060.67	-22,126.49	0.03
		Base		8.496227	183,187.16	7.470000	161,060.67	-22,126.49	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,900.000	13.793256	412,418.36	17.050000	509,795.00	97,376.64	0.09
		Base		13.793256	412,418.36	17.050000	509,795.00	97,376.64	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,642.000	46.001787	535,552.81	62.490000	727,508.58	191,955.77	0.13
		Base		46.001787	535,552.81	62.490000	727,508.58	191,955.77	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,370.000	47.148408	2,044,826.46	43.110000	1,869,680.70	-175,145.76	0.33
		Base		47.148408	2,044,826.46	43.110000	1,869,680.70	-175,145.76	0.33
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,344.000	9.120168	349,703.73	12.800000	490,803.20	141,099.47	0.09
		Base		9.120168	349,703.73	12.800000	490,803.20	141,099.47	0.09
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,957.000	30.838334	1,108,853.97	37.900000	1,362,770.30	253,916.33	0.24
		Base		30.838334	1,108,853.97	37.900000	1,362,770.30	253,916.33	0.24
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,187.000	66.116266	1,004,107.73	132.390000	2,010,606.93	1,006,499.20	0.35
		Base		66.116266	1,004,107.73	132.390000	2,010,606.93	1,006,499.20	0.35
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,758.000	26.794270	395,429.83	18.420000	271,842.36	-123,587.47	0.05
		Base		26.794270	395,429.83	18.420000	271,842.36	-123,587.47	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,150.000	22.737047	753,733.11	22.890000	758,803.50	5,070.39	0.13
		Base		22.737047	753,733.11	22.890000	758,803.50	5,070.39	0.13
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	12,353.000	64.863614	801,260.22	72.850000	899,916.05	98,655.83	0.16
		Base		64.863614	801,260.22	72.850000	899,916.05	98,655.83	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	64,112.000	18.845200	1,208,203.46	21.400000	1,371,996.80	163,793.34	0.24
		Base		18.845200	1,208,203.46	21.400000	1,371,996.80	163,793.34	0.24
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	240,360.000	4.781361	1,149,248.01	4.650000	1,117,674.00	-31,574.01	0.20
		Base		4.781361	1,149,248.01	4.650000	1,117,674.00	-31,574.01	0.20
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,108.000	16.132230	872,882.72	11.320000	612,502.56	-260,380.16	0.11
		Base		16.132230	872,882.72	11.320000	612,502.56	-260,380.16	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
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,348.000	12.973310	354,794.08	18.640000	509,766.72	154,972.64	0.09
		Base		12.973310	354,794.08	18.640000	509,766.72	154,972.64	0.09
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,926.000	13.002459	207,077.16	40.600000	646,595.60	439,518.44	0.11
		Base		13.002459	207,077.16	40.600000	646,595.60	439,518.44	0.11
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,125.000	16.613902	400,810.39	26.250000	633,281.25	232,470.86	0.11
		Base		16.613902	400,810.39	26.250000	633,281.25	232,470.86	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,550.000	31.990055	465,455.30	37.050000	539,077.50	73,622.20	0.09
		Base		31.990055	465,455.30	37.050000	539,077.50	73,622.20	0.09
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	59,959.000	10.106888	605,998.87	2.050000	122,915.95	-483,082.92	0.02
		Base		10.106888	605,998.87	2.050000	122,915.95	-483,082.92	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,978.000	34.626212	380,126.55	59.950000	658,131.10	278,004.55	0.12
		Base		34.626212	380,126.55	59.950000	658,131.10	278,004.55	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,160.000	33.238062	869,507.69	52.570000	1,375,231.20	505,723.51	0.24
		Base		33.238062	869,507.69	52.570000	1,375,231.20	505,723.51	0.24
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,651.000	38.260305	254,469.29	31.990000	212,765.49	-41,703.80	0.04
		Base		38.260305	254,469.29	31.990000	212,765.49	-41,703.80	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	23,037.000	40.543557	934,001.92	72.900000	1,679,397.30	745,395.38	0.30
		Base		40.543557	934,001.92	72.900000	1,679,397.30	745,395.38	0.30
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,427.000	38.710747	1,603,670.11	60.800000	2,518,761.60	915,091.49	0.44
		Base		38.710747	1,603,670.11	60.800000	2,518,761.60	915,091.49	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
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	54,485.000	11.186385	609,490.20	6.790000	369,953.15	-239,537.05	0.07
		Base		11.186385	609,490.20	6.790000	369,953.15	-239,537.05	0.07
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,451.000	24.230178	907,444.40	30.890000	1,156,861.39	249,416.99	0.20
		Base		24.230178	907,444.40	30.890000	1,156,861.39	249,416.99	0.20
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,912.000	76.170888	1,440,543.84	67.250000	1,271,832.00	-168,711.84	0.22
		Base		76.170888	1,440,543.84	67.250000	1,271,832.00	-168,711.84	0.22
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,986.000	45.084401	405,128.43	50.610000	454,781.46	49,653.03	0.08
		Base		45.084401	405,128.43	50.610000	454,781.46	49,653.03	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,077.000	15.330800	721,728.08	25.380000	1,194,814.26	473,086.18	0.21
		Base		15.330800	721,728.08	25.380000	1,194,814.26	473,086.18	0.21
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,312.000	49.728222	512,797.43	145.230000	1,497,611.76	984,814.33	0.26
		Base		49.728222	512,797.43	145.230000	1,497,611.76	984,814.33	0.26
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,997.000	33.526385	1,206,849.28	17.210000	619,508.37	-587,340.91	0.11
		Base		33.526385	1,206,849.28	17.210000	619,508.37	-587,340.91	0.11
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,273.000	28.070016	653,273.49	40.800000	949,538.40	296,264.91	0.17
		Base		28.070016	653,273.49	40.800000	949,538.40	296,264.91	0.17
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,724.000	17.167097	458,773.49	21.150000	565,212.60	106,439.11	0.10
		Base		17.167097	458,773.49	21.150000	565,212.60	106,439.11	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,839.000	7.548567	210,144.57	4.170000	116,088.63	-94,055.94	0.02
		Base		7.548567	210,144.57	4.170000	116,088.63	-94,055.94	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
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,433.000	12.344964	289,279.54	4.150000	97,246.95	-192,032.59	0.02
		Base		12.344964	289,279.54	4.150000	97,246.95	-192,032.59	0.02
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,680.000	37.275784	1,106,345.26	54.620000	1,621,121.60	514,776.34	0.29
		Base		37.275784	1,106,345.26	54.620000	1,621,121.60	514,776.34	0.29
74967X103	RH COMMON STOCK USD.0001								
		Local	24,123.000	26.322334	634,973.66	64.520000	1,556,415.96	921,442.30	0.27
		Base		26.322334	634,973.66	64.520000	1,556,415.96	921,442.30	0.27
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,685.000	11.467310	994,043.75	11.430000	990,809.55	-3,234.20	0.17
		Base		11.467310	994,043.75	11.430000	990,809.55	-3,234.20	0.17
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	61,559.000	13.139400	808,848.33	12.900000	794,111.10	-14,737.23	0.14
		Base		13.139400	808,848.33	12.900000	794,111.10	-14,737.23	0.14
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,002.000	21.004634	588,171.76	33.300000	932,466.60	344,294.84	0.16
		Base		21.004634	588,171.76	33.300000	932,466.60	344,294.84	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,570.000	22.869829	767,740.15	15.720000	527,720.40	-240,019.75	0.09
		Base		22.869829	767,740.15	15.720000	527,720.40	-240,019.75	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,731.000	32.649406	448,309.00	56.050000	769,622.55	321,313.55	0.14
		Base		32.649406	448,309.00	56.050000	769,622.55	321,313.55	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,986.000	41.673725	416,153.82	65.250000	651,586.50	235,432.68	0.11
		Base		41.673725	416,153.82	65.250000	651,586.50	235,432.68	0.11
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,307.000	15.579687	425,434.50	10.270000	280,442.89	-144,991.61	0.05
		Base		15.579687	425,434.50	10.270000	280,442.89	-144,991.61	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
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,441.000	18.896413	499,640.06	41.440000	1,095,715.04	596,074.98	0.19
		Base		18.896413	499,640.06	41.440000	1,095,715.04	596,074.98	0.19
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,274.000	11.850777	489,128.98	11.720000	483,731.28	-5,397.70	0.09
		Base		11.850777	489,128.98	11.720000	483,731.28	-5,397.70	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,008.000	11.475203	264,021.48	13.700000	315,209.60	51,188.12	0.06
		Base		11.475203	264,021.48	13.700000	315,209.60	51,188.12	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	85,134.000	16.557621	1,409,616.47	19.190000	1,633,721.46	224,104.99	0.29
		Base		16.557621	1,409,616.47	19.190000	1,633,721.46	224,104.99	0.29
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,377.000	57.546763	251,882.18	96.560000	422,643.12	170,760.94	0.07
		Base		57.546763	251,882.18	96.560000	422,643.12	170,760.94	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,492.000	24.525103	576,143.72	7.270000	170,786.84	-405,356.88	0.03
		Base		24.525103	576,143.72	7.270000	170,786.84	-405,356.88	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,063.000	49.933609	702,216.34	108.620000	1,527,523.06	825,306.72	0.27
		Base		49.933609	702,216.34	108.620000	1,527,523.06	825,306.72	0.27
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,989.000	8.522477	400,462.65	2.010000	94,447.89	-306,014.76	0.02
		Base		8.522477	400,462.65	2.010000	94,447.89	-306,014.76	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,392.000	10.132588	247,154.08	22.850000	557,357.20	310,203.12	0.10
		Base		10.132588	247,154.08	22.850000	557,357.20	310,203.12	0.10
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,091.000	7.527904	173,826.82	21.750000	502,229.25	328,402.43	0.09
		Base		7.527904	173,826.82	21.750000	502,229.25	328,402.43	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
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,141.000	22.951101	622,915.84	35.860000	973,276.26	350,360.42	0.17
		Base		22.951101	622,915.84	35.860000	973,276.26	350,360.42	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,890.000	12.490681	410,818.49	25.160000	827,512.40	416,693.91	0.15
		Base		12.490681	410,818.49	25.160000	827,512.40	416,693.91	0.15
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,340.000	73.316872	978,047.07	63.760000	850,558.40	-127,488.67	0.15
		Base		73.316872	978,047.07	63.760000	850,558.40	-127,488.67	0.15
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,817.000	33.617741	1,103,233.39	36.880000	1,210,290.96	107,057.57	0.21
		Base		33.617741	1,103,233.39	36.880000	1,210,290.96	107,057.57	0.21
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	155,815.000	8.731383	1,360,480.43	6.730000	1,048,634.95	-311,845.48	0.18
		Base		8.731383	1,360,480.43	6.730000	1,048,634.95	-311,845.48	0.18
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,655.000	22.691066	1,149,415.93	24.100000	1,220,785.50	71,369.57	0.21
		Base		22.691066	1,149,415.93	24.100000	1,220,785.50	71,369.57	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,099.000	47.285655	524,823.49	68.300000	758,061.70	233,238.21	0.13
		Base		47.285655	524,823.49	68.300000	758,061.70	233,238.21	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,744.000	35.135950	693,724.19	51.300000	1,012,867.20	319,143.01	0.18
		Base		35.135950	693,724.19	51.300000	1,012,867.20	319,143.01	0.18
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,528.000	54.561643	847,233.19	115.650000	1,795,813.20	948,580.01	0.32
		Base		54.561643	847,233.19	115.650000	1,795,813.20	948,580.01	0.32
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,738.000	73.225000	493,390.05	63.110000	425,235.18	-68,154.87	0.07
		Base		73.225000	493,390.05	63.110000	425,235.18	-68,154.87	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,604.000	17.137625	1,004,333.36	38.100000	2,232,812.40	1,228,479.04	0.39
		Base		17.137625	1,004,333.36	38.100000	2,232,812.40	1,228,479.04	0.39
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,174.000	43.319519	397,413.27	57.980000	531,908.52	134,495.25	0.09
		Base		43.319519	397,413.27	57.980000	531,908.52	134,495.25	0.09
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,641.000	35.488575	697,031.11	40.300000	791,532.30	94,501.19	0.14
		Base		35.488575	697,031.11	40.300000	791,532.30	94,501.19	0.14
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,102.000	31.359917	661,756.96	43.590000	919,836.18	258,079.22	0.16
		Base		31.359917	661,756.96	43.590000	919,836.18	258,079.22	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,833.000	25.806572	589,241.45	32.000000	730,656.00	141,414.55	0.13
		Base		25.806572	589,241.45	32.000000	730,656.00	141,414.55	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,825.000	32.274352	768,936.43	37.230000	887,004.75	118,068.32	0.16
		Base		32.274352	768,936.43	37.230000	887,004.75	118,068.32	0.16
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,136.000	13.045030	523,575.31	11.000000	441,496.00	-82,079.31	0.08
		Base		13.045030	523,575.31	11.000000	441,496.00	-82,079.31	0.08
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,958.000	11.727399	468,603.41	26.100000	1,042,903.80	574,300.39	0.18
		Base		11.727399	468,603.41	26.100000	1,042,903.80	574,300.39	0.18
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,713.000	15.983517	698,687.46	17.810000	778,528.53	79,841.07	0.14
		Base		15.983517	698,687.46	17.810000	778,528.53	79,841.07	0.14
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,663.000	46.436634	588,027.10	34.300000	434,340.90	-153,686.20	0.08
		Base		46.436634	588,027.10	34.300000	434,340.90	-153,686.20	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
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	32,335.000	19.679064	636,322.53	35.490000	1,147,569.15	511,246.62	0.20
		Base		19.679064	636,322.53	35.490000	1,147,569.15	511,246.62	0.20
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,385.000	13.475601	1,123,663.02	15.350000	1,279,959.75	156,296.73	0.23
		Base		13.475601	1,123,663.02	15.350000	1,279,959.75	156,296.73	0.23
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,193.000	19.627523	887,026.65	50.050000	2,261,909.65	1,374,883.00	0.40
		Base		19.627523	887,026.65	50.050000	2,261,909.65	1,374,883.00	0.40
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,002.000	20.009988	1,020,549.40	35.750000	1,823,321.50	802,772.10	0.32
		Base		20.009988	1,020,549.40	35.750000	1,823,321.50	802,772.10	0.32
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,851.000	26.611756	129,093.63	31.050000	150,623.55	21,529.92	0.03
		Base		26.611756	129,093.63	31.050000	150,623.55	21,529.92	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,432.000	22.578305	777,416.21	36.890000	1,270,196.48	492,780.27	0.22
		Base		22.578305	777,416.21	36.890000	1,270,196.48	492,780.27	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,388.000	36.643527	527,227.07	34.880000	501,853.44	-25,373.63	0.09
		Base		36.643527	527,227.07	34.880000	501,853.44	-25,373.63	0.09
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	9,641.000	29.684002	286,183.46	20.880000	201,304.08	-84,879.38	0.04
		Base		29.684002	286,183.46	20.880000	201,304.08	-84,879.38	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,196.000	45.320792	1,187,223.48	47.500000	1,244,310.00	57,086.52	0.22
		Base		45.320792	1,187,223.48	47.500000	1,244,310.00	57,086.52	0.22
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,751.000	45.805937	675,683.37	44.080000	650,224.08	-25,459.29	0.11
		Base		45.805937	675,683.37	44.080000	650,224.08	-25,459.29	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
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,137.000	38.316238	886,522.80	52.900000	1,223,947.30	337,424.50	0.22
		Base		38.316238	886,522.80	52.900000	1,223,947.30	337,424.50	0.22
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,427.000	30.237490	950,273.61	43.710000	1,373,674.17	423,400.56	0.24
		Base		30.237490	950,273.61	43.710000	1,373,674.17	423,400.56	0.24
830879102	SKYWEST INC COMMON STOCK								
		Local	40,142.000	14.466932	580,731.57	35.100000	1,408,984.20	828,252.63	0.25
		Base		14.466932	580,731.57	35.100000	1,408,984.20	828,252.63	0.25
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	32,922.000	13.408060	441,420.15	26.490000	872,103.78	430,683.63	0.15
		Base		13.408060	441,420.15	26.490000	872,103.78	430,683.63	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,459.000	16.599685	339,612.95	19.450000	397,927.55	58,314.60	0.07
		Base		16.599685	339,612.95	19.450000	397,927.55	58,314.60	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,662.000	27.366210	1,687,455.23	34.170000	2,106,990.54	419,535.31	0.37
		Base		27.366210	1,687,455.23	34.170000	2,106,990.54	419,535.31	0.37
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	21,095.200	26.094940	550,477.97	34.940000	737,066.29	186,588.32	0.13
		Base		26.094940	550,477.97	34.940000	737,066.29	186,588.32	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,362.000	22.119745	649,479.95	25.960000	762,237.52	112,757.57	0.13
		Base		22.119745	649,479.95	25.960000	762,237.52	112,757.57	0.13
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	54,902.000	9.202048	505,210.85	7.450000	409,019.90	-96,190.95	0.07
		Base		9.202048	505,210.85	7.450000	409,019.90	-96,190.95	0.07
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	37,443.000	47.645384	1,783,986.12	69.750000	2,611,649.25	827,663.13	0.46
		Base		47.645384	1,783,986.12	69.750000	2,611,649.25	827,663.13	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
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,933.000	15.026952	239,424.43	17.700000	282,014.10	42,589.67	0.05
		Base		15.026952	239,424.43	17.700000	282,014.10	42,589.67	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,221.000	37.073327	453,073.13	154.875000	1,892,727.38	1,439,654.25	0.33
		Base		37.073327	453,073.13	154.875000	1,892,727.38	1,439,654.25	0.33
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,582.000	21.284749	331,658.96	52.220000	813,692.04	482,033.08	0.14
		Base		21.284749	331,658.96	52.220000	813,692.04	482,033.08	0.14
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,889.000	44.398917	439,060.89	90.700000	896,932.30	457,871.41	0.16
		Base		44.398917	439,060.89	90.700000	896,932.30	457,871.41	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,159.000	8.955187	216,348.36	1.690000	40,828.71	-175,519.65	0.01
		Base		8.955187	216,348.36	1.690000	40,828.71	-175,519.65	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,167.000	45.119388	684,325.76	87.140000	1,321,652.38	637,326.62	0.23
		Base		45.119388	684,325.76	87.140000	1,321,652.38	637,326.62	0.23
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	105,201.000	12.886545	1,355,677.45	23.250000	2,445,923.25	1,090,245.80	0.43
		Base		12.886545	1,355,677.45	23.250000	2,445,923.25	1,090,245.80	0.43
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,341.000	20.825777	381,965.57	45.380000	832,314.58	450,349.01	0.15
		Base		20.825777	381,965.57	45.380000	832,314.58	450,349.01	0.15
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,139.000	43.603128	354,885.86	93.220000	758,717.58	403,831.72	0.13
		Base		43.603128	354,885.86	93.220000	758,717.58	403,831.72	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	13,705.000	35.881435	491,755.07	62.150000	851,765.75	360,010.68	0.15
		Base		35.881435	491,755.07	62.150000	851,765.75	360,010.68	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
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		Local	19,467.000	11.728022	228,309.40	10.500000	204,403.50	-23,905.90	0.04
		Base		11.728022	228,309.40	10.500000	204,403.50	-23,905.90	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	80,868.000	13.946149	1,127,797.17	18.650000	1,508,188.20	380,391.03	0.27
		Base		13.946149	1,127,797.17	18.650000	1,508,188.20	380,391.03	0.27
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,893.000	13.683004	682,686.14	10.900000	543,833.70	-138,852.44	0.10
		Base		13.683004	682,686.14	10.900000	543,833.70	-138,852.44	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,467.000	19.047847	561,282.91	24.650000	726,361.55	165,078.64	0.13
		Base		19.047847	561,282.91	24.650000	726,361.55	165,078.64	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,392.000	20.042390	348,577.24	20.550000	357,405.60	8,828.36	0.06
		Base		20.042390	348,577.24	20.550000	357,405.60	8,828.36	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,012.000	18.943380	739,019.16	43.100000	1,681,417.20	942,398.04	0.30
		Base		18.943380	739,019.16	43.100000	1,681,417.20	942,398.04	0.30
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	207,678.000	5.196464	1,079,191.19	3.290000	683,260.62	-395,930.57	0.12
		Base		5.196464	1,079,191.19	3.290000	683,260.62	-395,930.57	0.12
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,301.000	16.171482	166,582.44	28.150000	289,973.15	123,390.71	0.05
		Base		16.171482	166,582.44	28.150000	289,973.15	123,390.71	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,354.000	19.119134	580,342.19	33.530000	1,017,769.62	437,427.43	0.18
		Base		19.119134	580,342.19	33.530000	1,017,769.62	437,427.43	0.18
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,459.000	34.355776	1,149,509.90	16.450000	550,400.55	-599,109.35	0.10
		Base		34.355776	1,149,509.90	16.450000	550,400.55	-599,109.35	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
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,303.000	11.939412	791,618.85	17.360000	1,151,020.08	359,401.23	0.20
		Base		11.939412	791,618.85	17.360000	1,151,020.08	359,401.23	0.20
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,054.000	33.494135	1,274,585.83	11.160000	424,682.64	-849,903.19	0.07
		Base		33.494135	1,274,585.83	11.160000	424,682.64	-849,903.19	0.07
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,132.000	29.000557	670,840.88	23.450000	542,445.40	-128,395.48	0.10
		Base		29.000557	670,840.88	23.450000	542,445.40	-128,395.48	0.10
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,034.000	19.943394	239,998.80	40.800000	490,987.20	250,988.40	0.09
		Base		19.943394	239,998.80	40.800000	490,987.20	250,988.40	0.09
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,814.000	44.377906	613,036.39	73.800000	1,019,473.20	406,436.81	0.18
		Base		44.377906	613,036.39	73.800000	1,019,473.20	406,436.81	0.18
88157K101	TESCO CORP COMMON STOCK								
		Local	36,250.000	12.071206	437,581.22	4.450000	161,312.50	-276,268.72	0.03
		Base		12.071206	437,581.22	4.450000	161,312.50	-276,268.72	0.03
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	89,962.000	9.018452	811,317.97	2.790000	250,993.98	-560,323.99	0.04
		Base		9.018452	811,317.97	2.790000	250,993.98	-560,323.99	0.04
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,346.000	23.897460	1,059,756.78	45.750000	2,028,829.50	969,072.72	0.36
		Base		23.897460	1,059,756.78	45.750000	2,028,829.50	969,072.72	0.36
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,641.000	16.557034	424,538.92	20.650000	529,486.65	104,947.73	0.09
		Base		16.557034	424,538.92	20.650000	529,486.65	104,947.73	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	77,165.000	13.327428	1,028,410.97	14.350000	1,107,317.75	78,906.78	0.19
		Base		13.327428	1,028,410.97	14.350000	1,107,317.75	78,906.78	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
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,296.000	17.950014	543,813.63	15.370000	465,649.52	-78,164.11	0.08
		Base		17.950014	543,813.63	15.370000	465,649.52	-78,164.11	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	37,492.000	21.584372	809,241.27	12.010000	450,278.92	-358,962.35	0.08
		Base		21.584372	809,241.27	12.010000	450,278.92	-358,962.35	0.08
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	93,995.000	13.934500	1,309,773.29	18.650000	1,753,006.75	443,233.46	0.31
		Base		13.934500	1,309,773.29	18.650000	1,753,006.75	443,233.46	0.31
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,148.000	13.827515	361,561.86	39.850000	1,041,997.80	680,435.94	0.18
		Base		13.827515	361,561.86	39.850000	1,041,997.80	680,435.94	0.18
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,587.000	43.740883	419,343.85	78.720000	754,688.64	335,344.79	0.13
		Base		43.740883	419,343.85	78.720000	754,688.64	335,344.79	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	28,739.000	29.120852	836,904.17	53.070000	1,525,178.73	688,274.56	0.27
		Base		29.120852	836,904.17	53.070000	1,525,178.73	688,274.56	0.27
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,734.000	19.618413	387,149.76	15.250000	300,943.50	-86,206.26	0.05
		Base		19.618413	387,149.76	15.250000	300,943.50	-86,206.26	0.05
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,812.000	43.512856	992,615.27	67.660000	1,543,459.92	550,844.65	0.27
		Base		43.512856	992,615.27	67.660000	1,543,459.92	550,844.65	0.27
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,467.000	27.525213	1,058,812.37	31.600000	1,215,557.20	156,744.83	0.21
		Base		27.525213	1,058,812.37	31.600000	1,215,557.20	156,744.83	0.21
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,019.000	17.487310	577,413.49	26.500000	875,003.50	297,590.01	0.15
		Base		17.487310	577,413.49	26.500000	875,003.50	297,590.01	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
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,494.000	5.560039	414,189.58	7.750000	577,328.50	163,138.92	0.10
		Base		5.560039	414,189.58	7.750000	577,328.50	163,138.92	0.10
902104108	II VI INC COMMON STOCK								
		Local	42,611.000	21.720581	925,535.69	34.300000	1,461,557.30	536,021.61	0.26
		Base		21.720581	925,535.69	34.300000	1,461,557.30	536,021.61	0.26
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,547.000	44.849625	517,878.62	78.550000	907,016.85	389,138.23	0.16
		Base		44.849625	517,878.62	78.550000	907,016.85	389,138.23	0.16
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,716.000	49.715729	483,038.02	60.400000	586,846.40	103,808.38	0.10
		Base		49.715729	483,038.02	60.400000	586,846.40	103,808.38	0.10
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,604.000	33.470074	1,894,540.09	35.490000	2,008,875.96	114,335.87	0.35
		Base		33.470074	1,894,540.09	35.490000	2,008,875.96	114,335.87	0.35
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,876.000	29.663140	352,279.45	30.800000	365,780.80	13,501.35	0.06
		Base		29.663140	352,279.45	30.800000	365,780.80	13,501.35	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,998.000	68.561724	822,603.56	140.700000	1,688,118.60	865,515.04	0.30
		Base		68.561724	822,603.56	140.700000	1,688,118.60	865,515.04	0.30
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,983.000	23.843260	977,168.32	18.730000	767,611.59	-209,556.73	0.13
		Base		23.843260	977,168.32	18.730000	767,611.59	-209,556.73	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,055.000	14.858951	818,059.53	27.800000	1,530,529.00	712,469.47	0.27
		Base		14.858951	818,059.53	27.800000	1,530,529.00	712,469.47	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,623.000	22.884218	380,404.35	44.060000	732,409.38	352,005.03	0.13
		Base		22.884218	380,404.35	44.060000	732,409.38	352,005.03	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	13,929.000	23.129447	322,170.07	15.730000	219,103.17	-103,066.90	0.04
		Base		23.129447	322,170.07	15.730000	219,103.17	-103,066.90	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,610.000	47.788099	937,124.63	64.700000	1,268,767.00	331,642.37	0.22
		Base		47.788099	937,124.63	64.700000	1,268,767.00	331,642.37	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,229.000	29.714121	333,659.87	66.850000	750,658.65	416,998.78	0.13
		Base		29.714121	333,659.87	66.850000	750,658.65	416,998.78	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,919.000	38.274750	609,295.75	87.310000	1,389,887.89	780,592.14	0.24
		Base		38.274750	609,295.75	87.310000	1,389,887.89	780,592.14	0.24
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,700.000	42.774425	414,911.92	79.540000	771,538.00	356,626.08	0.14
		Base		42.774425	414,911.92	79.540000	771,538.00	356,626.08	0.14
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,307.000	16.144731	408,574.70	25.200000	637,736.40	229,161.70	0.11
		Base		16.144731	408,574.70	25.200000	637,736.40	229,161.70	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,067.000	19.613138	452,416.26	19.800000	456,726.60	4,310.34	0.08
		Base		19.613138	452,416.26	19.800000	456,726.60	4,310.34	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,932.000	46.971018	795,313.27	50.500000	855,066.00	59,752.73	0.15
		Base		46.971018	795,313.27	50.500000	855,066.00	59,752.73	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,124.000	28.638781	834,075.86	33.800000	984,391.20	150,315.34	0.17
		Base		28.638781	834,075.86	33.800000	984,391.20	150,315.34	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,391.000	12.463147	291,525.48	14.350000	335,660.85	44,135.37	0.06
		Base		12.463147	291,525.48	14.350000	335,660.85	44,135.37	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	37,223.000	35.598175	1,325,070.86	27.850000	1,036,660.55	-288,410.31	0.18
		Base		35.598175	1,325,070.86	27.850000	1,036,660.55	-288,410.31	0.18
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,653.000	17.120035	250,859.87	9.780000	143,306.34	-107,553.53	0.03
		Base		17.120035	250,859.87	9.780000	143,306.34	-107,553.53	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,764.000	43.079180	377,545.93	45.000000	394,380.00	16,834.07	0.07
		Base		43.079180	377,545.93	45.000000	394,380.00	16,834.07	0.07
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,811.000	22.889842	361,911.29	47.250000	747,069.75	385,158.46	0.13
		Base		22.889842	361,911.29	47.250000	747,069.75	385,158.46	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	176,102.000	6.322607	1,113,423.82	10.530000	1,854,354.06	740,930.24	0.33
		Base		6.322607	1,113,423.82	10.530000	1,854,354.06	740,930.24	0.33
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,518.000	11.989914	150,089.74	17.900000	224,072.20	73,982.46	0.04
		Base		11.989914	150,089.74	17.900000	224,072.20	73,982.46	0.04
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,498.000	24.287866	522,140.55	29.400000	632,041.20	109,900.65	0.11
		Base		24.287866	522,140.55	29.400000	632,041.20	109,900.65	0.11
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,151.000	107.429854	553,371.18	110.950000	571,503.45	18,132.27	0.10
		Base		107.429854	553,371.18	110.950000	571,503.45	18,132.27	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	44,266.000	20.310449	899,062.35	22.510000	996,427.66	97,365.31	0.18
		Base		20.310449	899,062.35	22.510000	996,427.66	97,365.31	0.18
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,479.000	41.518736	767,224.73	11.650000	215,280.35	-551,944.38	0.04
		Base		41.518736	767,224.73	11.650000	215,280.35	-551,944.38	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
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,911.000	55.007666	600,188.64	110.350000	1,204,028.85	603,840.21	0.21
		Base		55.007666	600,188.64	110.350000	1,204,028.85	603,840.21	0.21
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	46,664.000	13.975661	652,160.23	21.980000	1,025,674.72	373,514.49	0.18
		Base		13.975661	652,160.23	21.980000	1,025,674.72	373,514.49	0.18
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	64,874.000	17.635100	1,144,059.47	18.880000	1,224,821.12	80,761.65	0.22
		Base		17.635100	1,144,059.47	18.880000	1,224,821.12	80,761.65	0.22
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	30,678.000	42.844436	1,314,381.61	67.200000	2,061,561.60	747,179.99	0.36
		Base		42.844436	1,314,381.61	67.200000	2,061,561.60	747,179.99	0.36
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,818.000	20.210921	440,961.88	48.830000	1,065,372.94	624,411.06	0.19
		Base		20.210921	440,961.88	48.830000	1,065,372.94	624,411.06	0.19
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,631.000	39.851186	862,021.01	63.200000	1,367,079.20	505,058.19	0.24
		Base		39.851186	862,021.01	63.200000	1,367,079.20	505,058.19	0.24
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,404.000	46.971320	958,402.82	56.040000	1,143,440.16	185,037.34	0.20
		Base		46.971320	958,402.82	56.040000	1,143,440.16	185,037.34	0.20
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,481.000	30.978045	696,417.44	30.900000	694,662.90	-1,754.54	0.12
		Base		30.978045	696,417.44	30.900000	694,662.90	-1,754.54	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,586.000	13.083307	269,332.96	35.000000	720,510.00	451,177.04	0.13
		Base		13.083307	269,332.96	35.000000	720,510.00	451,177.04	0.13
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	89,032.000	8.705560	775,073.42	10.170000	905,455.44	130,382.02	0.16
		Base		8.705560	775,073.42	10.170000	905,455.44	130,382.02	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
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	75,187.000	20.856494	1,568,137.21	28.010000	2,105,987.87	537,850.66	0.37
		Base		20.856494	1,568,137.21	28.010000	2,105,987.87	537,850.66	0.37
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,638.000	64.602449	299,626.16	74.910000	347,432.58	47,806.42	0.06
		Base		64.602449	299,626.16	74.910000	347,432.58	47,806.42	0.06
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	29,876.000	16.494570	492,791.77	20.370000	608,574.12	115,782.35	0.11
		Base		16.494570	492,791.77	20.370000	608,574.12	115,782.35	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,895.000	11.031124	208,433.08	17.620000	332,929.90	124,496.82	0.06
		Base		11.031124	208,433.08	17.620000	332,929.90	124,496.82	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	38,355.000	20.897045	801,506.16	29.800000	1,142,979.00	341,472.84	0.20
		Base		20.897045	801,506.16	29.800000	1,142,979.00	341,472.84	0.20
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,683.000	25.406953	347,643.34	12.350000	168,985.05	-178,658.29	0.03
		Base		25.406953	347,643.34	12.350000	168,985.05	-178,658.29	0.03
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	65,763.000	8.735270	574,457.59	13.300000	874,647.90	300,190.31	0.15
		Base		8.735270	574,457.59	13.300000	874,647.90	300,190.31	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,408.000	27.011712	956,430.69	32.860000	1,163,506.88	207,076.19	0.20
		Base		27.011712	956,430.69	32.860000	1,163,506.88	207,076.19	0.20
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	28,961.000	24.846704	719,585.39	42.660000	1,235,476.26	515,890.87	0.22
		Base		24.846704	719,585.39	42.660000	1,235,476.26	515,890.87	0.22
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	57,080.000	14.177060	809,226.60	11.100000	633,588.00	-175,638.60	0.11
		Base		14.177060	809,226.60	11.100000	633,588.00	-175,638.60	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
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	189,841.000	4.578017	869,095.34	3.620000	687,224.42	-181,870.92	0.12
		Base		4.578017	869,095.34	3.620000	687,224.42	-181,870.92	0.12
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		Local	13,999.000	38.945044	545,191.67	46.480000	650,673.52	105,481.85	0.11
		Base		38.945044	545,191.67	46.480000	650,673.52	105,481.85	0.11
US DOLLAR Total									
		Local	20,627,593.200		425,513,559.19		564,097,287.94	138,583,728.75	99.20
		Base			425,513,559.19		564,097,287.94	138,583,728.75	99.20
EQUITY Total									
		Base	20,627,593.200		425,513,559.19		564,097,287.94	138,583,728.75	99.20
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
624756AE2	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6					6.0	01 Mar 2027		
		Local	225,000.000	100.000000	225,000.00	102.500000	230,625.00	5,625.00	0.04
		Base		100.000000	225,000.00	102.500000	230,625.00	5,625.00	0.04
US DOLLAR Total									
		Local	225,000.000		225,000.00		230,625.00	5,625.00	0.04
		Base			225,000.00		230,625.00	5,625.00	0.04
FIXED INCOME Total									
		Base	225,000.000		225,000.00		230,625.00	5,625.00	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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		25,145,455.980	Base	430,033,574.53		568,622,927.88	138,589,353.35	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	-3,392.670	1.000000	-3,392.67	1.000000	-3,392.67	0.00	0.00
		Base		1.000000	-3,392.67	1.000000	-3,392.67	0.00	0.00
US DOLLAR Total									
		Local	-3,392.670		-3,392.67		-3,392.67	0.00	0.00
		Base			-3,392.67		-3,392.67	0.00	0.00
CASH Total									
		Base	-3,392.670		-3,392.67		-3,392.67	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.155517	31 Dec 2030		
		Local	78,264,754.620	100.050536	78,304,306.74	100.050000	78,303,887.00	-419.74	3.65
		Base		100.050536	78,304,306.74	100.050000	78,303,887.00	-419.74	3.65
06406WUL8	BANK NEW YORK MELLON CORP					0.92	20 Jul 2017		
		Local	10,000,000.000	99.951444	9,995,144.44	99.951444	9,995,144.44	0.00	0.47
		Base		99.951444	9,995,144.44	99.951444	9,995,144.44	0.00	0.47
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
52468JVJ0	LEGACY CAPITAL COMPANY					1.3	18 Aug 2017		
		Local	8,679,000.000	99.833889	8,664,583.22	99.833889	8,664,583.22	0.00	0.40
		Base		99.833889	8,664,583.22	99.833889	8,664,583.22	0.00	0.40
82124LVX7	SHEFFIELD RECEIVABLE					1.2	31 Aug 2017		
		Local	10,000,000.000	99.796667	9,979,666.66	99.796667	9,979,666.66	0.00	0.47
		Base		99.796667	9,979,666.66	99.796667	9,979,666.66	0.00	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
92646KWT5	VICTORY RECEIVABLES				1.3	27 Sep 2017		
	10,000,000.000	Local	99.689444	9,968,944.44	99.689444	9,968,944.44	0.00	0.46
		Base	99.689444	9,968,944.44	99.689444	9,968,944.44	0.00	0.46
US DOLLAR Total								
	121,943,754.620	Local		121,912,645.50		121,912,225.76	-419.74	5.68
		Base		121,912,645.50		121,912,225.76	-419.74	5.68
CASH EQUIVALENT Total								
	121,943,754.620	Base		121,912,645.50		121,912,225.76	-419.74	5.68
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	99.916886	4,995,844.32	106.824600	5,341,230.00	345,385.68	0.25
		Base	99.916886	4,995,844.32	106.824600	5,341,230.00	345,385.68	0.25
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3				6.3	15 Jan 2038		
	5,000,000.000	Local	99.699130	4,984,956.49	117.562500	5,878,125.00	893,168.51	0.27
		Base	99.699130	4,984,956.49	117.562500	5,878,125.00	893,168.51	0.27
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.8	17 Feb 2021		
	10,000,000.000	Local	102.259000	10,225,900.00	101.061000	10,106,100.00	-119,800.00	0.47
		Base	102.259000	10,225,900.00	101.061000	10,106,100.00	-119,800.00	0.47
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125				5.125	01 Apr 2019		
	3,973,000.000	Local	99.948900	3,970,969.79	105.296700	4,183,437.89	212,468.10	0.20
		Base	99.948900	3,970,969.79	105.296700	4,183,437.89	212,468.10	0.20
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375	25 Feb 2024		
	5,000,000.000	Local	106.944022	5,347,201.12	105.128000	5,256,400.00	-90,801.12	0.25
		Base	106.944022	5,347,201.12	105.128000	5,256,400.00	-90,801.12	0.25
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.15	19 Mar 2038		
	5,000,000.000	Local	99.746539	4,987,326.95	149.158000	7,457,900.00	2,470,573.05	0.35
		Base	99.746539	4,987,326.95	149.158000	7,457,900.00	2,470,573.05	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
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.81744	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.499200	7,034,944.00	34,944.00	0.33
		Base		100.000000	7,000,000.00	100.499200	7,034,944.00	34,944.00	0.33
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.929416	2,997,882.49	122.479100	3,674,373.00	676,490.51	0.17
		Base		99.929416	2,997,882.49	122.479100	3,674,373.00	676,490.51	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.831	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.232000	10,123,200.00	123,200.00	0.47
		Base		100.000000	10,000,000.00	101.232000	10,123,200.00	123,200.00	0.47
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	106.966060	5,348,303.00	109.725500	5,486,275.00	137,972.00	0.26
		Base		106.966060	5,348,303.00	109.725500	5,486,275.00	137,972.00	0.26
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					1.502	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.281700	13,036,621.00	36,621.00	0.61
		Base		100.000000	13,000,000.00	100.281700	13,036,621.00	36,621.00	0.61
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.180900	7,012,663.00	12,663.00	0.33
		Base		100.000000	7,000,000.00	100.180900	7,012,663.00	12,663.00	0.33
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.48178	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.616700	10,061,670.00	61,670.00	0.47
		Base		100.000000	10,000,000.00	100.616700	10,061,670.00	61,670.00	0.47
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	100.028100	10,002,810.00	3,310.00	0.47
		Base		99.995000	9,999,500.00	100.028100	10,002,810.00	3,310.00	0.47
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.82956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.708000	7,049,560.00	49,560.00	0.33
		Base		100.000000	7,000,000.00	100.708000	7,049,560.00	49,560.00	0.33
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	96.963000	14,544,450.00	-429,450.00	0.68
		Base		99.826000	14,973,900.00	96.963000	14,544,450.00	-429,450.00	0.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.6625	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.252600	7,017,682.00	17,682.00	0.33
		Base		100.000000	7,000,000.00	100.252600	7,017,682.00	17,682.00	0.33
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.04944	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.842500	3,055,275.00	55,275.00	0.14
		Base		100.000000	3,000,000.00	101.842500	3,055,275.00	55,275.00	0.14
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.918482	2,997,554.47	101.125000	3,033,750.00	36,195.53	0.14
		Base		99.918482	2,997,554.47	101.125000	3,033,750.00	36,195.53	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.082711	4,571,734.99	106.824060	4,436,403.21	-135,331.78	0.21
Original Face:		Base	4,153,000.000	110.082711	4,571,734.99	106.824060	4,436,403.21	-135,331.78	0.21
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.667805	5,133,390.23	106.525220	5,326,261.00	192,870.77	0.25
Original Face:		Base	5,000,000.000	102.667805	5,133,390.23	106.525220	5,326,261.00	192,870.77	0.25
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.472910	3,381,606.04	103.642740	3,420,210.42	38,604.38	0.16
Original Face:		Base	3,300,000.000	102.472910	3,381,606.04	103.642740	3,420,210.42	38,604.38	0.16
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	3,214,303.910	99.998546	3,214,257.18	99.778480	3,207,183.58	-7,073.60	0.15
Original Face:		Base	5,900,000.000	99.998546	3,214,257.18	99.778480	3,207,183.58	-7,073.60	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.632828	5,231,641.38	105.669130	5,283,456.50	51,815.12	0.25
Original Face:		Base	5,000,000.000	104.632828	5,231,641.38	105.669130	5,283,456.50	51,815.12	0.25
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	2,597,811.290	100.196413	2,602,913.73	99.866050	2,594,331.52	-8,582.21	0.12
Original Face:		Base	9,500,000.000	100.196413	2,602,913.73	99.866050	2,594,331.52	-8,582.21	0.12
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,227,428.760	99.998895	2,227,404.15	99.698990	2,220,723.98	-6,680.17	0.10
Original Face:		Base	5,250,000.000	99.998895	2,227,404.15	99.698990	2,220,723.98	-6,680.17	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
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		1,108,704.210	Local	99.998954	1,108,692.61	99.832630	1,106,848.57	-1,844.04	0.05
	Original Face:	2,500,000.000	Base	99.998954	1,108,692.61	99.832630	1,106,848.57	-1,844.04	0.05
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		8,000,000.000	Local	99.783241	7,982,659.26	98.781000	7,902,480.00	-80,179.26	0.37
			Base	99.783241	7,982,659.26	98.781000	7,902,480.00	-80,179.26	0.37
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		4,500,000.000	Local	99.969967	4,498,648.51	100.605020	4,527,225.90	28,577.39	0.21
	Original Face:	4,500,000.000	Base	99.969967	4,498,648.51	100.605020	4,527,225.90	28,577.39	0.21
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.82889	17 Jul 2023		
		7,000,000.000	Local	100.000000	7,000,000.00	100.901000	7,063,070.00	63,070.00	0.33
	Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.901000	7,063,070.00	63,070.00	0.33
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.32944	17 Aug 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	100.717700	5,035,885.00	35,885.00	0.23
			Base	100.000000	5,000,000.00	100.717700	5,035,885.00	35,885.00	0.23
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.31956	30 Jan 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	100.576500	10,057,650.00	57,650.00	0.47
			Base	100.000000	10,000,000.00	100.576500	10,057,650.00	57,650.00	0.47
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		3,000,000.000	Local	99.893275	2,996,798.24	101.994900	3,059,847.00	63,048.76	0.14
			Base	99.893275	2,996,798.24	101.994900	3,059,847.00	63,048.76	0.14
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.74806	03 Mar 2022		
		4,000,000.000	Local	100.000000	4,000,000.00	100.856700	4,034,268.00	34,268.00	0.19
			Base	100.000000	4,000,000.00	100.856700	4,034,268.00	34,268.00	0.19
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		10,000,000.000	Local	100.000000	10,000,000.00	99.251000	9,925,100.00	-74,900.00	0.46
			Base	100.000000	10,000,000.00	99.251000	9,925,100.00	-74,900.00	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		2,000,000.000	Local	100.000000	2,000,000.00	104.538800	2,090,776.00	90,776.00	0.10
			Base	100.000000	2,000,000.00	104.538800	2,090,776.00	90,776.00	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
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	519,426.010	99.464091	516,642.36	99.612800	517,414.79	772.43	0.02
	Original Face:	Base	1,175,000.000	99.464091	516,642.36	99.612800	517,414.79	772.43	0.02
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.776061	5,138,803.05	101.209410	5,060,470.50	-78,332.55	0.24
	Original Face:	Base	5,000,000.000	102.776061	5,138,803.05	101.209410	5,060,470.50	-78,332.55	0.24
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.737207	9,973,720.66	122.487700	12,248,770.00	2,275,049.34	0.57
		Base		99.737207	9,973,720.66	122.487700	12,248,770.00	2,275,049.34	0.57
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	1,222,000.000	99.892883	1,220,691.03	105.844700	1,293,422.23	72,731.20	0.06
		Base		99.892883	1,220,691.03	105.844700	1,293,422.23	72,731.20	0.06
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.436057	5,571,802.85	107.155650	5,357,782.50	-214,020.35	0.25
	Original Face:	Base	5,000,000.000	111.436057	5,571,802.85	107.155650	5,357,782.50	-214,020.35	0.25
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.930943	2,997,928.29	100.966900	3,029,007.00	31,078.71	0.14
		Base		99.930943	2,997,928.29	100.966900	3,029,007.00	31,078.71	0.14
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.881465	2,996,443.94	99.647000	2,989,410.00	-7,033.94	0.14
		Base		99.881465	2,996,443.94	99.647000	2,989,410.00	-7,033.94	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	100.433000	10,043,300.00	43,300.00	0.47
		Base		100.000000	10,000,000.00	100.433000	10,043,300.00	43,300.00	0.47
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					1.69956	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.601100	5,030,055.00	30,055.00	0.23
		Base		100.000000	5,000,000.00	100.601100	5,030,055.00	30,055.00	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
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.992342	4,999,617.08	104.060500	5,203,025.00	203,407.92	0.24
		Base		99.992342	4,999,617.08	104.060500	5,203,025.00	203,407.92	0.24
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.99295	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.532400	15,079,860.00	79,860.00	0.70
		Base		100.000000	15,000,000.00	100.532400	15,079,860.00	79,860.00	0.70
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.968802	4,998,440.11	104.411500	5,220,575.00	222,134.89	0.24
		Base		99.968802	4,998,440.11	104.411500	5,220,575.00	222,134.89	0.24
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.830934	4,991,546.72	105.406500	5,270,325.00	278,778.28	0.25
		Base		99.830934	4,991,546.72	105.406500	5,270,325.00	278,778.28	0.25
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.68403	25 Aug 2045		
		Local	5,695,000.000	102.070849	5,812,934.85	102.436540	5,833,760.95	20,826.10	0.27
Original Face:		Base	5,695,000.000	102.070849	5,812,934.85	102.436540	5,833,760.95	20,826.10	0.27
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	104,887.050	100.175084	105,070.69	110.466698	115,865.26	10,794.57	0.01
Original Face:		Base	5,000,000.000	100.175084	105,070.69	110.466698	115,865.26	10,794.57	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	168,284.250	100.000000	168,284.25	102.223752	172,026.47	3,742.22	0.01
Original Face:		Base	15,000,000.000	100.000000	168,284.25	102.223752	172,026.47	3,742.22	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	189,807.820	100.148292	190,089.29	102.545991	194,640.31	4,551.02	0.01
Original Face:		Base	16,453,008.000	100.148292	190,089.29	102.545991	194,640.31	4,551.02	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,222,773.100	103.534677	6,442,728.05	99.318253	6,180,349.53	-262,378.52	0.29
		Base		103.534677	6,442,728.05	99.318253	6,180,349.53	-262,378.52	0.29
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,108,220.270	103.114318	1,142,733.77	106.259966	1,177,594.48	34,860.71	0.05
Original Face:		Base	5,085,000.000	103.114318	1,142,733.77	106.259966	1,177,594.48	34,860.71	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
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	6,143,600.600	101.514588	6,236,650.86	101.233351	6,219,372.76	-17,278.10	0.29
Original Face:		Base	10,000,000.000	101.514588	6,236,650.86	101.233351	6,219,372.76	-17,278.10	0.29
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,377,296.820	102.700892	4,495,522.86	102.853387	4,502,198.04	6,675.18	0.21
Original Face:		Base	11,186,424.000	102.700892	4,495,522.86	102.853387	4,502,198.04	6,675.18	0.21
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,361,873.950	102.095156	3,432,310.46	100.644229	3,383,532.12	-48,778.34	0.16
Original Face:		Base	5,300,000.000	102.095156	3,432,310.46	100.644229	3,383,532.12	-48,778.34	0.16
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,472,631.170	103.738826	4,639,855.07	102.380000	4,579,079.79	-60,775.28	0.21
Original Face:		Base	7,000,000.000	103.738826	4,639,855.07	102.380000	4,579,079.79	-60,775.28	0.21
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,379,812.540	101.019601	3,414,273.14	101.578557	3,433,164.81	18,891.67	0.16
Original Face:		Base	3,550,000.000	101.019601	3,414,273.14	101.578557	3,433,164.81	18,891.67	0.16
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,960,722.100	103.569256	5,137,782.98	103.857675	5,152,090.64	14,307.66	0.24
Original Face:		Base	5,000,000.000	103.569256	5,137,782.98	103.857675	5,152,090.64	14,307.66	0.24
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,059.400	99.883310	3,055.83	104.598200	3,200.08	144.25	0.00
Original Face:		Base	3,000,000.000	99.883310	3,055.83	104.598200	3,200.08	144.25	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,977,420.570	104.971130	2,075,720.72	112.217238	2,219,006.75	143,286.03	0.10
Original Face:		Base	10,300,000.000	104.971130	2,075,720.72	112.217238	2,219,006.75	143,286.03	0.10
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	63,978.150	99.894558	63,910.69	102.545991	65,607.03	1,696.34	0.00
Original Face:		Base	5,000,000.000	99.894558	63,910.69	102.545991	65,607.03	1,696.34	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	985,975.230	99.578334	981,817.71	110.393347	1,088,451.06	106,633.35	0.05
Original Face:		Base	14,598,876.000	99.578334	981,817.71	110.393347	1,088,451.06	106,633.35	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
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	768,478.690	99.568545	765,163.05	110.391481	848,335.01	83,171.96	0.04
	Original Face:	Base	11,774,977.000	99.568545	765,163.05	110.391481	848,335.01	83,171.96	0.04
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	316,076.760	99.504437	314,510.40	109.625712	346,501.40	31,991.00	0.02
	Original Face:	Base	3,598,890.000	99.504437	314,510.40	109.625712	346,501.40	31,991.00	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	356,463.860	99.602773	355,047.89	109.989192	392,071.72	37,023.83	0.02
	Original Face:	Base	6,241,535.000	99.602773	355,047.89	109.989192	392,071.72	37,023.83	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	109,729.020	99.992864	109,721.19	102.223752	112,169.12	2,447.93	0.01
	Original Face:	Base	5,489,657.000	99.992864	109,721.19	102.223752	112,169.12	2,447.93	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	400,355.100	100.248507	401,350.01	110.712209	443,241.98	41,891.97	0.02
	Original Face:	Base	5,000,000.000	100.248507	401,350.01	110.712209	443,241.98	41,891.97	0.02
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	269,780.300	100.946185	272,332.92	111.795814	301,603.08	29,270.16	0.01
	Original Face:	Base	5,000,000.000	100.946185	272,332.92	111.795814	301,603.08	29,270.16	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	361,403.100	100.642114	363,723.72	112.790462	407,628.23	43,904.51	0.02
	Original Face:	Base	5,000,000.000	100.642114	363,723.72	112.790462	407,628.23	43,904.51	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.848	01 Jan 2037		
		Local	2,006,538.120	103.973955	2,086,277.05	105.407709	2,115,045.86	28,768.81	0.10
	Original Face:	Base	6,000,000.000	103.973955	2,086,277.05	105.407709	2,115,045.86	28,768.81	0.10
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.257	01 Oct 2036		
		Local	1,384,685.650	103.922193	1,438,995.70	105.773141	1,464,625.50	25,629.80	0.07
	Original Face:	Base	5,000,000.000	103.922193	1,438,995.70	105.773141	1,464,625.50	25,629.80	0.07
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,763,340.500	103.735002	4,941,251.34	101.285965	4,824,595.39	-116,655.95	0.22
	Original Face:	Base	10,000,000.000	103.735002	4,941,251.34	101.285965	4,824,595.39	-116,655.95	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
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,968,688.600	103.670973	5,151,087.80	101.273182	5,031,949.05	-119,138.75	0.23
Original Face:		Base	10,000,000.000	103.670973	5,151,087.80	101.273182	5,031,949.05	-119,138.75	0.23
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,367,316.980	102.691034	3,457,932.63	102.889114	3,464,602.61	6,669.98	0.16
Original Face:		Base	5,920,907.000	102.691034	3,457,932.63	102.889114	3,464,602.61	6,669.98	0.16
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	5,694,770.100	103.427213	5,889,941.99	102.887381	5,859,199.81	-30,742.18	0.27
Original Face:		Base	10,000,000.000	103.427213	5,889,941.99	102.887381	5,859,199.81	-30,742.18	0.27
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.823668	4,991,183.38	99.893000	4,994,650.00	3,466.62	0.23
		Base		99.823668	4,991,183.38	99.893000	4,994,650.00	3,466.62	0.23
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,098,479.450	104.427370	4,279,934.28	104.225000	4,271,640.21	-8,294.07	0.20
Original Face:		Base	5,000,000.000	104.427370	4,279,934.28	104.225000	4,271,640.21	-8,294.07	0.20
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	4,933,563.250	111.497269	5,500,788.30	108.452000	5,350,548.02	-150,240.28	0.25
Original Face:		Base	7,231,153.000	111.497269	5,500,788.30	108.452000	5,350,548.02	-150,240.28	0.25
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,124,496.080	101.265205	6,201,983.54	99.429222	6,089,538.80	-112,444.74	0.28
Original Face:		Base	8,000,000.000	101.265205	6,201,983.54	99.429222	6,089,538.80	-112,444.74	0.28
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,922,336.550	100.536483	4,948,744.04	101.518140	4,997,064.51	48,320.47	0.23
Original Face:		Base	5,000,000.000	100.536483	4,948,744.04	101.518140	4,997,064.51	48,320.47	0.23
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.375448	5,668,772.42	117.507900	5,875,395.00	206,622.58	0.27
		Base		113.375448	5,668,772.42	117.507900	5,875,395.00	206,622.58	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	114.853745	5,742,687.23	117.044000	5,852,200.00	109,512.77	0.27
		Base		114.853745	5,742,687.23	117.044000	5,852,200.00	109,512.77	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
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.951630	5,047,581.52	100.538800	5,026,940.00	-20,641.52	0.23
		Base		100.951630	5,047,581.52	100.538800	5,026,940.00	-20,641.52	0.23
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.765484	5,038,274.18	100.339900	5,016,995.00	-21,279.18	0.23
		Base		100.765484	5,038,274.18	100.339900	5,016,995.00	-21,279.18	0.23
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	106.764031	5,338,201.54	106.420600	5,321,030.00	-17,171.54	0.25
		Base		106.764031	5,338,201.54	106.420600	5,321,030.00	-17,171.54	0.25
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	106.282681	5,856,175.71	106.152100	5,848,980.71	-7,195.00	0.27
		Base		106.282681	5,856,175.71	106.152100	5,848,980.71	-7,195.00	0.27
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,870,652.280	104.528326	1,955,361.51	104.284590	1,950,802.06	-4,559.45	0.09
Original Face:		Base	3,000,000.000	104.528326	1,955,361.51	104.284590	1,950,802.06	-4,559.45	0.09
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61542	25 Mar 2052		
		Local	562,215.590	109.627677	616,343.89	111.041740	624,293.97	7,950.08	0.03
Original Face:		Base	4,261,779.000	109.627677	616,343.89	111.041740	624,293.97	7,950.08	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,404,120.520	105.258967	3,583,142.10	104.315330	3,551,019.55	-32,122.55	0.17
Original Face:		Base	6,000,000.000	105.258967	3,583,142.10	104.315330	3,551,019.55	-32,122.55	0.17
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	802,559.880	104.084033	835,336.69	104.696350	840,250.90	4,914.21	0.04
Original Face:		Base	1,250,000.000	104.084033	835,336.69	104.696350	840,250.90	4,914.21	0.04
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,945,809.950	101.833635	5,036,498.06	102.988480	5,093,614.49	57,116.43	0.24
Original Face:		Base	5,000,000.000	101.833635	5,036,498.06	102.988480	5,093,614.49	57,116.43	0.24
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,320,934.300	104.757749	2,431,358.53	104.315860	2,421,102.58	-10,255.95	0.11
Original Face:		Base	5,000,000.000	104.757749	2,431,358.53	104.315860	2,421,102.58	-10,255.95	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
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,185,590.770	110.056906	4,606,531.69	105.621610	4,420,888.36	-185,643.33	0.21
Original Face:		Base	5,469,245.000	110.056906	4,606,531.69	105.621610	4,420,888.36	-185,643.33	0.21
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,036,920.400	100.552843	2,048,181.38	100.767170	2,052,547.04	4,365.66	0.10
Original Face:		Base	10,000,000.000	100.552843	2,048,181.38	100.767170	2,052,547.04	4,365.66	0.10
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,669,113.450	102.190394	2,727,577.55	98.019470	2,616,250.86	-111,326.69	0.12
Original Face:		Base	5,000,000.000	102.190394	2,727,577.55	98.019470	2,616,250.86	-111,326.69	0.12
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,157,196.940	99.916224	3,154,551.97	100.255330	3,165,258.21	10,706.24	0.15
Original Face:		Base	6,000,000.000	99.916224	3,154,551.97	100.255330	3,165,258.21	10,706.24	0.15
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,876,751.950	99.224655	2,854,447.20	100.393330	2,888,067.08	33,619.88	0.13
Original Face:		Base	5,000,000.000	99.224655	2,854,447.20	100.393330	2,888,067.08	33,619.88	0.13
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,344,010.430	102.783142	1,381,416.15	102.772140	1,381,268.28	-147.87	0.06
Original Face:		Base	2,500,000.000	102.783142	1,381,416.15	102.772140	1,381,268.28	-147.87	0.06
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.56611	25 Apr 2038		
		Local	2,755,271.200	99.838918	2,750,832.96	99.542630	2,742,669.42	-8,163.54	0.13
Original Face:		Base	5,000,000.000	99.838918	2,750,832.96	99.542630	2,742,669.42	-8,163.54	0.13
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	103.273506	1,549,102.59	102.377580	1,535,663.70	-13,438.89	0.07
Original Face:		Base	1,500,000.000	103.273506	1,549,102.59	102.377580	1,535,663.70	-13,438.89	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,840,326.050	106.537473	3,026,011.60	104.456890	2,966,916.26	-59,095.34	0.14
Original Face:		Base	5,000,000.000	106.537473	3,026,011.60	104.456890	2,966,916.26	-59,095.34	0.14
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,362,289.200	103.890254	1,415,285.71	104.090700	1,418,016.36	2,730.65	0.07
Original Face:		Base	1,750,000.000	103.890254	1,415,285.71	104.090700	1,418,016.36	2,730.65	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
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.583624	3,417,488.64	96.271270	3,515,636.16	98,147.52	0.16
Original Face:		Base	3,651,802.000	93.583624	3,417,488.64	96.271270	3,515,636.16	98,147.52	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,396,639.540	102.596450	4,510,796.10	101.005220	4,440,835.44	-69,960.66	0.21
Original Face:		Base	8,500,000.000	102.596450	4,510,796.10	101.005220	4,440,835.44	-69,960.66	0.21
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,972,307.200	103.042671	3,062,744.72	101.718590	3,023,388.97	-39,355.75	0.14
Original Face:		Base	5,000,000.000	103.042671	3,062,744.72	101.718590	3,023,388.97	-39,355.75	0.14
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,051,390.750	105.940821	3,232,668.42	105.103120	3,207,106.88	-25,561.54	0.15
Original Face:		Base	5,000,000.000	105.940821	3,232,668.42	105.103120	3,207,106.88	-25,561.54	0.15
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,712,073.600	102.787910	2,787,683.76	102.219190	2,772,259.67	-15,424.09	0.13
Original Face:		Base	5,000,000.000	102.787910	2,787,683.76	102.219190	2,772,259.67	-15,424.09	0.13
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,932,409.500	101.183415	3,978,946.22	101.740420	4,000,849.94	21,903.72	0.19
Original Face:		Base	5,000,000.000	101.183415	3,978,946.22	101.740420	4,000,849.94	21,903.72	0.19
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,299,273.110	107.347634	6,762,120.66	106.400640	6,702,466.90	-59,653.76	0.31
Original Face:		Base	8,346,000.000	107.347634	6,762,120.66	106.400640	6,702,466.90	-59,653.76	0.31
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,932,381.550	102.265875	2,998,825.64	102.347230	3,001,211.29	2,385.65	0.14
Original Face:		Base	5,000,000.000	102.265875	2,998,825.64	102.347230	3,001,211.29	2,385.65	0.14
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,642,358.500	102.646366	3,738,748.63	102.258230	3,724,611.33	-14,137.30	0.17
Original Face:		Base	6,000,000.000	102.646366	3,738,748.63	102.258230	3,724,611.33	-14,137.30	0.17
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,618,924.790	104.011302	7,924,542.84	104.469920	7,959,484.63	34,941.79	0.37
Original Face:		Base	9,284,523.000	104.011302	7,924,542.84	104.469920	7,959,484.63	34,941.79	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
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,465,551.800	101.469594	2,501,785.41	100.220410	2,470,986.12	-30,799.29	0.12
Original Face:		Base	5,000,000.000	101.469594	2,501,785.41	100.220410	2,470,986.12	-30,799.29	0.12
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.22611	25 May 2018		
		Local	2,501,060.500	100.067042	2,502,737.27	99.997470	2,500,997.22	-1,740.05	0.12
Original Face:		Base	10,000,000.000	100.067042	2,502,737.27	99.997470	2,500,997.22	-1,740.05	0.12
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.527980	10,962,571.48	99.196200	10,606,328.51	-356,242.97	0.49
Original Face:		Base	10,692,273.000	102.527980	10,962,571.48	99.196200	10,606,328.51	-356,242.97	0.49
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,142,740.320	105.514145	8,591,742.86	103.757820	8,448,729.84	-143,013.02	0.39
Original Face:		Base	11,000,000.000	105.514145	8,591,742.86	103.757820	8,448,729.84	-143,013.02	0.39
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,889,898.680	104.287015	1,970,918.92	102.927180	1,945,219.42	-25,699.50	0.09
Original Face:		Base	2,304,044.000	104.287015	1,970,918.92	102.927180	1,945,219.42	-25,699.50	0.09
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,314,580.880	104.797640	6,617,531.74	102.553390	6,475,816.76	-141,714.98	0.30
Original Face:		Base	6,976,000.000	104.797640	6,617,531.74	102.553390	6,475,816.76	-141,714.98	0.30
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,356,603.670	101.439933	3,404,936.51	100.533480	3,374,510.48	-30,426.03	0.16
Original Face:		Base	3,479,000.000	101.439933	3,404,936.51	100.533480	3,374,510.48	-30,426.03	0.16
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,860,888.000	101.733356	4,945,144.48	102.444180	4,979,696.85	34,552.37	0.23
Original Face:		Base	5,000,000.000	101.733356	4,945,144.48	102.444180	4,979,696.85	34,552.37	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	373,661.330	99.846728	373,088.61	109.725255	410,000.85	36,912.24	0.02
Original Face:		Base	6,625,000.000	99.846728	373,088.61	109.725255	410,000.85	36,912.24	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	76,506.750	99.997974	76,505.20	102.403761	78,345.79	1,840.59	0.00
Original Face:		Base	5,000,000.000	99.997974	76,505.20	102.403761	78,345.79	1,840.59	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
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	374,268.720	99.927592	373,997.72	111.983229	419,118.20	45,120.48	0.02
Original Face:		Base	6,000,000.000	99.927592	373,997.72	111.983229	419,118.20	45,120.48	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,328,229.300	102.432177	2,384,855.95	103.211760	2,403,006.44	18,150.49	0.11
Original Face:		Base	5,000,000.000	102.432177	2,384,855.95	103.211760	2,403,006.44	18,150.49	0.11
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.159708	5,207,985.42	107.102530	5,355,126.50	147,141.08	0.25
Original Face:		Base	5,000,000.000	104.159708	5,207,985.42	107.102530	5,355,126.50	147,141.08	0.25
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,249,446.320	104.554695	1,306,354.79	105.262800	1,315,202.18	8,847.39	0.06
Original Face:		Base	7,703,000.000	104.554695	1,306,354.79	105.262800	1,315,202.18	8,847.39	0.06
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	758,331.950	102.926513	780,524.63	101.126100	766,871.53	-13,653.10	0.04
Original Face:		Base	10,316,000.000	102.926513	780,524.63	101.126100	766,871.53	-13,653.10	0.04
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,776,022.800	103.412247	1,836,625.08	105.669210	1,876,709.26	40,084.18	0.09
Original Face:		Base	10,000,000.000	103.412247	1,836,625.08	105.669210	1,876,709.26	40,084.18	0.09
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,552,166.400	103.202595	2,633,901.96	103.353140	2,637,744.11	3,842.15	0.12
Original Face:		Base	10,000,000.000	103.202595	2,633,901.96	103.353140	2,637,744.11	3,842.15	0.12
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,198,210.250	102.837394	4,317,330.03	99.302760	4,168,938.65	-148,391.38	0.19
Original Face:		Base	13,000,000.000	102.837394	4,317,330.03	99.302760	4,168,938.65	-148,391.38	0.19
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,034,442.420	101.007847	1,044,868.02	101.377890	1,048,695.90	3,827.88	0.05
Original Face:		Base	3,000,000.000	101.007847	1,044,868.02	101.377890	1,048,695.90	3,827.88	0.05
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,271,085.350	107.362677	2,438,298.02	106.355790	2,415,430.77	-22,867.25	0.11
Original Face:		Base	5,000,000.000	107.362677	2,438,298.02	106.355790	2,415,430.77	-22,867.25	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
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		5,535,639.200	Local	104.840090	5,803,569.11	104.920430	5,808,016.45	4,447.34	0.27
Original Face:		8,000,000.000	Base	104.840090	5,803,569.11	104.920430	5,808,016.45	4,447.34	0.27
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		3,193,680.300	Local	102.444723	3,271,756.94	99.678370	3,183,408.47	-88,348.47	0.15
Original Face:		5,000,000.000	Base	102.444723	3,271,756.94	99.678370	3,183,408.47	-88,348.47	0.15
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		2,567,272.450	Local	104.178103	2,674,535.73	101.533880	2,606,651.33	-67,884.40	0.12
Original Face:		5,000,000.000	Base	104.178103	2,674,535.73	101.533880	2,606,651.33	-67,884.40	0.12
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		2,821,796.950	Local	100.925644	2,847,916.74	101.021660	2,850,626.12	2,709.38	0.13
Original Face:		5,000,000.000	Base	100.925644	2,847,916.74	101.021660	2,850,626.12	2,709.38	0.13
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,058,549.450	Local	104.301590	3,190,115.71	102.544510	3,136,374.55	-53,741.16	0.15
Original Face:		5,000,000.000	Base	104.301590	3,190,115.71	102.544510	3,136,374.55	-53,741.16	0.15
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.695150	6,323,655.42	100.487150	6,310,593.02	-13,062.40	0.29
Original Face:		6,280,000.000	Base	100.695150	6,323,655.42	100.487150	6,310,593.02	-13,062.40	0.29
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		5,835,252.680	Local	105.464039	6,154,093.19	104.300530	6,086,199.47	-67,893.72	0.28
Original Face:		8,090,000.000	Base	105.464039	6,154,093.19	104.300530	6,086,199.47	-67,893.72	0.28
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		2,199,799.530	Local	105.119234	2,312,412.41	104.172390	2,291,583.75	-20,828.66	0.11
Original Face:		3,000,000.000	Base	105.119234	2,312,412.41	104.172390	2,291,583.75	-20,828.66	0.11
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		3,118,385.350	Local	105.179593	3,279,905.01	104.107460	3,246,471.78	-33,433.23	0.15
Original Face:		5,000,000.000	Base	105.179593	3,279,905.01	104.107460	3,246,471.78	-33,433.23	0.15
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		3,093,309.700	Local	101.975487	3,154,417.62	101.803990	3,149,112.70	-5,304.92	0.15
Original Face:		5,000,000.000	Base	101.975487	3,154,417.62	101.803990	3,149,112.70	-5,304.92	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
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	608,119.600	101.092334	614,762.30	101.852900	619,387.45	4,625.15	0.03
Original Face:		Base	1,000,000.000	101.092334	614,762.30	101.852900	619,387.45	4,625.15	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,592,966.000	101.569387	2,633,659.68	101.438440	2,630,264.26	-3,395.42	0.12
Original Face:		Base	5,000,000.000	101.569387	2,633,659.68	101.438440	2,630,264.26	-3,395.42	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,192,425.800	102.860847	6,369,581.61	102.710300	6,360,259.12	-9,322.49	0.30
Original Face:		Base	10,000,000.000	102.860847	6,369,581.61	102.710300	6,360,259.12	-9,322.49	0.30
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,142,799.900	102.118233	3,209,371.73	103.399090	3,249,626.50	40,254.77	0.15
Original Face:		Base	5,000,000.000	102.118233	3,209,371.73	103.399090	3,249,626.50	40,254.77	0.15
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,868,531.050	102.279995	2,933,933.42	102.494950	2,940,099.47	6,166.05	0.14
Original Face:		Base	5,000,000.000	102.279995	2,933,933.42	102.494950	2,940,099.47	6,166.05	0.14
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,250,577.700	103.509672	2,329,565.59	100.709230	2,266,539.47	-63,026.12	0.11
Original Face:		Base	6,185,000.000	103.509672	2,329,565.59	100.709230	2,266,539.47	-63,026.12	0.11
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,426,735.660	103.201051	3,536,427.22	102.255150	3,504,013.69	-32,413.53	0.16
Original Face:		Base	6,000,000.000	103.201051	3,536,427.22	102.255150	3,504,013.69	-32,413.53	0.16
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.736576	1,762,425.17	102.854820	1,835,934.88	73,509.71	0.09
Original Face:		Base	1,784,977.000	98.736576	1,762,425.17	102.854820	1,835,934.88	73,509.71	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	5,914,915.000	101.607684	6,010,008.15	102.073310	6,037,549.52	27,541.37	0.28
Original Face:		Base	10,000,000.000	101.607684	6,010,008.15	102.073310	6,037,549.52	27,541.37	0.28
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,978,879.370	102.622789	4,083,236.98	102.781380	4,089,547.13	6,310.15	0.19
Original Face:		Base	5,183,921.000	102.622789	4,083,236.98	102.781380	4,089,547.13	6,310.15	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
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		2,796,649.250	Local	102.956055	2,879,319.73	101.813130	2,847,356.14	-31,963.59	0.13
Original Face:		5,000,000.000	Base	102.956055	2,879,319.73	101.813130	2,847,356.14	-31,963.59	0.13
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		2,753,646.900	Local	101.490728	2,794,696.29	100.909910	2,778,702.61	-15,993.68	0.13
Original Face:		5,000,000.000	Base	101.490728	2,794,696.29	100.909910	2,778,702.61	-15,993.68	0.13
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		9,540,429.910	Local	102.747051	9,802,510.43	101.837610	9,715,745.80	-86,764.63	0.45
Original Face:		14,550,000.000	Base	102.747051	9,802,510.43	101.837610	9,715,745.80	-86,764.63	0.45
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		5,930,903.200	Local	102.988062	6,108,122.25	102.254760	6,064,630.83	-43,491.42	0.28
Original Face:		10,000,000.000	Base	102.988062	6,108,122.25	102.254760	6,064,630.83	-43,491.42	0.28
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		5,000,000.000	Local	105.547062	5,277,353.10	105.046070	5,252,303.50	-25,049.60	0.24
Original Face:		5,000,000.000	Base	105.547062	5,277,353.10	105.046070	5,252,303.50	-25,049.60	0.24
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		2,532,287.070	Local	104.688817	2,651,021.37	102.783930	2,602,784.17	-48,237.20	0.12
Original Face:		3,000,000.000	Base	104.688817	2,651,021.37	102.783930	2,602,784.17	-48,237.20	0.12
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		3,575,555.000	Local	103.746449	3,709,511.34	102.346450	3,659,453.61	-50,057.73	0.17
Original Face:		5,000,000.000	Base	103.746449	3,709,511.34	102.346450	3,659,453.61	-50,057.73	0.17
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		2,168,815.180	Local	104.402521	2,264,297.73	102.918760	2,232,117.69	-32,180.04	0.10
Original Face:		2,579,263.000	Base	104.402521	2,264,297.73	102.918760	2,232,117.69	-32,180.04	0.10
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		3,601,216.800	Local	102.826665	3,703,011.13	102.172890	3,679,467.28	-23,543.85	0.17
Original Face:		5,000,000.000	Base	102.826665	3,703,011.13	102.172890	3,679,467.28	-23,543.85	0.17
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		3,819,438.500	Local	103.229151	3,942,773.93	101.982350	3,895,153.14	-47,620.79	0.18
Original Face:		5,000,000.000	Base	103.229151	3,942,773.93	101.982350	3,895,153.14	-47,620.79	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
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,828,640.850	102.122147	4,931,111.73	101.700450	4,910,749.47	-20,362.26	0.23
Original Face:		Base	5,000,000.000	102.122147	4,931,111.73	101.700450	4,910,749.47	-20,362.26	0.23
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,829,224.750	103.466357	4,996,622.94	103.614690	5,003,786.25	7,163.31	0.23
Original Face:		Base	5,000,000.000	103.466357	4,996,622.94	103.614690	5,003,786.25	7,163.31	0.23
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.736095	1,994,721.90	102.098800	2,041,976.00	47,254.10	0.10
		Base		99.736095	1,994,721.90	102.098800	2,041,976.00	47,254.10	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,104,000.000	102.750000	1,134,360.00	99.476760	1,098,223.43	-36,136.57	0.05
Original Face:		Base	1,104,000.000	102.750000	1,134,360.00	99.476760	1,098,223.43	-36,136.57	0.05
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	101.702831	1,927,268.64	100.957906	1,913,152.32	-14,116.32	0.09
Original Face:		Base	1,895,000.000	101.702831	1,927,268.64	100.957906	1,913,152.32	-14,116.32	0.09
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,610,435.900	104.611969	3,776,948.07	105.581566	3,811,954.76	35,006.69	0.18
Original Face:		Base	10,000,000.000	104.611969	3,776,948.07	105.581566	3,811,954.76	35,006.69	0.18
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,024,696.380	103.256289	2,090,626.35	104.161571	2,108,955.56	18,329.21	0.10
Original Face:		Base	7,000,000.000	103.256289	2,090,626.35	104.161571	2,108,955.56	18,329.21	0.10
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.138	01 Nov 2035		
		Local	1,337,706.800	103.830749	1,388,950.99	105.648533	1,413,267.61	24,316.62	0.07
Original Face:		Base	5,000,000.000	103.830749	1,388,950.99	105.648533	1,413,267.61	24,316.62	0.07
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,866,845.800	106.418043	6,243,382.51	108.197245	6,347,765.52	104,383.01	0.30
Original Face:		Base	20,000,000.000	106.418043	6,243,382.51	108.197245	6,347,765.52	104,383.01	0.30
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.28	01 May 2036		
		Local	1,581,020.950	103.983202	1,643,996.21	105.522087	1,668,326.30	24,330.09	0.08
Original Face:		Base	5,000,000.000	103.983202	1,643,996.21	105.522087	1,668,326.30	24,330.09	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
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.489	01 Oct 2037		
		Local	729,646.240	107.422323	783,802.94	106.232327	775,120.18	-8,682.76	0.04
Original Face:		Base	4,000,000.000	107.422323	783,802.94	106.232327	775,120.18	-8,682.76	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,902,571.360	105.173904	4,104,486.64	106.083618	4,139,988.89	35,502.25	0.19
Original Face:		Base	8,000,000.000	105.173904	4,104,486.64	106.083618	4,139,988.89	35,502.25	0.19
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	4,407,452.550	107.893558	4,755,357.39	107.587332	4,741,860.61	-13,496.78	0.22
Original Face:		Base	5,000,000.000	107.893558	4,755,357.39	107.587332	4,741,860.61	-13,496.78	0.22
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.595	01 Aug 2037		
		Local	476,858.150	107.730376	513,721.08	104.248407	497,117.03	-16,604.05	0.02
Original Face:		Base	5,000,000.000	107.730376	513,721.08	104.248407	497,117.03	-16,604.05	0.02
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,424,661.750	104.984849	4,645,224.45	101.832000	4,505,721.55	-139,502.90	0.21
Original Face:		Base	4,950,000.000	104.984849	4,645,224.45	101.832000	4,505,721.55	-139,502.90	0.21
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,036,478.240	103.430096	6,243,535.24	100.466000	6,064,608.23	-178,927.01	0.28
Original Face:		Base	6,575,000.000	103.430096	6,243,535.24	100.466000	6,064,608.23	-178,927.01	0.28
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,904,730.920	103.015781	2,992,331.25	102.916672	2,989,452.39	-2,878.86	0.14
Original Face:		Base	6,000,000.000	103.015781	2,992,331.25	102.916672	2,989,452.39	-2,878.86	0.14
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,136,745.900	105.296401	4,355,844.57	104.112000	4,306,848.89	-48,995.68	0.20
Original Face:		Base	10,000,000.000	105.296401	4,355,844.57	104.112000	4,306,848.89	-48,995.68	0.20
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,692,682.050	100.775012	2,713,550.67	101.185302	2,724,598.46	11,047.79	0.13
Original Face:		Base	5,000,000.000	100.775012	2,713,550.67	101.185302	2,724,598.46	11,047.79	0.13
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	8,387,132.000	103.486464	8,679,546.37	104.853175	8,794,174.19	114,627.82	0.41
Original Face:		Base	10,000,000.000	103.486464	8,679,546.37	104.853175	8,794,174.19	114,627.82	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
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,777,769.260	105.228058	3,975,273.22	104.355000	3,942,291.11	-32,982.11	0.18
	Original Face:	Base	6,000,000.000	105.228058	3,975,273.22	104.355000	3,942,291.11	-32,982.11	0.18
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,357,970.720	105.524349	5,653,963.71	103.268000	5,533,069.20	-120,894.51	0.26
	Original Face:	Base	6,750,000.000	105.524349	5,653,963.71	103.268000	5,533,069.20	-120,894.51	0.26
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,753,420.000	100.551170	4,779,619.41	100.874293	4,794,978.82	15,359.41	0.22
	Original Face:	Base	5,000,000.000	100.551170	4,779,619.41	100.874293	4,794,978.82	15,359.41	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,767,192.600	101.449509	4,836,293.48	101.070356	4,818,218.53	-18,074.95	0.22
	Original Face:	Base	5,000,000.000	101.449509	4,836,293.48	101.070356	4,818,218.53	-18,074.95	0.22
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,836,651.850	99.056675	4,791,026.51	101.177000	4,893,579.24	102,552.73	0.23
	Original Face:	Base	4,920,000.000	99.056675	4,791,026.51	101.177000	4,893,579.24	102,552.73	0.23
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,093,058.940	101.576023	4,157,566.48	101.190000	4,141,766.34	-15,800.14	0.19
	Original Face:	Base	8,125,000.000	101.576023	4,157,566.48	101.190000	4,141,766.34	-15,800.14	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,536,821.350	101.508358	3,590,169.28	99.712560	3,526,655.11	-63,514.17	0.16
	Original Face:	Base	5,948,304.000	101.508358	3,590,169.28	99.712560	3,526,655.11	-63,514.17	0.16
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	4,353,735.300	101.480485	4,418,191.70	100.876661	4,391,902.80	-26,288.90	0.20
	Original Face:	Base	6,000,000.000	101.480485	4,418,191.70	100.876661	4,391,902.80	-26,288.90	0.20
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	5,403,617.280	100.817414	5,447,787.19	100.588623	5,435,424.21	-12,362.98	0.25
	Original Face:	Base	6,000,000.000	100.817414	5,447,787.19	100.588623	5,435,424.21	-12,362.98	0.25
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,881,190.660	102.690566	3,985,616.65	104.456145	4,054,142.14	68,525.49	0.19
	Original Face:	Base	6,000,000.000	102.690566	3,985,616.65	104.456145	4,054,142.14	68,525.49	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
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,800,820.860	105.355099	8,218,562.52	106.765377	8,328,575.80	110,013.28	0.39
	Original Face:	Base	11,523,254.000	105.355099	8,218,562.52	106.765377	8,328,575.80	110,013.28	0.39
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	288,279.750	100.702828	290,305.86	100.900530	290,875.80	569.94	0.01
	Original Face:	Base	5,000,000.000	100.702828	290,305.86	100.900530	290,875.80	569.94	0.01
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	378,319.100	100.902804	381,734.58	102.087230	386,215.49	4,480.91	0.02
	Original Face:	Base	5,000,000.000	100.902804	381,734.58	102.087230	386,215.49	4,480.91	0.02
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	178,464.500	101.168557	180,549.96	102.675500	183,239.32	2,689.36	0.01
	Original Face:	Base	5,000,000.000	101.168557	180,549.96	102.675500	183,239.32	2,689.36	0.01
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	608,243.930	102.238179	621,857.52	101.948530	620,095.75	-1,761.77	0.03
	Original Face:	Base	10,127,769.000	102.238179	621,857.52	101.948530	620,095.75	-1,761.77	0.03
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	88,438.600	99.865749	88,319.87	103.476610	91,513.27	3,193.40	0.00
	Original Face:	Base	5,000,000.000	99.865749	88,319.87	103.476610	91,513.27	3,193.40	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	83,489.420	101.088653	84,398.33	101.482770	84,727.38	329.05	0.00
	Original Face:	Base	760,000.000	101.088653	84,398.33	101.482770	84,727.38	329.05	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,182,450.020	119.222326	6,178,637.45	123.728230	6,412,153.68	233,516.23	0.30
	Original Face:	Base	41,000,000.000	119.222326	6,178,637.45	123.728230	6,412,153.68	233,516.23	0.30
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	396,441.350	101.745860	403,362.66	113.724840	450,852.29	47,489.63	0.02
	Original Face:	Base	5,000,000.000	101.745860	403,362.66	113.724840	450,852.29	47,489.63	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	7,174,054.460	110.725480	7,943,506.25	105.250410	7,550,721.73	-392,784.52	0.35
	Original Face:	Base	11,710,000.000	110.725480	7,943,506.25	105.250410	7,550,721.73	-392,784.52	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
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02244	25 Sep 2039		
		Local	1,051,811.150	105.595351	1,110,663.68	113.869320	1,197,690.20	87,026.52	0.06
Original Face:		Base	5,000,000.000	105.595351	1,110,663.68	113.869320	1,197,690.20	87,026.52	0.06
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	246,420.540	102.172035	251,772.88	101.723440	250,667.45	-1,105.43	0.01
Original Face:		Base	6,000,000.000	102.172035	251,772.88	101.723440	250,667.45	-1,105.43	0.01
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	100,014.550	101.763943	101,778.75	101.181900	101,196.62	-582.13	0.00
Original Face:		Base	5,000,000.000	101.763943	101,778.75	101.181900	101,196.62	-582.13	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56914	25 Aug 2039		
		Local	2,685,442.900	103.004390	2,766,124.07	111.611270	2,997,256.93	231,132.86	0.14
Original Face:		Base	10,000,000.000	103.004390	2,766,124.07	111.611270	2,997,256.93	231,132.86	0.14
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	442,747.500	102.767810	455,001.91	102.972080	455,906.31	904.40	0.02
Original Face:		Base	6,000,000.000	102.767810	455,001.91	102.972080	455,906.31	904.40	0.02
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.386571	4,969,328.57	101.547020	5,077,351.00	108,022.43	0.24
Original Face:		Base	5,000,000.000	99.386571	4,969,328.57	101.547020	5,077,351.00	108,022.43	0.24
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	593,407.150	103.167383	612,202.63	102.024890	605,422.99	-6,779.64	0.03
Original Face:		Base	5,000,000.000	103.167383	612,202.63	102.024890	605,422.99	-6,779.64	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05661	25 Oct 2040		
		Local	1,512,568.600	109.237795	1,652,296.59	113.649750	1,719,030.43	66,733.84	0.08
Original Face:		Base	5,000,000.000	109.237795	1,652,296.59	113.649750	1,719,030.43	66,733.84	0.08
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	48,650.800	100.038848	48,669.70	102.403803	49,820.27	1,150.57	0.00
Original Face:		Base	10,000,000.000	100.038848	48,669.70	102.403803	49,820.27	1,150.57	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,795,402.130	99.582550	1,787,907.23	111.445741	2,000,899.21	212,991.98	0.09
Original Face:		Base	11,959,998.000	99.582550	1,787,907.23	111.445741	2,000,899.21	212,991.98	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
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	171,426.100	100.259307	171,870.62	102.403803	175,546.85	3,676.23	0.01
Original Face:		Base	10,000,000.000	100.259307	171,870.62	102.403803	175,546.85	3,676.23	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	90,705.850	102.039593	92,555.88	102.660274	93,118.87	562.99	0.00
Original Face:		Base	3,640,000.000	102.039593	92,555.88	102.660274	93,118.87	562.99	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	128,600.620	100.424244	129,146.20	103.522790	133,130.95	3,984.75	0.01
Original Face:		Base	4,300,000.000	100.424244	129,146.20	103.522790	133,130.95	3,984.75	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	326,355.250	99.269425	323,970.98	109.720451	358,078.45	34,107.47	0.02
Original Face:		Base	5,000,000.000	99.269425	323,970.98	109.720451	358,078.45	34,107.47	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	287,519.570	100.706310	289,550.35	111.967965	321,929.81	32,379.46	0.02
Original Face:		Base	6,500,000.000	100.706310	289,550.35	111.967965	321,929.81	32,379.46	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	620,101.280	100.167342	621,138.97	111.970586	694,331.04	73,192.07	0.03
Original Face:		Base	8,000,000.000	100.167342	621,138.97	111.970586	694,331.04	73,192.07	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	420,749.020	100.547726	423,053.57	111.465465	468,989.85	45,936.28	0.02
Original Face:		Base	5,457,127.000	100.547726	423,053.57	111.465465	468,989.85	45,936.28	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	454,038.500	100.614494	456,828.54	111.853772	507,859.19	51,030.65	0.02
Original Face:		Base	5,000,000.000	100.614494	456,828.54	111.853772	507,859.19	51,030.65	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,209,012.530	101.127515	1,222,644.33	111.937187	1,353,334.62	130,690.29	0.06
Original Face:		Base	10,547,657.000	101.127515	1,222,644.33	111.937187	1,353,334.62	130,690.29	0.06
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,055,308.280	100.633276	1,061,991.29	111.146171	1,172,934.75	110,943.46	0.05
Original Face:		Base	17,500,000.000	100.633276	1,061,991.29	111.146171	1,172,934.75	110,943.46	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	552,707.370	103.916706	574,355.29	111.822332	618,050.27	43,694.98	0.03
Original Face:		Base	9,397,749.000	103.916706	574,355.29	111.822332	618,050.27	43,694.98	0.03
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	9,069,629.900	106.032351	9,616,741.80	105.171447	9,538,661.00	-78,080.80	0.44
Original Face:		Base	10,000,000.000	106.032351	9,616,741.80	105.171447	9,538,661.00	-78,080.80	0.44
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,636,346.700	100.729348	4,670,161.78	99.494369	4,612,903.89	-57,257.89	0.22
Original Face:		Base	4,744,826.000	100.729348	4,670,161.78	99.494369	4,612,903.89	-57,257.89	0.22
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,031,579.020	100.759825	4,062,211.98	99.494365	4,011,193.95	-51,018.03	0.19
Original Face:		Base	4,166,154.000	100.759825	4,062,211.98	99.494365	4,011,193.95	-51,018.03	0.19
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,836,639.500	102.814913	10,113,532.35	102.769905	10,109,105.07	-4,427.28	0.47
Original Face:		Base	10,000,000.000	102.814913	10,113,532.35	102.769905	10,109,105.07	-4,427.28	0.47
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,923,667.200	109.063153	10,823,064.33	109.184995	10,835,155.54	12,091.21	0.51
Original Face:		Base	9,938,165.000	109.063153	10,823,064.33	109.184995	10,835,155.54	12,091.21	0.51
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,854,032.560	109.063111	7,475,221.17	109.000775	7,470,948.61	-4,272.56	0.35
Original Face:		Base	6,864,195.000	109.063111	7,475,221.17	109.000775	7,470,948.61	-4,272.56	0.35
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	5,748,348.360	100.882823	5,799,096.09	100.874078	5,798,593.41	-502.68	0.27
Original Face:		Base	6,000,000.000	100.882823	5,799,096.09	100.874078	5,798,593.41	-502.68	0.27
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,761,326.930	105.814321	1,863,736.13	111.725796	1,967,856.53	104,120.40	0.09
Original Face:		Base	9,100,000.000	105.814321	1,863,736.13	111.725796	1,967,856.53	104,120.40	0.09
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,445,218.780	101.667748	1,469,321.39	105.262342	1,521,271.13	51,949.74	0.07
Original Face:		Base	7,060,000.000	101.667748	1,469,321.39	105.262342	1,521,271.13	51,949.74	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
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,345,696.080	103.793655	1,396,747.14	105.275410	1,416,687.07	19,939.93	0.07
	Original Face:	Base	6,000,000.000	103.793655	1,396,747.14	105.275410	1,416,687.07	19,939.93	0.07
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,175,828.850	104.698599	2,278,062.33	105.897409	2,304,146.38	26,084.05	0.11
	Original Face:	Base	5,000,000.000	104.698599	2,278,062.33	105.897409	2,304,146.38	26,084.05	0.11
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,743,936.610	103.944236	4,931,048.66	100.423000	4,764,003.46	-167,045.20	0.22
	Original Face:	Base	7,000,000.000	103.944236	4,931,048.66	100.423000	4,764,003.46	-167,045.20	0.22
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,918,079.300	101.495703	2,961,725.10	101.152706	2,951,716.18	-10,008.92	0.14
	Original Face:	Base	5,000,000.000	101.495703	2,961,725.10	101.152706	2,951,716.18	-10,008.92	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	677,845.280	101.589310	688,618.34	104.862342	710,804.44	22,186.10	0.03
	Original Face:	Base	7,000,000.000	101.589310	688,618.34	104.862342	710,804.44	22,186.10	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,832,647.830	106.977899	1,960,528.15	106.263000	1,947,426.56	-13,101.59	0.09
	Original Face:	Base	6,100,000.000	106.977899	1,960,528.15	106.263000	1,947,426.56	-13,101.59	0.09
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,397,005.980	102.421267	6,551,894.57	102.682884	6,568,630.23	16,735.66	0.31
	Original Face:	Base	9,500,000.000	102.421267	6,551,894.57	102.682884	6,568,630.23	16,735.66	0.31
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,733,808.000	103.369287	2,825,917.83	104.378892	2,853,518.50	27,600.67	0.13
	Original Face:	Base	5,000,000.000	103.369287	2,825,917.83	104.378892	2,853,518.50	27,600.67	0.13
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,406,813.350	104.765595	4,616,824.23	106.115075	4,676,293.29	59,469.06	0.22
	Original Face:	Base	7,899,440.000	104.765595	4,616,824.23	106.115075	4,676,293.29	59,469.06	0.22
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,748,961.840	107.237963	5,092,689.93	107.868089	5,122,614.38	29,924.45	0.24
	Original Face:	Base	8,000,000.000	107.237963	5,092,689.93	107.868089	5,122,614.38	29,924.45	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
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,889,976.700	102.974604	5,035,434.16	102.706699	5,022,333.65	-13,100.51	0.23
Original Face:		Base	5,000,000.000	102.974604	5,035,434.16	102.706699	5,022,333.65	-13,100.51	0.23
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.269	01 Feb 2037		
		Local	1,104,806.050	103.538070	1,143,894.86	105.894043	1,169,923.79	26,028.93	0.05
Original Face:		Base	5,000,000.000	103.538070	1,143,894.86	105.894043	1,169,923.79	26,028.93	0.05
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	840,568.100	107.189718	901,002.58	108.986246	916,103.62	15,101.04	0.04
Original Face:		Base	3,262,241.000	107.189718	901,002.58	108.986246	916,103.62	15,101.04	0.04
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.863	01 Jan 2037		
		Local	1,643,526.090	103.530979	1,701,558.65	105.660427	1,736,556.68	34,998.03	0.08
Original Face:		Base	6,271,091.000	103.530979	1,701,558.65	105.660427	1,736,556.68	34,998.03	0.08
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,202,817.440	104.017936	2,291,325.23	104.111667	2,293,389.96	2,064.73	0.11
Original Face:		Base	12,000,000.000	104.017936	2,291,325.23	104.111667	2,293,389.96	2,064.73	0.11
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.978527	14,996,778.98	99.862200	14,979,330.00	-17,448.98	0.70
		Base		99.978527	14,996,778.98	99.862200	14,979,330.00	-17,448.98	0.70
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.627245	4,981,362.27	130.429600	6,521,480.00	1,540,117.73	0.30
		Base		99.627245	4,981,362.27	130.429600	6,521,480.00	1,540,117.73	0.30
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	100.707200	10,070,720.00	70,720.00	0.47
		Base		100.000000	10,000,000.00	100.707200	10,070,720.00	70,720.00	0.47
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.886066	4,994,303.29	93.718000	4,685,900.00	-308,403.29	0.22
		Base		99.886066	4,994,303.29	93.718000	4,685,900.00	-308,403.29	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.50522	25 Jul 2022		
		Local	5,000,000.000	99.010152	4,950,507.58	100.027550	5,001,377.50	50,869.92	0.23
Original Face:		Base	5,000,000.000	99.010152	4,950,507.58	100.027550	5,001,377.50	50,869.92	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
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	6,209,134.440	111.962899	6,951,926.90	111.480000	6,921,943.07	-29,983.83	0.32
Original Face:		Base	8,707,929.000	111.962899	6,951,926.90	111.480000	6,921,943.07	-29,983.83	0.32
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	3,222,113.040	110.427585	3,558,101.60	108.944968	3,510,330.02	-47,771.58	0.16
Original Face:		Base	6,000,000.000	110.427585	3,558,101.60	108.944968	3,510,330.02	-47,771.58	0.16
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,307,450.270	106.372220	5,645,652.66	106.015206	5,626,704.34	-18,948.32	0.26
Original Face:		Base	5,682,660.000	106.372220	5,645,652.66	106.015206	5,626,704.34	-18,948.32	0.26
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,896,093.070	106.349261	9,460,929.26	106.765706	9,497,976.57	37,047.31	0.44
Original Face:		Base	8,934,236.000	106.349261	9,460,929.26	106.765706	9,497,976.57	37,047.31	0.44
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	324,271.150	101.096536	327,826.90	112.581740	365,070.10	37,243.20	0.02
Original Face:		Base	7,000,000.000	101.096536	327,826.90	112.581740	365,070.10	37,243.20	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	4,619,069.460	105.826997	4,888,222.48	105.245000	4,861,339.65	-26,882.83	0.23
Original Face:		Base	22,821,698.000	105.826997	4,888,222.48	105.245000	4,861,339.65	-26,882.83	0.23
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,014,138.050	103.038873	1,044,956.42	102.290284	1,037,364.69	-7,591.73	0.05
Original Face:		Base	5,000,000.000	103.038873	1,044,956.42	102.290284	1,037,364.69	-7,591.73	0.05
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	71,513.700	99.953785	71,480.65	100.818891	72,099.32	618.67	0.00
Original Face:		Base	7,500,000.000	99.953785	71,480.65	100.818891	72,099.32	618.67	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,335,874.770	101.479609	7,444,417.01	99.678000	7,312,253.25	-132,163.76	0.34
Original Face:		Base	13,640,889.000	101.479609	7,444,417.01	99.678000	7,312,253.25	-132,163.76	0.34
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,767,024.150	109.232991	3,022,503.25	107.429419	2,972,597.97	-49,905.28	0.14
Original Face:		Base	5,000,000.000	109.232991	3,022,503.25	107.429419	2,972,597.97	-49,905.28	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
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,522,015.800	107.054974	8,052,692.04	105.303288	7,920,929.96	-131,762.08	0.37
	Original Face:	Base	10,000,000.000	107.054974	8,052,692.04	105.303288	7,920,929.96	-131,762.08	0.37
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	2,366,321.670	104.402221	2,470,492.37	102.218850	2,418,826.80	-51,665.57	0.11
	Original Face:	Base	14,082,000.000	104.402221	2,470,492.37	102.218850	2,418,826.80	-51,665.57	0.11
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	78,517.450	99.974452	78,497.39	103.244168	81,064.69	2,567.30	0.00
	Original Face:	Base	5,000,000.000	99.974452	78,497.39	103.244168	81,064.69	2,567.30	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	248,906.510	101.029226	251,468.32	112.152130	279,153.95	27,685.63	0.01
	Original Face:	Base	7,322,535.000	101.029226	251,468.32	112.152130	279,153.95	27,685.63	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,749,087.470	105.933383	1,852,867.52	110.933670	1,940,326.92	87,459.40	0.09
	Original Face:	Base	8,800,000.000	105.933383	1,852,867.52	110.933670	1,940,326.92	87,459.40	0.09
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.965185	4,998,259.24	101.642100	5,082,105.00	83,845.76	0.24
		Base		99.965185	4,998,259.24	101.642100	5,082,105.00	83,845.76	0.24
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.992970	4,999,648.50	99.992970	4,999,648.50	0.00	0.23
		Base		99.992970	4,999,648.50	99.992970	4,999,648.50	0.00	0.23
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.24556	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	102.816000	10,281,600.00	281,600.00	0.48
		Base		100.000000	10,000,000.00	102.816000	10,281,600.00	281,600.00	0.48
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.992181	4,999,609.06	102.234800	5,111,740.00	112,130.94	0.24
		Base		99.992181	4,999,609.06	102.234800	5,111,740.00	112,130.94	0.24
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.762000	9,068,580.00	68,580.00	0.42
		Base		100.000000	9,000,000.00	100.762000	9,068,580.00	68,580.00	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
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	102.631454	1,847,366.17	101.934500	1,834,821.00	-12,545.17	0.09
		Base		102.631454	1,847,366.17	101.934500	1,834,821.00	-12,545.17	0.09
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,176,171.330	107.267720	1,261,652.17	103.472040	1,217,008.47	-44,643.70	0.06
Original Face:		Base	2,500,000.000	107.267720	1,261,652.17	103.472040	1,217,008.47	-44,643.70	0.06
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	3,985,574.700	102.754592	4,095,361.01	102.028470	4,066,420.89	-28,940.12	0.19
Original Face:		Base	10,000,000.000	102.754592	4,095,361.01	102.028470	4,066,420.89	-28,940.12	0.19
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,427,683.360	107.035995	4,739,214.93	102.389030	4,533,462.04	-205,752.89	0.21
Original Face:		Base	8,000,000.000	107.035995	4,739,214.93	102.389030	4,533,462.04	-205,752.89	0.21
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					2.55	20 Apr 2067		
		Local	10,004,045.200	103.797597	10,383,958.51	103.331450	10,337,324.96	-46,633.55	0.48
Original Face:		Base	10,000,000.000	103.797597	10,383,958.51	103.331450	10,337,324.96	-46,633.55	0.48
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	902,058.400	104.043185	938,530.29	102.375380	923,485.71	-15,044.58	0.04
Original Face:		Base	10,000,000.000	104.043185	938,530.29	102.375380	923,485.71	-15,044.58	0.04
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	416,388.380	103.460894	430,799.14	101.666770	423,328.62	-7,470.52	0.02
Original Face:		Base	7,440,000.000	103.460894	430,799.14	101.666770	423,328.62	-7,470.52	0.02
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	328,683.960	103.294298	339,511.79	102.591100	337,200.49	-2,311.30	0.02
Original Face:		Base	4,500,000.000	103.294298	339,511.79	102.591100	337,200.49	-2,311.30	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,113,299.110	102.636756	2,169,021.65	100.524830	2,124,390.34	-44,631.31	0.10
Original Face:		Base	6,500,000.000	102.636756	2,169,021.65	100.524830	2,124,390.34	-44,631.31	0.10
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	9,997,175.690	101.258480	10,122,988.11	101.123570	10,109,500.96	-13,487.15	0.47
Original Face:		Base	10,000,000.000	101.258480	10,122,988.11	101.123570	10,109,500.96	-13,487.15	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
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	587,353.760	104.866033	615,934.59	101.979520	598,980.55	-16,954.04	0.03
Original Face:		Base	7,600,000.000	104.866033	615,934.59	101.979520	598,980.55	-16,954.04	0.03
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72264	20 Aug 2034		
		Local	1,307,521.600	108.503916	1,418,712.14	111.507110	1,457,979.55	39,267.41	0.07
Original Face:		Base	5,000,000.000	108.503916	1,418,712.14	111.507110	1,457,979.55	39,267.41	0.07
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.08177	20 Apr 2037		
		Local	2,823,038.500	109.590990	3,093,795.84	111.129540	3,137,229.70	43,433.86	0.15
Original Face:		Base	10,000,000.000	109.590990	3,093,795.84	111.129540	3,137,229.70	43,433.86	0.15
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.528468	3,364,675.20	100.454370	3,264,767.03	-99,908.17	0.15
Original Face:		Base	3,250,000.000	103.528468	3,364,675.20	100.454370	3,264,767.03	-99,908.17	0.15
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.307696	5,215,384.81	100.426690	5,021,334.50	-194,050.31	0.23
Original Face:		Base	5,000,000.000	104.307696	5,215,384.81	100.426690	5,021,334.50	-194,050.31	0.23
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,538,206.150	103.237808	1,588,010.31	102.804190	1,581,340.37	-6,669.94	0.07
Original Face:		Base	6,500,000.000	103.237808	1,588,010.31	102.804190	1,581,340.37	-6,669.94	0.07
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.661897	1,993,237.93	97.869470	1,957,389.40	-35,848.53	0.09
Original Face:		Base	2,000,000.000	99.661897	1,993,237.93	97.869470	1,957,389.40	-35,848.53	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.740923	5,187,046.15	101.472660	5,073,633.00	-113,413.15	0.24
Original Face:		Base	5,000,000.000	103.740923	5,187,046.15	101.472660	5,073,633.00	-113,413.15	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,905,510.660	100.272480	1,910,702.79	99.852920	1,902,708.03	-7,994.76	0.09
Original Face:		Base	3,000,000.000	100.272480	1,910,702.79	99.852920	1,902,708.03	-7,994.76	0.09
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.611304	5,299,317.72	102.912480	5,587,118.54	287,800.82	0.26
Original Face:		Base	5,429,000.000	97.611304	5,299,317.72	102.912480	5,587,118.54	287,800.82	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
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,452,909.400	102.782959	1,493,343.28	102.350970	1,487,066.86	-6,276.42	0.07
Original Face:		Base	5,000,000.000	102.782959	1,493,343.28	102.350970	1,487,066.86	-6,276.42	0.07
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,603,497.200	103.164743	2,685,891.20	100.345500	2,612,492.28	-73,398.92	0.12
Original Face:		Base	3,000,000.000	103.164743	2,685,891.20	100.345500	2,612,492.28	-73,398.92	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,656,918.100	99.880828	7,647,793.20	98.784820	7,563,872.76	-83,920.44	0.35
Original Face:		Base	10,000,000.000	99.880828	7,647,793.20	98.784820	7,563,872.76	-83,920.44	0.35
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,681,708.170	102.396260	5,817,856.65	101.923000	5,790,967.42	-26,889.23	0.27
Original Face:		Base	5,879,850.000	102.396260	5,817,856.65	101.923000	5,790,967.42	-26,889.23	0.27
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.1125	20 Nov 2042		
		Local	4,427,714.860	115.472869	5,112,809.39	114.574660	5,073,039.25	-39,770.14	0.24
Original Face:		Base	5,010,613.000	115.472869	5,112,809.39	114.574660	5,073,039.25	-39,770.14	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	4,913,028.550	102.250000	5,023,571.69	101.959860	5,009,317.03	-14,254.66	0.23
Original Face:		Base	5,000,000.000	102.250000	5,023,571.69	101.959860	5,009,317.03	-14,254.66	0.23
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					1.569	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.153400	10,015,340.00	15,340.00	0.47
		Base		100.000000	10,000,000.00	100.153400	10,015,340.00	15,340.00	0.47
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	101.708800	5,085,440.00	100,273.74	0.24
		Base		99.703325	4,985,166.26	101.708800	5,085,440.00	100,273.74	0.24
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.243127	12,224,312.74	126.901400	12,690,140.00	465,827.26	0.59
		Base		122.243127	12,224,312.74	126.901400	12,690,140.00	465,827.26	0.59
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.450384	5,938,052.05	103.369900	5,933,432.26	-4,619.79	0.28
Original Face:		Base	5,740,000.000	103.450384	5,938,052.05	103.369900	5,933,432.26	-4,619.79	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
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.196637	4,959,831.84	133.982700	6,699,135.00	1,739,303.16	0.31
		Base		99.196637	4,959,831.84	133.982700	6,699,135.00	1,739,303.16	0.31
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.777605	9,977,760.48	98.904000	9,890,400.00	-87,360.48	0.46
		Base		99.777605	9,977,760.48	98.904000	9,890,400.00	-87,360.48	0.46
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.576768	10,957,676.79	106.993540	10,699,354.00	-258,322.79	0.50
Original Face:		Base	10,000,000.000	109.576768	10,957,676.79	106.993540	10,699,354.00	-258,322.79	0.50
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.804850	5,861,855.56	101.709240	5,530,408.66	-331,446.90	0.26
Original Face:		Base	5,775,000.000	107.804850	5,861,855.56	101.709240	5,530,408.66	-331,446.90	0.26
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,042,327.990	102.740470	4,153,106.79	101.177750	4,089,936.51	-63,170.28	0.19
Original Face:		Base	10,000,000.000	102.740470	4,153,106.79	101.177750	4,089,936.51	-63,170.28	0.19
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.293395	10,029,339.51	100.712840	10,071,284.00	41,944.49	0.47
Original Face:		Base	10,000,000.000	100.293395	10,029,339.51	100.712840	10,071,284.00	41,944.49	0.47
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.413023	10,010,537.81	102.971860	9,967,832.57	-42,705.24	0.46
Original Face:		Base	9,680,152.000	103.413023	10,010,537.81	102.971860	9,967,832.57	-42,705.24	0.46
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.066867	4,903,343.35	121.042300	6,052,115.00	1,148,771.65	0.28
		Base		98.066867	4,903,343.35	121.042300	6,052,115.00	1,148,771.65	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					2.23022	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.936300	4,946,815.00	-53,185.00	0.23
		Base		100.000000	5,000,000.00	98.936300	4,946,815.00	-53,185.00	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.909605	4,995,480.23	99.711000	4,985,550.00	-9,930.23	0.23
		Base		99.909605	4,995,480.23	99.711000	4,985,550.00	-9,930.23	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
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,500,000.000	Local	99.988715	3,499,605.02	100.064900	3,502,271.50	2,666.48	0.16
			Base	99.988715	3,499,605.02	100.064900	3,502,271.50	2,666.48	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		2,000,000.000	Local	99.643629	1,992,872.58	99.185600	1,983,712.00	-9,160.58	0.09
			Base	99.643629	1,992,872.58	99.185600	1,983,712.00	-9,160.58	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		3,000,000.000	Local	99.882000	2,996,460.00	97.974000	2,939,220.00	-57,240.00	0.14
			Base	99.882000	2,996,460.00	97.974000	2,939,220.00	-57,240.00	0.14
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		3,000,000.000	Local	99.994133	2,999,823.99	101.122300	3,033,669.00	33,845.01	0.14
			Base	99.994133	2,999,823.99	101.122300	3,033,669.00	33,845.01	0.14
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		5,000,000.000	Local	99.677700	4,983,885.02	128.843100	6,442,155.00	1,458,269.98	0.30
			Base	99.677700	4,983,885.02	128.843100	6,442,155.00	1,458,269.98	0.30
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		5,000,000.000	Local	99.998273	4,999,913.65	100.062350	5,003,117.50	3,203.85	0.23
	Original Face:	5,000,000.000	Base	99.998273	4,999,913.65	100.062350	5,003,117.50	3,203.85	0.23
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		5,000,000.000	Local	99.835007	4,991,750.37	100.247800	5,012,390.00	20,639.63	0.23
			Base	99.835007	4,991,750.37	100.247800	5,012,390.00	20,639.63	0.23
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		10,000,000.000	Local	99.986434	9,998,643.37	102.980800	10,298,080.00	299,436.63	0.48
			Base	99.986434	9,998,643.37	102.980800	10,298,080.00	299,436.63	0.48
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		10,000,000.000	Local	123.507433	12,350,743.34	128.649200	12,864,920.00	514,176.66	0.60
			Base	123.507433	12,350,743.34	128.649200	12,864,920.00	514,176.66	0.60
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	105.733793	3,277,747.59	107.868600	3,343,926.60	66,179.01	0.16
			Base	105.733793	3,277,747.59	107.868600	3,343,926.60	66,179.01	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.897885	4,994,894.27	96.000000	4,800,000.00	-194,894.27	0.22
		Base		99.897885	4,994,894.27	96.000000	4,800,000.00	-194,894.27	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	99.752100	9,975,210.00	-4,290.00	0.47
		Base		99.795000	9,979,500.00	99.752100	9,975,210.00	-4,290.00	0.47
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.990516	2,999,715.48	100.164500	3,004,935.00	5,219.52	0.14
		Base		99.990516	2,999,715.48	100.164500	3,004,935.00	5,219.52	0.14
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.653159	7,972,252.69	103.411300	8,272,904.00	300,651.31	0.39
		Base		99.653159	7,972,252.69	103.411300	8,272,904.00	300,651.31	0.39
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.979203	4,998,960.17	102.925300	5,146,265.00	147,304.83	0.24
		Base		99.979203	4,998,960.17	102.925300	5,146,265.00	147,304.83	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.847000	4,992,350.00	99.650300	4,982,515.00	-9,835.00	0.23
		Base		99.847000	4,992,350.00	99.650300	4,982,515.00	-9,835.00	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.887000	7,990,960.00	99.845400	7,987,632.00	-3,328.00	0.37
		Base		99.887000	7,990,960.00	99.845400	7,987,632.00	-3,328.00	0.37
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					1.53839	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.247800	20,049,560.00	49,560.00	0.93
		Base		100.000000	20,000,000.00	100.247800	20,049,560.00	49,560.00	0.93
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.884969	4,994,248.45	105.789500	5,289,475.00	295,226.55	0.25
		Base		99.884969	4,994,248.45	105.789500	5,289,475.00	295,226.55	0.25
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					1.53456	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.637700	20,127,540.00	127,540.00	0.94
		Base		100.000000	20,000,000.00	100.637700	20,127,540.00	127,540.00	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
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.919920	4,995,996.00	100.189400	5,009,470.00	13,474.00	0.23
		Base		99.919920	4,995,996.00	100.189400	5,009,470.00	13,474.00	0.23
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	122.100186	3,663,005.59	128.212000	3,846,360.00	183,354.41	0.18
		Base		122.100186	3,663,005.59	128.212000	3,846,360.00	183,354.41	0.18
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.649441	4,982,472.07	106.668300	5,333,415.00	350,942.93	0.25
		Base		99.649441	4,982,472.07	106.668300	5,333,415.00	350,942.93	0.25
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.862377	2,995,871.32	101.232400	3,036,972.00	41,100.68	0.14
		Base		99.862377	2,995,871.32	101.232400	3,036,972.00	41,100.68	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.945931	9,794,701.26	133.103200	13,044,113.60	3,249,412.34	0.61
		Base		99.945931	9,794,701.26	133.103200	13,044,113.60	3,249,412.34	0.61
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.992341	2,999,770.23	100.458200	3,013,746.00	13,975.77	0.14
		Base		99.992341	2,999,770.23	100.458200	3,013,746.00	13,975.77	0.14
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.814862	10,081,486.15	101.150200	10,115,020.00	33,533.85	0.47
		Base		100.814862	10,081,486.15	101.150200	10,115,020.00	33,533.85	0.47
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.960143	3,028,804.29	102.241000	3,067,230.00	38,425.71	0.14
		Base		100.960143	3,028,804.29	102.241000	3,067,230.00	38,425.71	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.711658	5,035,582.92	103.202200	5,160,110.00	124,527.08	0.24
		Base		100.711658	5,035,582.92	103.202200	5,160,110.00	124,527.08	0.24
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.682167	3,987,286.69	92.750000	3,710,000.00	-277,286.69	0.17
		Base		99.682167	3,987,286.69	92.750000	3,710,000.00	-277,286.69	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
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	117.170900	5,858,545.00	858,545.00	0.27
		Base		100.000000	5,000,000.00	117.170900	5,858,545.00	858,545.00	0.27
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.632	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.906200	10,090,620.00	90,620.00	0.47
		Base		100.000000	10,000,000.00	100.906200	10,090,620.00	90,620.00	0.47
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.928523	4,996,426.17	99.359000	4,967,950.00	-28,476.17	0.23
		Base		99.928523	4,996,426.17	99.359000	4,967,950.00	-28,476.17	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.984350	3,999,374.01	103.292200	4,131,688.00	132,313.99	0.19
		Base		99.984350	3,999,374.01	103.292200	4,131,688.00	132,313.99	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.986713	4,999,335.64	101.859600	5,092,980.00	93,644.36	0.24
		Base		99.986713	4,999,335.64	101.859600	5,092,980.00	93,644.36	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.905050	4,995,252.48	101.776200	5,088,810.00	93,557.52	0.24
		Base		99.905050	4,995,252.48	101.776200	5,088,810.00	93,557.52	0.24
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.957314	3,998,292.56	102.104700	4,084,188.00	85,895.44	0.19
		Base		99.957314	3,998,292.56	102.104700	4,084,188.00	85,895.44	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.992620	5,449,630.99	128.339700	6,416,985.00	967,354.01	0.30
		Base		108.992620	5,449,630.99	128.339700	6,416,985.00	967,354.01	0.30
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.997986	9,999,798.61	102.336400	10,233,640.00	233,841.39	0.48
		Base		99.997986	9,999,798.61	102.336400	10,233,640.00	233,841.39	0.48
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.831947	4,991,597.37	103.648300	5,182,415.00	190,817.63	0.24
		Base		99.831947	4,991,597.37	103.648300	5,182,415.00	190,817.63	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
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.962348	4,998,117.42	100.133900	5,006,695.00	8,577.58	0.23
		Base		99.962348	4,998,117.42	100.133900	5,006,695.00	8,577.58	0.23
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.739100	2,992,173.01	108.421100	3,252,633.00	260,459.99	0.15
		Base		99.739100	2,992,173.01	108.421100	3,252,633.00	260,459.99	0.15
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.914859	14,987,228.79	98.424000	14,763,600.00	-223,628.79	0.69
		Base		99.914859	14,987,228.79	98.424000	14,763,600.00	-223,628.79	0.69
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.39956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.143400	7,010,038.00	10,038.00	0.33
		Base		100.000000	7,000,000.00	100.143400	7,010,038.00	10,038.00	0.33
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.648733	4,982,436.64	136.098600	6,804,930.00	1,822,493.36	0.32
		Base		99.648733	4,982,436.64	136.098600	6,804,930.00	1,822,493.36	0.32
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	100.448900	5,022,445.00	22,445.00	0.23
		Base		100.000000	5,000,000.00	100.448900	5,022,445.00	22,445.00	0.23
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	100.747805	10,074,780.53	100.747805	10,074,780.53	0.00	0.47
		Base		100.747805	10,074,780.53	100.747805	10,074,780.53	0.00	0.47
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	108.408479	8,130,635.91	114.011700	8,550,877.50	420,241.59	0.40
		Base		108.408479	8,130,635.91	114.011700	8,550,877.50	420,241.59	0.40
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	117.963284	5,898,164.19	125.968800	6,298,440.00	400,275.81	0.29
		Base		117.963284	5,898,164.19	125.968800	6,298,440.00	400,275.81	0.29
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	120.093857	6,004,692.84	128.984400	6,449,220.00	444,527.16	0.30
		Base		120.093857	6,004,692.84	128.984400	6,449,220.00	444,527.16	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
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	110.907868	5,545,393.41	127.453100	6,372,655.00	827,261.59	0.30
			Base	110.907868	5,545,393.41	127.453100	6,372,655.00	827,261.59	0.30
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	129.244010	16,155,501.22	135.082000	16,885,250.00	729,748.78	0.79
			Base	129.244010	16,155,501.22	135.082000	16,885,250.00	729,748.78	0.79
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	120.481235	15,060,154.40	129.644500	16,205,562.50	1,145,408.10	0.76
			Base	120.481235	15,060,154.40	129.644500	16,205,562.50	1,145,408.10	0.76
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	135.637046	27,127,409.13	137.191400	27,438,280.00	310,870.87	1.28
			Base	135.637046	27,127,409.13	137.191400	27,438,280.00	310,870.87	1.28
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	138.689500	17,336,187.46	135.769500	16,971,187.50	-364,999.96	0.79
			Base	138.689500	17,336,187.46	135.769500	16,971,187.50	-364,999.96	0.79
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	124.149683	18,622,452.48	136.726600	20,508,990.00	1,886,537.52	0.96
			Base	124.149683	18,622,452.48	136.726600	20,508,990.00	1,886,537.52	0.96
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	138.885799	20,832,869.84	135.055000	20,258,250.00	-574,619.84	0.94
			Base	138.885799	20,832,869.84	135.055000	20,258,250.00	-574,619.84	0.94
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		12,500,000.000	Local	132.058299	16,507,287.39	130.753900	16,344,237.50	-163,049.89	0.76
			Base	132.058299	16,507,287.39	130.753900	16,344,237.50	-163,049.89	0.76
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	127.991372	9,599,352.88	128.734400	9,655,080.00	55,727.12	0.45
			Base	127.991372	9,599,352.88	128.734400	9,655,080.00	55,727.12	0.45
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	132.264676	6,613,233.79	129.136700	6,456,835.00	-156,398.79	0.30
			Base	132.264676	6,613,233.79	129.136700	6,456,835.00	-156,398.79	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
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	139.424674	27,884,934.70	139.324200	27,864,840.00	-20,094.70	1.30
			Base	139.424674	27,884,934.70	139.324200	27,864,840.00	-20,094.70	1.30
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	149.006735	14,900,673.54	142.543000	14,254,300.00	-646,373.54	0.66
			Base	149.006735	14,900,673.54	142.543000	14,254,300.00	-646,373.54	0.66
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.174404	3,004,360.09	137.207000	3,430,175.00	425,814.91	0.16
			Base	120.174404	3,004,360.09	137.207000	3,430,175.00	425,814.91	0.16
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.931670	4,996,583.50	100.203100	5,010,155.00	13,571.50	0.23
			Base	99.931670	4,996,583.50	100.203100	5,010,155.00	13,571.50	0.23
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.867191	4,993,359.53	101.539100	5,076,955.00	83,595.47	0.24
			Base	99.867191	4,993,359.53	101.539100	5,076,955.00	83,595.47	0.24
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.786553	2,594,663.83	100.550800	2,513,770.00	-80,893.83	0.12
			Base	103.786553	2,594,663.83	100.550800	2,513,770.00	-80,893.83	0.12
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	100.736644	10,073,664.39	102.976600	10,297,660.00	223,995.61	0.48
			Base	100.736644	10,073,664.39	102.976600	10,297,660.00	223,995.61	0.48
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	101.922981	5,096,149.07	102.226600	5,111,330.00	15,180.93	0.24
			Base	101.922981	5,096,149.07	102.226600	5,111,330.00	15,180.93	0.24
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.610603	4,980,530.14	100.023000	5,001,150.00	20,619.86	0.23
			Base	99.610603	4,980,530.14	100.023000	5,001,150.00	20,619.86	0.23
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	100.129969	7,509,747.69	100.129969	7,509,747.69	0.00	0.35
			Base	100.129969	7,509,747.69	100.129969	7,509,747.69	0.00	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
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.051785	5,002,589.26	100.456000	5,022,800.00	20,210.74	0.23
			Base	100.051785	5,002,589.26	100.456000	5,022,800.00	20,210.74	0.23
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.072011	5,053,600.57	100.828500	5,041,425.00	-12,175.57	0.24
			Base	101.072011	5,053,600.57	100.828500	5,041,425.00	-12,175.57	0.24
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	105.863862	5,293,193.11	105.210900	5,260,545.00	-32,648.11	0.25
			Base	105.863862	5,293,193.11	105.210900	5,260,545.00	-32,648.11	0.25
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	100.935283	5,046,764.14	100.960900	5,048,045.00	1,280.86	0.24
			Base	100.935283	5,046,764.14	100.960900	5,048,045.00	1,280.86	0.24
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.684678	4,984,233.92	99.257800	4,962,890.00	-21,343.92	0.23
			Base	99.684678	4,984,233.92	99.257800	4,962,890.00	-21,343.92	0.23
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.603682	4,980,184.10	98.652300	4,932,615.00	-47,569.10	0.23
			Base	99.603682	4,980,184.10	98.652300	4,932,615.00	-47,569.10	0.23
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.736878	4,986,843.92	99.070300	4,953,515.00	-33,328.92	0.23
			Base	99.736878	4,986,843.92	99.070300	4,953,515.00	-33,328.92	0.23
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.976117	4,998,805.84	99.886000	4,994,300.00	-4,505.84	0.23
			Base	99.976117	4,998,805.84	99.886000	4,994,300.00	-4,505.84	0.23
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.108028	4,955,401.40	98.335900	4,916,795.00	-38,606.40	0.23
			Base	99.108028	4,955,401.40	98.335900	4,916,795.00	-38,606.40	0.23
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.632870	7,472,465.26	98.945300	7,420,897.50	-51,567.76	0.35
			Base	99.632870	7,472,465.26	98.945300	7,420,897.50	-51,567.76	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
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	105,771.000	101.182857	107,022.12	99.636700	105,386.73	-1,635.39	0.00
Original Face:		Base	100,000.000	101.182857	107,022.12	99.636700	105,386.73	-1,635.39	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.964112	4,998,205.58	100.445300	5,022,265.00	24,059.42	0.23
		Base		99.964112	4,998,205.58	100.445300	5,022,265.00	24,059.42	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.982955	4,999,147.74	100.361780	5,018,089.00	18,941.26	0.23
Original Face:		Base	5,000,000.000	99.982955	4,999,147.74	100.361780	5,018,089.00	18,941.26	0.23
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.981404	6,998,698.29	103.057700	7,214,039.00	215,340.71	0.34
		Base		99.981404	6,998,698.29	103.057700	7,214,039.00	215,340.71	0.34
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.491479	9,942,961.79	104.428290	9,659,616.83	-283,344.96	0.45
Original Face:		Base	9,250,000.000	107.491479	9,942,961.79	104.428290	9,659,616.83	-283,344.96	0.45
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.686423	5,084,321.15	103.761410	5,188,070.50	103,749.35	0.24
Original Face:		Base	5,000,000.000	101.686423	5,084,321.15	103.761410	5,188,070.50	103,749.35	0.24
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.586942	5,129,347.09	100.703990	5,035,199.50	-94,147.59	0.23
Original Face:		Base	5,000,000.000	102.586942	5,129,347.09	100.703990	5,035,199.50	-94,147.59	0.23
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.035798	7,476,649.08	103.197540	7,636,617.96	159,968.88	0.36
Original Face:		Base	7,400,000.000	101.035798	7,476,649.08	103.197540	7,636,617.96	159,968.88	0.36
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	784,367.180	99.999639	784,364.35	99.597300	781,208.53	-3,155.82	0.04
Original Face:		Base	2,000,000.000	99.999639	784,364.35	99.597300	781,208.53	-3,155.82	0.04
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.908741	4,995,437.04	123.585100	6,179,255.00	1,183,817.96	0.29
		Base		99.908741	4,995,437.04	123.585100	6,179,255.00	1,183,817.96	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
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.914809	4,995,740.45	98.682000	4,934,100.00	-61,640.45	0.23
		Base		99.914809	4,995,740.45	98.682000	4,934,100.00	-61,640.45	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	101.863200	5,093,160.00	93,160.00	0.24
		Base		100.000000	5,000,000.00	101.863200	5,093,160.00	93,160.00	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.983096	9,998,309.64	100.346000	10,034,600.00	36,290.36	0.47
		Base		99.983096	9,998,309.64	100.346000	10,034,600.00	36,290.36	0.47
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.55806	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.861000	15,429,150.00	429,150.00	0.72
		Base		100.000000	15,000,000.00	102.861000	15,429,150.00	429,150.00	0.72
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,388,780.180	99.997660	2,388,724.29	99.651560	2,380,456.71	-8,267.58	0.11
	Original Face:	Base	3,500,000.000	99.997660	2,388,724.29	99.651560	2,380,456.71	-8,267.58	0.11
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.687033	5,184,351.65	102.982270	5,149,113.50	-35,238.15	0.24
	Original Face:	Base	5,000,000.000	103.687033	5,184,351.65	102.982270	5,149,113.50	-35,238.15	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.655985	6,975,918.93	97.320000	6,812,400.00	-163,518.93	0.32
		Base		99.655985	6,975,918.93	97.320000	6,812,400.00	-163,518.93	0.32
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					1.21356	26 Sep 2017		
		Local	10,000,000.000	99.757254	9,975,725.44	99.757254	9,975,725.44	0.00	0.47
		Base		99.757254	9,975,725.44	99.757254	9,975,725.44	0.00	0.47
US DOLLAR Total									
		Local	1,901,197,308.070		1,994,466,891.87		2,023,122,983.99	28,656,092.12	94.32
	Original Face:	Base	1,743,108,786.000		1,994,466,891.87		2,023,122,983.99	28,656,092.12	94.32
FIXED INCOME Total									
		Base	1,901,197,308.070		1,994,466,891.87		2,023,122,983.99	28,656,092.12	94.32

& 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

Original Face: 1,743,108,786.000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,023,137,670.020	Base	2,116,376,144.70		2,145,031,817.08	28,655,672.38	100.00
Original Face:		1,743,108,786.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	10,262,841.360	1.000000	10,262,841.36	1.000000	10,262,841.36	0.00	2.92
		Base		1.000000	10,262,841.36	1.000000	10,262,841.36	0.00	2.92
US DOLLAR Total									
		Local	10,262,841.360		10,262,841.36		10,262,841.36	0.00	2.92
		Base			10,262,841.36		10,262,841.36	0.00	2.92
CASH Total									
		Base	10,262,841.360		10,262,841.36		10,262,841.36	0.00	2.92
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.55	16 Jun 2022		
		Local	3,000,000.000	99.907764	2,997,232.92	99.772100	2,993,163.00	-4,069.92	0.85
		Base		99.907764	2,997,232.92	99.772100	2,993,163.00	-4,069.92	0.85
21684BP65	COOPERATIEVE CENTRALE					1.69556	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.71
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.71
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.814611	2,994,438.33	99.737500	2,992,125.00	-2,313.33	0.85
		Base		99.814611	2,994,438.33	99.737500	2,992,125.00	-2,313.33	0.85
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.905278	3,996,211.11	99.905278	3,996,211.11	0.00	1.14
		Base		99.905278	3,996,211.11	99.905278	3,996,211.11	0.00	1.14
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.15	03 Jul 2017		
		Local	22,000,000.000	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.26
		Base		100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.26

& 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
US DOLLAR Total									
		34,500,000.000	Local		34,487,882.36		34,481,499.11	-6,383.25	9.82
			Base		34,487,882.36		34,481,499.11	-6,383.25	9.82
CASH EQUIVALENT Total									
		34,500,000.000	Base		34,487,882.36		34,481,499.11	-6,383.25	9.82
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.89811	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	100.487000	502,435.00	2,435.00	0.14
			Base	100.000000	500,000.00	100.487000	502,435.00	2,435.00	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.58
			Base	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.58
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	100.935324	504,676.62	100.935324	504,676.62	0.00	0.14
			Base	100.935324	504,676.62	100.935324	504,676.62	0.00	0.14
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		2,000,000.000	Local	99.907433	1,998,148.65	99.461000	1,989,220.00	-8,928.65	0.57
			Base	99.907433	1,998,148.65	99.461000	1,989,220.00	-8,928.65	0.57
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.74178	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.584200	2,011,684.00	11,684.00	0.57
			Base	100.000000	2,000,000.00	100.584200	2,011,684.00	11,684.00	0.57
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					1.50233	03 May 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.284300	3,008,529.00	8,529.00	0.86
			Base	100.000000	3,000,000.00	100.284300	3,008,529.00	8,529.00	0.86
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					1.502	10 May 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.281700	2,005,634.00	5,634.00	0.57
			Base	100.000000	2,000,000.00	100.281700	2,005,634.00	5,634.00	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
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.180900	2,003,618.00	3,618.00	0.57
		Base		100.000000	2,000,000.00	100.180900	2,003,618.00	3,618.00	0.57
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.48178	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.616700	5,030,835.00	30,835.00	1.43
		Base		100.000000	5,000,000.00	100.616700	5,030,835.00	30,835.00	1.43
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					1.532	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.264500	7,018,515.00	18,515.00	2.00
		Base		100.000000	7,000,000.00	100.264500	7,018,515.00	18,515.00	2.00
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.48889	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.159440	3,004,783.20	4,783.20	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.159440	3,004,783.20	4,783.20	0.86
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	4,280,000.000	99.958172	4,278,209.75	99.944130	4,277,608.76	-600.99	1.22
Original Face:		Base	4,280,000.000	99.958172	4,278,209.75	99.944130	4,277,608.76	-600.99	1.22
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	100.809400	3,024,282.00	24,282.00	0.86
		Base		100.000000	3,000,000.00	100.809400	3,024,282.00	24,282.00	0.86
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.964892	499,824.46	100.213400	501,067.00	1,242.54	0.14
		Base		99.964892	499,824.46	100.213400	501,067.00	1,242.54	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.991131	2,999,733.94	99.894300	2,996,829.00	-2,904.94	0.85
		Base		99.991131	2,999,733.94	99.894300	2,996,829.00	-2,904.94	0.85
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					1.68556	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.996000	4,999,800.00	-200.00	1.42
		Base		100.000000	5,000,000.00	99.996000	4,999,800.00	-200.00	1.42
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
		Local	1,000,000.000	99.979309	999,793.09	100.155200	1,001,552.00	1,758.91	0.29
		Base		99.979309	999,793.09	100.155200	1,001,552.00	1,758.91	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
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	99.330700	3,973,228.00	-26,772.00	1.13
		Base		100.000000	4,000,000.00	99.330700	3,973,228.00	-26,772.00	1.13
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.993260	1,999,865.20	99.640600	1,992,812.00	-7,053.20	0.57
		Base		99.993260	1,999,865.20	99.640600	1,992,812.00	-7,053.20	0.57
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.974413	1,999,488.25	99.974413	1,999,488.25	0.00	0.57
		Base		99.974413	1,999,488.25	99.974413	1,999,488.25	0.00	0.57
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	2,817,761.950	100.081615	2,820,061.66	100.047630	2,819,104.05	-957.61	0.80
Original Face:		Base	3,737,000.000	100.081615	2,820,061.66	100.047630	2,819,104.05	-957.61	0.80
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.783241	1,995,664.81	98.780800	1,975,616.00	-20,048.81	0.56
		Base		99.783241	1,995,664.81	98.780800	1,975,616.00	-20,048.81	0.56
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.969967	999,699.67	100.605020	1,006,050.20	6,350.53	0.29
Original Face:		Base	1,000,000.000	99.969967	999,699.67	100.605020	1,006,050.20	6,350.53	0.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.82889	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.901000	2,018,020.00	18,020.00	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.901000	2,018,020.00	18,020.00	0.57
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					1.97033	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.089500	3,002,685.00	2,685.00	0.86
		Base		100.000000	3,000,000.00	100.089500	3,002,685.00	2,685.00	0.86
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.7425	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.442800	4,017,712.00	17,712.00	1.14
		Base		100.000000	4,000,000.00	100.442800	4,017,712.00	17,712.00	1.14
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	4,000,000.000	99.988717	3,999,548.69	99.955660	3,998,226.40	-1,322.29	1.14
Original Face:		Base	4,000,000.000	99.988717	3,999,548.69	99.955660	3,998,226.40	-1,322.29	1.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	62,133.680	99.998696	62,132.87	99.986010	62,124.99	-7.88	0.02
Original Face:		Base	2,000,000.000	99.998696	62,132.87	99.986010	62,124.99	-7.88	0.02
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.60889	15 Nov 2018		
		Local	62,133.680	100.000000	62,133.68	100.012420	62,141.40	7.72	0.02
Original Face:		Base	2,000,000.000	100.000000	62,133.68	100.012420	62,141.40	7.72	0.02
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	1,494,640.660	99.990938	1,494,505.21	99.965170	1,494,120.08	-385.13	0.43
Original Face:		Base	2,500,000.000	99.990938	1,494,505.21	99.965170	1,494,120.08	-385.13	0.43
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.974370	499,871.85	99.794300	498,971.50	-900.35	0.14
		Base		99.974370	499,871.85	99.794300	498,971.50	-900.35	0.14
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.173438	1,041,803.75	99.903250	1,038,993.80	-2,809.95	0.30
Original Face:		Base	1,040,000.000	100.173438	1,041,803.75	99.903250	1,038,993.80	-2,809.95	0.30
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.992264	1,999,845.28	99.849670	1,996,993.40	-2,851.88	0.57
Original Face:		Base	2,000,000.000	99.992264	1,999,845.28	99.849670	1,996,993.40	-2,851.88	0.57
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	99.974400	4,998,720.00	-1,280.00	1.42
		Base		100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.42
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	100.015000	3,000,450.00	450.00	0.85
		Base		100.000000	3,000,000.00	100.015000	3,000,450.00	450.00	0.85
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.76956	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.875000	988,750.00	-11,250.00	0.28
		Base		100.000000	1,000,000.00	98.875000	988,750.00	-11,250.00	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.28
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	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
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.988772	499,943.86	99.956800	499,784.00	-159.86	0.14
		Base		99.988772	499,943.86	99.956800	499,784.00	-159.86	0.14
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	100.225100	4,009,004.00	9,004.00	1.14
		Base		100.000000	4,000,000.00	100.225100	4,009,004.00	9,004.00	1.14
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.991000	999,910.00	99.793210	997,932.10	-1,977.90	0.28
	Original Face:	Base	1,000,000.000	99.991000	999,910.00	99.793210	997,932.10	-1,977.90	0.28
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	100.433000	1,004,330.00	4,330.00	0.29
		Base		100.000000	1,000,000.00	100.433000	1,004,330.00	4,330.00	0.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.901306	1,998,026.12	100.002500	2,000,050.00	2,023.88	0.57
		Base		99.901306	1,998,026.12	100.002500	2,000,050.00	2,023.88	0.57
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,431,364.210	99.989500	1,431,213.92	99.995290	1,431,296.79	82.87	0.41
	Original Face:	Base	2,000,000.000	99.989500	1,431,213.92	99.995290	1,431,296.79	82.87	0.41
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.987819	3,999,512.75	100.063000	4,002,520.00	3,007.25	1.14
		Base		99.987819	3,999,512.75	100.063000	4,002,520.00	3,007.25	1.14
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	100.219100	2,004,382.00	4,382.00	0.57
		Base		100.000000	2,000,000.00	100.219100	2,004,382.00	4,382.00	0.57
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	24,353.690	100.854696	24,561.84	102.628533	24,993.83	431.99	0.01
	Original Face:	Base	1,100,000.000	100.854696	24,561.84	102.628533	24,993.83	431.99	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	927,674.110	103.755279	962,510.86	106.481818	987,804.26	25,293.40	0.28
	Original Face:	Base	2,090,000.000	103.755279	962,510.86	106.481818	987,804.26	25,293.40	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
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	18,247.970	100.148236	18,275.02	101.060330	18,441.46	166.44	0.01
Original Face:		Base	1,500,000.000	100.148236	18,275.02	101.060330	18,441.46	166.44	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	987.720	100.445470	992.12	100.311198	990.79	-1.33	0.00
Original Face:		Base	1,500,000.000	100.445470	992.12	100.311198	990.79	-1.33	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	5,893.420	101.258353	5,967.58	105.708823	6,229.86	262.28	0.00
Original Face:		Base	250,000.000	101.258353	5,967.58	105.708823	6,229.86	262.28	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	71,001.750	100.130997	71,094.76	106.265603	75,450.44	4,355.68	0.02
Original Face:		Base	1,000,000.000	100.130997	71,094.76	106.265603	75,450.44	4,355.68	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	83,211.160	100.789449	83,868.07	106.118989	88,302.84	4,434.77	0.03
Original Face:		Base	2,206,300.000	100.789449	83,868.07	106.118989	88,302.84	4,434.77	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,141,102.200	101.679732	1,160,269.66	102.772218	1,172,736.04	12,466.38	0.33
Original Face:		Base	5,000,000.000	101.679732	1,160,269.66	102.772218	1,172,736.04	12,466.38	0.33
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,795,229.250	102.378876	2,861,724.30	101.233276	2,829,702.14	-32,022.16	0.81
Original Face:		Base	5,000,000.000	102.378876	2,861,724.30	101.233276	2,829,702.14	-32,022.16	0.81
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	69,452.740	101.332388	70,378.12	106.211303	73,766.66	3,388.54	0.02
Original Face:		Base	1,000,000.000	101.332388	70,378.12	106.211303	73,766.66	3,388.54	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	654,096.480	101.576384	664,407.55	104.962777	686,557.83	22,150.28	0.20
Original Face:		Base	6,000,000.000	101.576384	664,407.55	104.962777	686,557.83	22,150.28	0.20
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	644,356.400	102.058431	657,620.03	104.216848	671,527.93	13,907.90	0.19
Original Face:		Base	5,000,000.000	102.058431	657,620.03	104.216848	671,527.93	13,907.90	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
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,317,859.850	104.131697	2,413,626.80	103.184990	2,391,683.45	-21,943.35	0.68
Original Face:		Base	5,000,000.000	104.131697	2,413,626.80	103.184990	2,391,683.45	-21,943.35	0.68
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,551,007.850	104.055916	1,613,915.43	105.599947	1,637,863.47	23,948.04	0.47
Original Face:		Base	5,700,000.000	104.055916	1,613,915.43	105.599947	1,637,863.47	23,948.04	0.47
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	719,593.420	103.746477	746,552.82	106.479630	766,220.41	19,667.59	0.22
Original Face:		Base	2,000,000.000	103.746477	746,552.82	106.479630	766,220.41	19,667.59	0.22
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	99.911700	999,117.00	-883.00	0.28
		Base		100.000000	1,000,000.00	99.911700	999,117.00	-883.00	0.28
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.486900	1,989,738.00	-10,262.00	0.57
		Base		100.000000	2,000,000.00	99.486900	1,989,738.00	-10,262.00	0.57
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.221050	2,906,410.44	100.040300	2,901,168.70	-5,241.74	0.83
		Base		100.221050	2,906,410.44	100.040300	2,901,168.70	-5,241.74	0.83
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.789000	3,991,560.00	-8,440.00	1.14
		Base		100.000000	4,000,000.00	99.789000	3,991,560.00	-8,440.00	1.14
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.527500	4,976,375.00	-23,625.00	1.42
		Base		100.000000	5,000,000.00	99.527500	4,976,375.00	-23,625.00	1.42
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.968000	999,680.00	99.986300	999,863.00	183.00	0.28
		Base		99.968000	999,680.00	99.986300	999,863.00	183.00	0.28
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.262381	1,985,247.61	99.658100	1,993,162.00	7,914.39	0.57
		Base		99.262381	1,985,247.61	99.658100	1,993,162.00	7,914.39	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
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.135177	1,011,351.77	100.814090	1,008,140.90	-3,210.87	0.29
Original Face:		Base	1,000,000.000	101.135177	1,011,351.77	100.814090	1,008,140.90	-3,210.87	0.29
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.31611	25 Apr 2020		
		Local	767,213.820	99.980089	767,061.06	100.183650	768,622.81	1,561.75	0.22
Original Face:		Base	1,000,000.000	99.980089	767,061.06	100.183650	768,622.81	1,561.75	0.22
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	28,340.930	99.801594	28,284.70	102.403761	29,022.18	737.48	0.01
Original Face:		Base	2,360,770.000	99.801594	28,284.70	102.403761	29,022.18	737.48	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.271926	2,506,798.15	100.228460	2,505,711.50	-1,086.65	0.71
Original Face:		Base	2,500,000.000	100.271926	2,506,798.15	100.228460	2,505,711.50	-1,086.65	0.71
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	993,359.480	106.979583	1,062,691.83	107.222390	1,065,103.78	2,411.95	0.30
Original Face:		Base	1,212,000.000	106.979583	1,062,691.83	107.222390	1,065,103.78	2,411.95	0.30
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.581860	1,991,637.19	97.268600	1,945,372.00	-46,265.19	0.55
		Base		99.581860	1,991,637.19	97.268600	1,945,372.00	-46,265.19	0.55
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	420,323.280	104.125567	437,664.00	103.692127	435,842.15	-1,821.85	0.12
Original Face:		Base	500,000.000	104.125567	437,664.00	103.692127	435,842.15	-1,821.85	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,937,066.400	101.824531	1,972,408.78	101.477795	1,965,692.27	-6,716.51	0.56
Original Face:		Base	2,000,000.000	101.824531	1,972,408.78	101.477795	1,965,692.27	-6,716.51	0.56
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	755,641.650	101.576022	767,550.73	101.189700	764,631.52	-2,919.21	0.22
Original Face:		Base	1,500,000.000	101.576022	767,550.73	101.189700	764,631.52	-2,919.21	0.22
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	69,567.830	100.628911	70,005.35	105.381413	73,311.56	3,306.21	0.02
Original Face:		Base	2,500,000.000	100.628911	70,005.35	105.381413	73,311.56	3,306.21	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
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	98,736.000	101.653571	100,368.67	107.635599	106,275.09	5,906.42	0.03
Original Face:		Base	983,845.000	101.653571	100,368.67	107.635599	106,275.09	5,906.42	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	75,769.790	100.710600	76,308.21	105.375291	79,842.64	3,534.43	0.02
Original Face:		Base	1,800,000.000	100.710600	76,308.21	105.375291	79,842.64	3,534.43	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	137,524.100	101.976454	140,242.20	102.945672	141,575.11	1,332.91	0.04
Original Face:		Base	3,350,000.000	101.976454	140,242.20	102.945672	141,575.11	1,332.91	0.04
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	7,555.170	100.380005	7,583.88	100.701922	7,608.20	24.32	0.00
Original Face:		Base	1,500,000.000	100.380005	7,583.88	100.701922	7,608.20	24.32	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,148,975.190	104.135217	2,237,839.97	105.579836	2,268,884.48	31,044.51	0.65
Original Face:		Base	5,200,000.000	104.135217	2,237,839.97	105.579836	2,268,884.48	31,044.51	0.65
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,023,289.350	101.813725	1,041,849.00	101.368173	1,037,289.72	-4,559.28	0.30
Original Face:		Base	2,680,283.000	101.813725	1,041,849.00	101.368173	1,037,289.72	-4,559.28	0.30
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	6,645,962.700	102.663622	6,822,986.04	101.189701	6,725,029.78	-97,956.26	1.91
Original Face:		Base	15,000,000.000	102.663622	6,822,986.04	101.189701	6,725,029.78	-97,956.26	1.91
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,452,333.550	101.448732	2,487,861.28	101.152168	2,480,588.55	-7,272.73	0.71
Original Face:		Base	4,200,000.000	101.448732	2,487,861.28	101.152168	2,480,588.55	-7,272.73	0.71
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	285,743.550	102.624231	293,242.12	106.091308	303,149.07	9,906.95	0.09
Original Face:		Base	1,500,000.000	102.624231	293,242.12	106.091308	303,149.07	9,906.95	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	309,872.130	101.594955	314,814.45	104.862342	324,939.17	10,124.72	0.09
Original Face:		Base	3,200,000.000	101.594955	314,814.45	104.862342	324,939.17	10,124.72	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
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	255,831.990	103.518012	264,832.19	104.111667	266,350.95	1,518.76	0.08
Original Face:		Base	765,534.000	103.518012	264,832.19	104.111667	266,350.95	1,518.76	0.08
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,064,030.730	102.658757	2,118,908.29	101.188086	2,088,553.19	-30,355.10	0.59
Original Face:		Base	5,157,070.000	102.658757	2,118,908.29	101.188086	2,088,553.19	-30,355.10	0.59
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	353,980.200	101.875523	360,619.18	105.348185	372,911.72	12,292.54	0.11
Original Face:		Base	5,000,000.000	101.875523	360,619.18	105.348185	372,911.72	12,292.54	0.11
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	640,198.850	102.554603	656,553.39	105.250962	673,815.45	17,262.06	0.19
Original Face:		Base	5,000,000.000	102.554603	656,553.39	105.250962	673,815.45	17,262.06	0.19
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	560,026.940	103.894202	581,835.52	105.627670	591,543.41	9,707.89	0.17
Original Face:		Base	2,000,000.000	103.894202	581,835.52	105.627670	591,543.41	9,707.89	0.17
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	480,014.150	103.713255	497,838.30	107.736220	517,149.10	19,310.80	0.15
Original Face:		Base	5,000,000.000	103.713255	497,838.30	107.736220	517,149.10	19,310.80	0.15
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,036,171.860	107.343837	3,259,143.37	108.173691	3,284,339.17	25,195.80	0.94
Original Face:		Base	14,750,000.000	107.343837	3,259,143.37	108.173691	3,284,339.17	25,195.80	0.94
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	389,670.580	101.432602	395,253.01	102.907394	400,999.84	5,746.83	0.11
Original Face:		Base	2,000,000.000	101.432602	395,253.01	102.907394	400,999.84	5,746.83	0.11
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.988539	4,999,426.96	99.957940	4,997,897.00	-1,529.96	1.42
Original Face:		Base	5,000,000.000	99.988539	4,999,426.96	99.957940	4,997,897.00	-1,529.96	1.42
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.55889	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.144230	4,256,129.78	6,129.78	1.21
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.144230	4,256,129.78	6,129.78	1.21

& 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
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	100.658200	1,006,582.00	6,582.00	0.29
		Base		100.000000	1,000,000.00	100.658200	1,006,582.00	6,582.00	0.29
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	101.388500	1,013,885.00	13,885.00	0.29
		Base		100.000000	1,000,000.00	101.388500	1,013,885.00	13,885.00	0.29
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.953512	499,767.56	99.889700	499,448.50	-319.06	0.14
		Base		99.953512	499,767.56	99.889700	499,448.50	-319.06	0.14
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.71956	07 Dec 2017		
		Local	1,000,000.000	99.968962	999,689.62	100.168200	1,001,682.00	1,992.38	0.29
		Base		99.968962	999,689.62	100.168200	1,001,682.00	1,992.38	0.29
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	103.612293	2,072,245.85	103.491600	2,069,832.00	-2,413.85	0.59
		Base		103.612293	2,072,245.85	103.491600	2,069,832.00	-2,413.85	0.59
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.085465	1,000,854.65	100.443600	1,004,436.00	3,581.35	0.29
		Base		100.085465	1,000,854.65	100.443600	1,004,436.00	3,581.35	0.29
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.978448	7,998,275.80	98.982400	7,918,592.00	-79,683.80	2.25
		Base		99.978448	7,998,275.80	98.982400	7,918,592.00	-79,683.80	2.25
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,105,428.800	98.744562	3,066,442.06	97.997990	3,043,257.80	-23,184.26	0.87
Original Face:		Base	4,000,000.000	98.744562	3,066,442.06	97.997990	3,043,257.80	-23,184.26	0.87
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,531,248.780	99.052159	1,516,734.97	97.218320	1,488,654.34	-28,080.63	0.42
Original Face:		Base	1,900,000.000	99.052159	1,516,734.97	97.218320	1,488,654.34	-28,080.63	0.42
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,980,742.460	99.257575	2,958,612.67	98.831770	2,945,920.53	-12,692.14	0.84
Original Face:		Base	3,000,000.000	99.257575	2,958,612.67	98.831770	2,945,920.53	-12,692.14	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
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.993875	999,938.75	100.335600	1,003,356.00	3,417.25	0.29
		Base		99.993875	999,938.75	100.335600	1,003,356.00	3,417.25	0.29
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.372064	6,022,323.81	100.099500	6,005,970.00	-16,353.81	1.71
		Base		100.372064	6,022,323.81	100.099500	6,005,970.00	-16,353.81	1.71
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.140314	3,965,612.56	99.111900	3,964,476.00	-1,136.56	1.13
		Base		99.140314	3,965,612.56	99.111900	3,964,476.00	-1,136.56	1.13
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.962000	499,810.00	-190.00	0.14
		Base		100.000000	500,000.00	99.962000	499,810.00	-190.00	0.14
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.507600	502,538.00	2,538.00	0.14
		Base		100.000000	500,000.00	100.507600	502,538.00	2,538.00	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.976260	1,999,525.19	100.234000	2,004,680.00	5,154.81	0.57
		Base		99.976260	1,999,525.19	100.234000	2,004,680.00	5,154.81	0.57
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	47,232.900	100.012915	47,239.00	99.978930	47,222.95	-16.05	0.01
Original Face:		Base	3,800,000.000	100.012915	47,239.00	99.978930	47,222.95	-16.05	0.01
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.980418	4,999,020.88	99.897600	4,994,880.00	-4,140.88	1.42
		Base		99.980418	4,999,020.88	99.897600	4,994,880.00	-4,140.88	1.42
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.64811	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.738000	503,690.00	3,690.00	0.14
		Base		100.000000	500,000.00	100.738000	503,690.00	3,690.00	0.14
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.977638	999,776.38	99.895300	998,953.00	-823.38	0.28
		Base		99.977638	999,776.38	99.895300	998,953.00	-823.38	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
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.55956	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.711800	5,539,149.00	39,149.00	1.58
		Base		100.000000	5,500,000.00	100.711800	5,539,149.00	39,149.00	1.58
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.990073	2,999,702.19	100.192900	3,005,787.00	6,084.81	0.86
		Base		99.990073	2,999,702.19	100.192900	3,005,787.00	6,084.81	0.86
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	100.075900	1,501,138.50	1,138.50	0.43
		Base		100.000000	1,500,000.00	100.075900	1,501,138.50	1,138.50	0.43
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.537253	8,042,980.22	100.175500	8,014,040.00	-28,940.22	2.28
		Base		100.537253	8,042,980.22	100.175500	8,014,040.00	-28,940.22	2.28
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.927759	1,998,555.18	98.814800	1,976,296.00	-22,259.18	0.56
		Base		99.927759	1,998,555.18	98.814800	1,976,296.00	-22,259.18	0.56
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.044505	1,125,500.68	100.119300	1,126,342.13	841.45	0.32
		Base		100.044505	1,125,500.68	100.119300	1,126,342.13	841.45	0.32
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	1.42
		Base		99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	1.42
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.984020	2,999,520.60	99.666250	2,989,987.50	-9,533.10	0.85
Original Face:		Base	3,000,000.000	99.984020	2,999,520.60	99.666250	2,989,987.50	-9,533.10	0.85
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.891434	1,997,828.67	99.845400	1,996,908.00	-920.67	0.57
		Base		99.891434	1,997,828.67	99.845400	1,996,908.00	-920.67	0.57
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					1.53839	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.247800	2,004,956.00	4,956.00	0.57
		Base		100.000000	2,000,000.00	100.247800	2,004,956.00	4,956.00	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
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.280800	3,008,424.00	99.605200	2,988,156.00	-20,268.00	0.85
		Base		100.280800	3,008,424.00	99.605200	2,988,156.00	-20,268.00	0.85
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.985866	999,858.66	99.985866	999,858.66	0.00	0.28
		Base		99.985866	999,858.66	99.985866	999,858.66	0.00	0.28
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	100.295100	4,011,804.00	11,804.00	1.14
		Base		100.000000	4,000,000.00	100.295100	4,011,804.00	11,804.00	1.14
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.857640	3,994,305.59	100.189500	4,007,580.00	13,274.41	1.14
		Base		99.857640	3,994,305.59	100.189500	4,007,580.00	13,274.41	1.14
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996636	499,983.18	100.095740	500,478.70	495.52	0.14
Original Face:		Base	500,000.000	99.996636	499,983.18	100.095740	500,478.70	495.52	0.14
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.831166	3,024,934.98	100.155200	3,004,656.00	-20,278.98	0.86
		Base		100.831166	3,024,934.98	100.155200	3,004,656.00	-20,278.98	0.86
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.996954	499,984.77	99.980500	499,902.50	-82.27	0.14
		Base		99.996954	499,984.77	99.980500	499,902.50	-82.27	0.14
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.973728	499,868.64	100.614500	503,072.50	3,203.86	0.14
		Base		99.973728	499,868.64	100.614500	503,072.50	3,203.86	0.14
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	99.599000	4,979,950.00	-20,050.00	1.42
		Base		100.000000	5,000,000.00	99.599000	4,979,950.00	-20,050.00	1.42
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.39956	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.143400	5,007,170.00	7,170.00	1.43
		Base		100.000000	5,000,000.00	100.143400	5,007,170.00	7,170.00	1.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.948442	999,484.42	99.895600	998,956.00	-528.42	0.28
		Base		99.948442	999,484.42	99.895600	998,956.00	-528.42	0.28
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					1.1	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.14
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.14
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.363003	2,027,260.05	100.682200	2,013,644.00	-13,616.05	0.57
		Base		101.363003	2,027,260.05	100.682200	2,013,644.00	-13,616.05	0.57
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.983096	2,999,492.89	100.345900	3,010,377.00	10,884.11	0.86
		Base		99.983096	2,999,492.89	100.345900	3,010,377.00	10,884.11	0.86
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.984310	979,843.10	98.658900	986,589.00	6,745.90	0.28
		Base		97.984310	979,843.10	98.658900	986,589.00	6,745.90	0.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	0.86
		Base		100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	0.86
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.980690	999,806.90	99.967900	999,679.00	-127.90	0.28
		Base		99.980690	999,806.90	99.967900	999,679.00	-127.90	0.28
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.955600	1,999,112.00	-888.00	0.57
		Base		100.000000	2,000,000.00	99.955600	1,999,112.00	-888.00	0.57
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.70039	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.423300	4,016,932.00	16,932.00	1.14
		Base		100.000000	4,000,000.00	100.423300	4,016,932.00	16,932.00	1.14
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	682,508.620	99.997662	682,492.66	99.651560	680,130.49	-2,362.17	0.19
Original Face:		Base	1,000,000.000	99.997662	682,492.66	99.651560	680,130.49	-2,362.17	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
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.837268	1,996,745.36	99.569300	1,991,386.00	-5,359.36	0.57
		Base		99.837268	1,996,745.36	99.569300	1,991,386.00	-5,359.36	0.57
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.242377	2,004,847.53	100.007960	2,000,159.20	-4,688.33	0.57
Original Face:		Base	2,000,000.000	100.242377	2,004,847.53	100.007960	2,000,159.20	-4,688.33	0.57
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.703618	3,988,144.73	99.701390	3,988,055.60	-89.13	1.14
Original Face:		Base	4,000,000.000	99.703618	3,988,144.73	99.701390	3,988,055.60	-89.13	1.14
US DOLLAR Total									
		Local	305,271,463.970		306,503,032.87		306,441,853.64	-61,179.23	87.26
Original Face:		Base	201,012,802.000		306,503,032.87		306,441,853.64	-61,179.23	87.26
FIXED INCOME Total									
		Base	305,271,463.970		306,503,032.87		306,441,853.64	-61,179.23	87.26
Original Face:			201,012,802.000						

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		350,034,305.330	Base	351,253,756.59		351,186,194.11	-67,562.48	100.00
Original Face:		201,012,802.000						

& 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	405,683.670	1.000000	405,683.67	1.000000	405,683.67	0.00	0.28
		Base		1.000000	405,683.67	1.000000	405,683.67	0.00	0.28
US DOLLAR Total									
		Local	405,683.670		405,683.67		405,683.67	0.00	0.28
		Base			405,683.67		405,683.67	0.00	0.28
CASH Total									
		Base	405,683.670		405,683.67		405,683.67	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5AH7	PRIVATE EXP. FUNDING					1.4	17 Jan 2018		
		Local	10,000,000.000	99.222222	9,922,222.22	99.235500	9,923,550.00	1,327.78	6.79
		Base		99.222222	9,922,222.22	99.235500	9,923,550.00	1,327.78	6.79
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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.15	03 Jul 2017		
		Local	18,000,000.000	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	12.31
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	12.31
US DOLLAR Total									
		Local	28,242,409.000		28,164,631.22		28,165,959.00	1,327.78	19.27
		Base			28,164,631.22		28,165,959.00	1,327.78	19.27
CASH EQUIVALENT Total									
		Base	28,242,409.000		28,164,631.22		28,165,959.00	1,327.78	19.27

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	559,387.730	100.729240	563,467.01	99.466200	556,401.72	-7,065.29	0.38
		Base		100.729240	563,467.01	99.466200	556,401.72	-7,065.29	0.38
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	96.224233	962,242.33	96.261800	962,618.00	375.67	0.66
		Base		96.224233	962,242.33	96.261800	962,618.00	375.67	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,384,865.400	105.975734	2,527,378.61	106.618235	2,542,701.40	15,322.79	1.74
Original Face:		Base	5,000,000.000	105.975734	2,527,378.61	106.618235	2,542,701.40	15,322.79	1.74
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,003,962.700	104.695446	2,098,057.68	103.377259	2,071,641.71	-26,415.97	1.42
Original Face:		Base	5,000,000.000	104.695446	2,098,057.68	103.377259	2,071,641.71	-26,415.97	1.42
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,851,633.540	103.671227	1,919,611.21	101.574264	1,880,783.14	-38,828.07	1.29
Original Face:		Base	4,372,786.000	103.671227	1,919,611.21	101.574264	1,880,783.14	-38,828.07	1.29
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,699,164.850	104.367179	1,773,370.42	103.357436	1,756,213.22	-17,157.20	1.20
Original Face:		Base	5,000,000.000	104.367179	1,773,370.42	103.357436	1,756,213.22	-17,157.20	1.20
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,896,041.400	104.549583	1,982,303.37	104.211515	1,975,893.47	-6,409.90	1.35
Original Face:		Base	7,500,000.000	104.549583	1,982,303.37	104.211515	1,975,893.47	-6,409.90	1.35
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,128,979.200	103.217807	2,197,485.64	101.576221	2,162,536.62	-34,949.02	1.48
Original Face:		Base	5,000,000.000	103.217807	2,197,485.64	101.576221	2,162,536.62	-34,949.02	1.48
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,938,619.850	104.524506	2,026,332.82	103.367094	2,003,895.00	-22,437.82	1.37
Original Face:		Base	5,000,000.000	104.524506	2,026,332.82	103.367094	2,003,895.00	-22,437.82	1.37

& 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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,268,611.400	105.201996	1,334,604.51	104.233735	1,322,321.04	-12,283.47	0.90
Original Face:		Base	4,169,641.000	105.201996	1,334,604.51	104.233735	1,322,321.04	-12,283.47	0.90
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,257,059.100	102.250858	4,352,879.47	100.035874	4,258,586.28	-94,293.19	2.91
Original Face:		Base	7,500,000.000	102.250858	4,352,879.47	100.035874	4,258,586.28	-94,293.19	2.91
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	941,855.300	101.311433	954,207.10	100.035791	942,192.40	-12,014.70	0.64
Original Face:		Base	2,000,000.000	101.311433	954,207.10	100.035791	942,192.40	-12,014.70	0.64
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	602,194.440	103.521497	623,400.70	101.969147	614,052.53	-9,348.17	0.42
Original Face:		Base	2,910,888.000	103.521497	623,400.70	101.969147	614,052.53	-9,348.17	0.42
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,116,745.640	105.684672	2,237,075.68	103.731811	2,195,738.59	-41,337.09	1.50
Original Face:		Base	12,190,366.000	105.684672	2,237,075.68	103.731811	2,195,738.59	-41,337.09	1.50
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,042,317.950	107.795120	1,123,567.88	107.870331	1,124,351.82	783.94	0.77
Original Face:		Base	5,000,000.000	107.795120	1,123,567.88	107.870331	1,124,351.82	783.94	0.77
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	7,825.390	100.723287	7,881.99	100.936963	7,898.71	16.72	0.01
Original Face:		Base	2,255,000.000	100.723287	7,881.99	100.936963	7,898.71	16.72	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	1,864,062.680	103.564476	1,930,506.74	102.580614	1,912,166.94	-18,339.80	1.31
Original Face:		Base	9,450,000.000	103.564476	1,930,506.74	102.580614	1,912,166.94	-18,339.80	1.31
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,209,562.900	101.576536	1,228,632.10	101.786066	1,231,166.49	2,534.39	0.84
Original Face:		Base	2,500,000.000	101.576536	1,228,632.10	101.786066	1,231,166.49	2,534.39	0.84
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	806,678.520	101.479610	818,614.22	99.678441	804,084.57	-14,529.65	0.55
Original Face:		Base	1,500,000.000	101.479610	818,614.22	99.678441	804,084.57	-14,529.65	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
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,276,608.650	106.236252	1,356,221.18	105.575707	1,347,788.61	-8,432.57	0.92
Original Face:		Base	5,872,458.000	106.236252	1,356,221.18	105.575707	1,347,788.61	-8,432.57	0.92
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	63,031.770	103.532314	65,258.25	107.217677	67,581.20	2,322.95	0.05
Original Face:		Base	1,000,000.000	103.532314	65,258.25	107.217677	67,581.20	2,322.95	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	51,138.830	105.580358	53,992.56	109.034552	55,758.99	1,766.43	0.04
Original Face:		Base	1,000,000.000	105.580358	53,992.56	109.034552	55,758.99	1,766.43	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	675.530	102.291534	691.01	105.423865	712.17	21.16	0.00
Original Face:		Base	25,000.000	102.291534	691.01	105.423865	712.17	21.16	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	155,794.240	103.739484	161,620.14	109.893825	171,208.25	9,588.11	0.12
Original Face:		Base	2,000,000.000	103.739484	161,620.14	109.893825	171,208.25	9,588.11	0.12
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	13,688.080	100.000000	13,688.08	102.466700	14,025.72	337.64	0.01
Original Face:		Base	410,000.000	100.000000	13,688.08	102.466700	14,025.72	337.64	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	14,457.080	100.930409	14,591.59	100.574280	14,540.10	-51.49	0.01
Original Face:		Base	500,000.000	100.930409	14,591.59	100.574280	14,540.10	-51.49	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.21278	20 Apr 2067		
		Local	3,905,975.700	100.000000	3,905,975.70	99.485290	3,885,871.25	-20,104.45	2.66
Original Face:		Base	4,006,379.000	100.000000	3,905,975.70	99.485290	3,885,871.25	-20,104.45	2.66
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,040,473.740	101.204907	1,053,010.48	99.658730	1,036,922.92	-16,087.56	0.71
Original Face:		Base	2,720,000.000	101.204907	1,053,010.48	99.658730	1,036,922.92	-16,087.56	0.71
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,671,365.560	101.662058	1,699,144.63	99.523620	1,663,403.51	-35,741.12	1.14
Original Face:		Base	4,000,000.000	101.662058	1,699,144.63	99.523620	1,663,403.51	-35,741.12	1.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,360,429.190	102.364320	2,416,237.29	99.045500	2,337,898.89	-78,338.40	1.60
Original Face:		Base	4,400,000.000	102.364320	2,416,237.29	99.045500	2,337,898.89	-78,338.40	1.60
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,329,071.600	99.265014	2,311,953.26	97.997990	2,282,443.35	-29,509.91	1.56
Original Face:		Base	3,000,000.000	99.265014	2,311,953.26	97.997990	2,282,443.35	-29,509.91	1.56
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	877,347.320	99.703694	874,747.69	99.126550	869,684.13	-5,063.56	0.59
Original Face:		Base	2,000,000.000	99.703694	874,747.69	99.126550	869,684.13	-5,063.56	0.59
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	771,772.840	100.672428	776,962.46	98.747330	762,105.07	-14,857.39	0.52
Original Face:		Base	1,000,000.000	100.672428	776,962.46	98.747330	762,105.07	-14,857.39	0.52
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,707,764.520	101.362612	1,731,034.73	100.158370	1,710,469.11	-20,565.62	1.17
Original Face:		Base	2,000,000.000	101.362612	1,731,034.73	100.158370	1,710,469.11	-20,565.62	1.17
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	634,056.410	101.425851	643,097.11	100.366230	636,378.51	-6,718.60	0.44
Original Face:		Base	1,000,000.000	101.425851	643,097.11	100.366230	636,378.51	-6,718.60	0.44
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	717,928.380	100.793075	723,622.09	100.415100	720,908.50	-2,713.59	0.49
Original Face:		Base	1,000,000.000	100.793075	723,622.09	100.415100	720,908.50	-2,713.59	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	835,687.960	100.903518	843,238.55	100.001100	835,697.15	-7,541.40	0.57
Original Face:		Base	1,000,000.000	100.903518	843,238.55	100.001100	835,697.15	-7,541.40	0.57
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	765,691.810	99.880827	764,779.31	98.784820	756,387.28	-8,392.03	0.52
Original Face:		Base	1,000,000.000	99.880827	764,779.31	98.784820	756,387.28	-8,392.03	0.52
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	813,046.980	100.346228	815,861.98	99.274260	807,146.37	-8,715.61	0.55
Original Face:		Base	1,000,000.000	100.346228	815,861.98	99.274260	807,146.37	-8,715.61	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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	873,768.920	100.986723	882,390.60	100.294530	876,342.43	-6,048.17	0.60
Original Face:		Base	1,000,000.000	100.986723	882,390.60	100.294530	876,342.43	-6,048.17	0.60
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	1,280,000.000	102.311930	1,309,592.71	102.334900	1,309,886.72	294.01	0.90
		Base		102.311930	1,309,592.71	102.334900	1,309,886.72	294.01	0.90
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.162705	1,031,627.05	102.980000	1,029,800.00	-1,827.05	0.70
		Base		103.162705	1,031,627.05	102.980000	1,029,800.00	-1,827.05	0.70
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	102.278393	1,022,783.93	102.195300	1,021,953.00	-830.93	0.70
		Base		102.278393	1,022,783.93	102.195300	1,021,953.00	-830.93	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	102.115994	2,552,899.84	103.710000	2,592,750.00	39,850.16	1.77
		Base		102.115994	2,552,899.84	103.710000	2,592,750.00	39,850.16	1.77
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.870000	4,539,150.00	39,150.00	3.11
		Base		100.000000	4,500,000.00	100.870000	4,539,150.00	39,150.00	3.11
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000040	2,000,000.80	100.840000	2,016,800.00	16,799.20	1.38
		Base		100.000040	2,000,000.80	100.840000	2,016,800.00	16,799.20	1.38
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,999,999.980	100.000000	1,999,999.98	100.840000	2,016,799.98	16,800.00	1.38
		Base		100.000000	1,999,999.98	100.840000	2,016,799.98	16,800.00	1.38
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	100.620000	1,911,780.00	11,780.00	1.31
		Base		100.000000	1,900,000.00	100.620000	1,911,780.00	11,780.00	1.31
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.780072	2,135,601.43	100.550000	2,011,000.00	-124,601.43	1.38
		Base		106.780072	2,135,601.43	100.550000	2,011,000.00	-124,601.43	1.38

& 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
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.750000	1,995,000.00	-5,000.00	1.36
		Base		100.000000	2,000,000.00	99.750000	1,995,000.00	-5,000.00	1.36
742651DK5	PRIVATE EXPORT FUNDING US GOVT GUAR 12/17 2.25					2.25	15 Dec 2017		
		Local	1,000,000.000	100.558024	1,005,580.24	100.391900	1,003,919.00	-1,661.24	0.69
		Base		100.558024	1,005,580.24	100.391900	1,003,919.00	-1,661.24	0.69
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.813613	3,467,988.27	101.347900	3,486,367.76	18,379.49	2.39
		Base		100.813613	3,467,988.27	101.347900	3,486,367.76	18,379.49	2.39
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	2,398,596.700	102.653073	2,462,233.23	102.400610	2,456,177.65	-6,055.58	1.68
Original Face:		Base	4,000,000.000	102.653073	2,462,233.23	102.400610	2,456,177.65	-6,055.58	1.68
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	662,838.230	102.079536	676,622.19	101.812230	674,850.38	-1,771.81	0.46
Original Face:		Base	1,000,000.000	102.079536	676,622.19	101.812230	674,850.38	-1,771.81	0.46
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998916	2,269,975.40	100.769200	2,287,460.84	17,485.44	1.56
		Base		99.998916	2,269,975.40	100.769200	2,287,460.84	17,485.44	1.56
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.299844	1,002,998.44	100.125900	1,001,259.00	-1,739.44	0.69
		Base		100.299844	1,002,998.44	100.125900	1,001,259.00	-1,739.44	0.69
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.526637	2,955,799.12	97.774300	2,933,229.00	-22,570.12	2.01
		Base		98.526637	2,955,799.12	97.774300	2,933,229.00	-22,570.12	2.01
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.063311	2,501,582.77	100.063311	2,501,582.77	0.00	1.71
		Base		100.063311	2,501,582.77	100.063311	2,501,582.77	0.00	1.71
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.022982	5,001,149.09	99.867200	4,993,360.00	-7,789.09	3.42
		Base		100.022982	5,001,149.09	99.867200	4,993,360.00	-7,789.09	3.42

& 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
912828M23	US TREASURY FRN 10/17 VAR					1.1805851	31 Oct 2017		
		1,000,000.000	Local	99.975711	999,757.11	100.061400	1,000,614.00	856.89	0.68
			Base	99.975711	999,757.11	100.061400	1,000,614.00	856.89	0.68
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.164202	2,003,284.03	99.875000	1,997,500.00	-5,784.03	1.37
			Base	100.164202	2,003,284.03	99.875000	1,997,500.00	-5,784.03	1.37
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.948442	999,484.42	99.895600	998,956.00	-528.42	0.68
			Base	99.948442	999,484.42	99.895600	998,956.00	-528.42	0.68
912828N97	US TREASURY FRN 01/18 VAR					1.2745341	31 Jan 2018		
		1,000,000.000	Local	100.024814	1,000,248.14	100.171400	1,001,714.00	1,465.86	0.69
			Base	100.024814	1,000,248.14	100.171400	1,001,714.00	1,465.86	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.205838	992,058.38	97.968800	979,688.00	-12,370.38	0.67
			Base	99.205838	992,058.38	97.968800	979,688.00	-12,370.38	0.67
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.870470	2,996,114.11	99.414100	2,982,423.00	-13,691.11	2.04
			Base	99.870470	2,996,114.11	99.414100	2,982,423.00	-13,691.11	2.04
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.983484	1,999,669.68	99.983484	1,999,669.68	0.00	1.37
			Base	99.983484	1,999,669.68	99.983484	1,999,669.68	0.00	1.37
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.970340	999,703.40	99.970340	999,703.40	0.00	0.68
			Base	99.970340	999,703.40	99.970340	999,703.40	0.00	0.68
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.981672	1,999,633.43	99.889000	1,997,780.00	-1,853.43	1.37
			Base	99.981672	1,999,633.43	99.889000	1,997,780.00	-1,853.43	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.012103	5,000,605.13	99.886000	4,994,300.00	-6,305.13	3.42
			Base	100.012103	5,000,605.13	99.886000	4,994,300.00	-6,305.13	3.42

& 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
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.621462	4,981,073.08	99.789100	4,989,455.00	8,381.92	3.41
			Base	99.621462	4,981,073.08	99.789100	4,989,455.00	8,381.92	3.41
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		682,780.770	Local	102.536524	700,099.67	101.370440	692,137.87	-7,961.80	0.47
Original Face:		2,000,000.000	Base	102.536524	700,099.67	101.370440	692,137.87	-7,961.80	0.47
US DOLLAR Total									
		116,593,558.780	Local		118,237,903.24		117,595,584.21	-642,319.03	80.45
Original Face:		133,282,518.000	Base		118,237,903.24		117,595,584.21	-642,319.03	80.45
FIXED INCOME Total									
		116,593,558.780	Base		118,237,903.24		117,595,584.21	-642,319.03	80.45
Original Face:		133,282,518.000							

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

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		145,241,651.450	Base		146,808,218.13		146,167,226.88	-640,991.25	100.00
Original Face:		133,282,518.000							

& 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								
			-24,732.580	Local 1.000000	-24,732.58	1.000000	-24,732.58	0.00	0.00
				Base 1.000000	-24,732.58	1.000000	-24,732.58	0.00	0.00
US DOLLAR Total									
			-24,732.580	Local	-24,732.58		-24,732.58	0.00	0.00
				Base	-24,732.58		-24,732.58	0.00	0.00
CASH Total									
			-24,732.580	Base	-24,732.58		-24,732.58	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.155517	31 Dec 2030		
			2,462,070.670	Local 100.050341	2,463,310.11	100.050000	2,463,301.71	-8.40	0.13
				Base 100.050341	2,463,310.11	100.050000	2,463,301.71	-8.40	0.13
US DOLLAR Total									
			2,462,070.670	Local	2,463,310.11		2,463,301.71	-8.40	0.13
				Base	2,463,310.11		2,463,301.71	-8.40	0.13
CASH EQUIVALENT Total									
			2,462,070.670	Base	2,463,310.11		2,463,301.71	-8.40	0.13
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			37,375.000	Local 39.599273	1,480,022.84	77.680000	2,903,290.00	1,423,267.16	0.15
				Base 39.599273	1,480,022.84	77.680000	2,903,290.00	1,423,267.16	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								
		62,171.000	Local	19.930910	1,239,124.58	11.110000	690,719.81	-548,404.77	0.04
			Base	19.930910	1,239,124.58	11.110000	690,719.81	-548,404.77	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		579,010.000	Local	34.728100	20,107,917.22	37.730000	21,846,047.30	1,738,130.08	1.11
			Base	34.728100	20,107,917.22	37.730000	21,846,047.30	1,738,130.08	1.11
002824100	ABBOTT LABORATORIES COMMON STOCK								
		163,424.000	Local	26.617383	4,349,919.26	48.610000	7,944,040.64	3,594,121.38	0.40
			Base	26.617383	4,349,919.26	48.610000	7,944,040.64	3,594,121.38	0.40
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		149,889.000	Local	30.557612	4,580,249.88	72.510000	10,868,451.39	6,288,201.51	0.55
			Base	30.557612	4,580,249.88	72.510000	10,868,451.39	6,288,201.51	0.55
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		65,300.000	Local	33.354563	2,178,052.96	57.570000	3,759,321.00	1,581,268.04	0.19
			Base	33.354563	2,178,052.96	57.570000	3,759,321.00	1,581,268.04	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		4,153.000	Local	245.064907	1,017,754.56	203.280000	844,221.84	-173,532.72	0.04
			Base	245.064907	1,017,754.56	203.280000	844,221.84	-173,532.72	0.04
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		46,591.000	Local	36.500653	1,700,601.91	141.440000	6,589,831.04	4,889,229.13	0.33
			Base	36.500653	1,700,601.91	141.440000	6,589,831.04	4,889,229.13	0.33
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,954.000	Local	159.854648	1,111,629.22	116.590000	810,766.86	-300,862.36	0.04
			Base	159.854648	1,111,629.22	116.590000	810,766.86	-300,862.36	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		72,980.000	Local	13.246985	966,764.96	12.480000	910,790.40	-55,974.56	0.05
			Base	13.246985	966,764.96	12.480000	910,790.40	-55,974.56	0.05
00817Y108	AETNA INC COMMON STOCK USD.01								
		31,239.000	Local	33.591959	1,049,379.21	151.830000	4,743,017.37	3,693,638.16	0.24
			Base	33.591959	1,049,379.21	151.830000	4,743,017.37	3,693,638.16	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
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,331.000	202.564224	1,079,869.88	165.860000	884,199.66	-195,670.22	0.04
		Base		202.564224	1,079,869.88	165.860000	884,199.66	-195,670.22	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,353.000	30.710219	932,147.28	59.310000	1,800,236.43	868,089.15	0.09
		Base		30.710219	932,147.28	59.310000	1,800,236.43	868,089.15	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	20,504.000	71.652783	1,469,168.67	143.060000	2,933,302.24	1,464,133.57	0.15
		Base		71.652783	1,469,168.67	143.060000	2,933,302.24	1,464,133.57	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,281.000	43.205946	703,436.00	49.810000	810,956.61	107,520.61	0.04
		Base		43.205946	703,436.00	49.810000	810,956.61	107,520.61	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,640.000	65.676500	764,474.46	89.760000	1,044,806.40	280,331.94	0.05
		Base		65.676500	764,474.46	89.760000	1,044,806.40	280,331.94	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	10,431.000	83.240244	868,278.99	105.540000	1,100,887.74	232,608.75	0.06
		Base		83.240244	868,278.99	105.540000	1,100,887.74	232,608.75	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	8,577.000	113.579657	974,172.72	120.470000	1,033,271.19	59,098.47	0.05
		Base		113.579657	974,172.72	120.470000	1,033,271.19	59,098.47	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,148.000	109.044321	2,306,069.30	121.670000	2,573,077.16	267,007.86	0.13
		Base		109.044321	2,306,069.30	121.670000	2,573,077.16	267,007.86	0.13
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	7,104.000	145.260000	1,031,927.04	150.120000	1,066,452.48	34,525.44	0.05
		Base		145.260000	1,031,927.04	150.120000	1,066,452.48	34,525.44	0.05
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,244.000	254.816688	1,336,258.71	256.690000	1,346,082.36	9,823.65	0.07
		Base		254.816688	1,336,258.71	256.690000	1,346,082.36	9,823.65	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
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,456.000	40.012533	858,508.91	40.170000	861,887.52	3,378.61	0.04
		Base		40.012533	858,508.91	40.170000	861,887.52	3,378.61	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	34,329.000	39.291331	1,348,832.09	88.440000	3,036,056.76	1,687,224.67	0.15
		Base		39.291331	1,348,832.09	88.440000	3,036,056.76	1,687,224.67	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	28,102.000	310.005137	8,711,764.35	908.730000	25,537,130.46	16,825,366.11	1.30
		Base		310.005137	8,711,764.35	908.730000	25,537,130.46	16,825,366.11	1.30
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,030.000	306.698170	8,596,749.71	929.680000	26,058,930.40	17,462,180.69	1.32
		Base		306.698170	8,596,749.71	929.680000	26,058,930.40	17,462,180.69	1.32
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	181,920.000	18.254496	3,320,857.87	74.470000	13,547,582.40	10,226,724.53	0.69
		Base		18.254496	3,320,857.87	74.470000	13,547,582.40	10,226,724.53	0.69
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,362.000	155.091531	5,794,529.79	968.000000	36,166,416.00	30,371,886.21	1.84
		Base		155.091531	5,794,529.79	968.000000	36,166,416.00	30,371,886.21	1.84
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,851.000	39.415827	900,691.07	54.670000	1,249,264.17	348,573.10	0.06
		Base		39.415827	900,691.07	54.670000	1,249,264.17	348,573.10	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,392.000	48.337789	2,242,486.71	50.320000	2,334,445.44	91,958.73	0.12
		Base		48.337789	2,242,486.71	50.320000	2,334,445.44	91,958.73	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	46,308.000	37.831967	1,751,922.74	69.470000	3,217,016.76	1,465,094.02	0.16
		Base		37.831967	1,751,922.74	69.470000	3,217,016.76	1,465,094.02	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	70,707.000	44.573538	3,151,661.14	84.240000	5,956,357.68	2,804,696.54	0.30
		Base		44.573538	3,151,661.14	84.240000	5,956,357.68	2,804,696.54	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
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	82,828.000	109.077301	9,034,654.67	62.520000	5,178,406.56	-3,856,248.11	0.26
		Base		109.077301	9,034,654.67	62.520000	5,178,406.56	-3,856,248.11	0.26
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,027.000	53.040406	2,123,048.34	132.320000	5,296,372.64	3,173,324.30	0.27
		Base		53.040406	2,123,048.34	132.320000	5,296,372.64	3,173,324.30	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,781.000	68.193789	1,144,359.97	77.950000	1,308,078.95	163,718.98	0.07
		Base		68.193789	1,144,359.97	77.950000	1,308,078.95	163,718.98	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	15,629.000	27.107805	423,667.89	94.530000	1,477,409.37	1,053,741.48	0.08
		Base		27.107805	423,667.89	94.530000	1,477,409.37	1,053,741.48	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	14,358.000	38.872544	558,131.98	127.290000	1,827,629.82	1,269,497.84	0.09
		Base		38.872544	558,131.98	127.290000	1,827,629.82	1,269,497.84	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	21,671.000	46.501025	1,007,723.72	60.570000	1,312,612.47	304,888.75	0.07
		Base		46.501025	1,007,723.72	60.570000	1,312,612.47	304,888.75	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	69,305.000	64.785608	4,489,966.59	172.230000	11,936,400.15	7,446,433.56	0.61
		Base		64.785608	4,489,966.59	172.230000	11,936,400.15	7,446,433.56	0.61
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	28,783.000	22.904747	659,267.33	73.820000	2,124,761.06	1,465,493.73	0.11
		Base		22.904747	659,267.33	73.820000	2,124,761.06	1,465,493.73	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,771.000	49.435693	2,608,770.95	45.340000	2,392,637.14	-216,133.81	0.12
		Base		49.435693	2,608,770.95	45.340000	2,392,637.14	-216,133.81	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	34,564.000	47.524027	1,642,620.48	77.800000	2,689,079.20	1,046,458.72	0.14
		Base		47.524027	1,642,620.48	77.800000	2,689,079.20	1,046,458.72	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
03662Q105	ANSYS INC COMMON STOCK USD.01								
		8,043.000	Local	121.750000	979,235.25	121.680000	978,672.24	-563.01	0.05
			Base	121.750000	979,235.25	121.680000	978,672.24	-563.01	0.05
036752103	ANTHEM INC COMMON STOCK USD.01								
		24,956.000	Local	54.110244	1,350,375.24	188.130000	4,694,972.28	3,344,597.04	0.24
			Base	54.110244	1,350,375.24	188.130000	4,694,972.28	3,344,597.04	0.24
037411105	APACHE CORP COMMON STOCK USD.625								
		35,822.000	Local	67.252894	2,409,133.18	47.930000	1,716,948.46	-692,184.72	0.09
			Base	67.252894	2,409,133.18	47.930000	1,716,948.46	-692,184.72	0.09
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,788.000	Local	24.318459	359,621.37	42.970000	635,440.36	275,818.99	0.03
			Base	24.318459	359,621.37	42.970000	635,440.36	275,818.99	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		491,033.000	Local	24.029363	11,799,210.19	144.020000	70,718,572.66	58,919,362.47	3.59
			Base	24.029363	11,799,210.19	144.020000	70,718,572.66	58,919,362.47	3.59
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		101,208.000	Local	19.976476	2,021,779.17	41.310000	4,180,902.48	2,159,123.31	0.21
			Base	19.976476	2,021,779.17	41.310000	4,180,902.48	2,159,123.31	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		53,744.000	Local	24.105750	1,295,539.43	41.380000	2,223,926.72	928,387.29	0.11
			Base	24.105750	1,295,539.43	41.380000	2,223,926.72	928,387.29	0.11
03965L100	ARCONIC INC COMMON STOCK								
		41,511.000	Local	44.098385	1,830,568.05	22.650000	940,224.15	-890,343.90	0.05
			Base	44.098385	1,830,568.05	22.650000	940,224.15	-890,343.90	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		5,160.000	Local	53.872430	277,981.74	103.690000	535,040.40	257,058.66	0.03
			Base	53.872430	277,981.74	103.690000	535,040.40	257,058.66	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		18,266.000	Local	27.370453	499,948.69	100.820000	1,841,578.12	1,341,629.43	0.09
			Base	27.370453	499,948.69	100.820000	1,841,578.12	1,341,629.43	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
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		42,137.000	Local	40.812839	1,719,730.60	102.460000	4,317,357.02	2,597,626.42	0.22
			Base	40.812839	1,719,730.60	102.460000	4,317,357.02	2,597,626.42	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		6,198.000	Local	38.280695	237,263.75	42.160000	261,307.68	24,043.93	0.01
			Base	38.280695	237,263.75	42.160000	261,307.68	24,043.93	0.01
053332102	AUTOZONE INC COMMON STOCK USD.01								
		2,652.000	Local	216.748296	574,816.48	570.460000	1,512,859.92	938,043.44	0.08
			Base	216.748296	574,816.48	570.460000	1,512,859.92	938,043.44	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		12,976.000	Local	131.866447	1,711,099.02	192.170000	2,493,597.92	782,498.90	0.13
			Base	131.866447	1,711,099.02	192.170000	2,493,597.92	782,498.90	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		8,341.000	Local	49.785039	415,257.01	88.370000	737,094.17	321,837.16	0.04
			Base	49.785039	415,257.01	88.370000	737,094.17	321,837.16	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		76,413.000	Local	32.621462	2,492,703.75	45.410000	3,469,914.33	977,210.58	0.18
			Base	32.621462	2,492,703.75	45.410000	3,469,914.33	977,210.58	0.18
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		40,071.000	Local	57.135109	2,289,460.95	54.510000	2,184,270.21	-105,190.74	0.11
			Base	57.135109	2,289,460.95	54.510000	2,184,270.21	-105,190.74	0.11
058498106	BALL CORP COMMON STOCK								
		32,973.000	Local	15.529501	512,054.25	42.210000	1,391,790.33	879,736.08	0.07
			Base	15.529501	512,054.25	42.210000	1,391,790.33	879,736.08	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		937,257.000	Local	23.785985	22,293,580.70	24.260000	22,737,854.82	444,274.12	1.16
			Base	23.785985	22,293,580.70	24.260000	22,737,854.82	444,274.12	1.16
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		97,934.000	Local	35.427123	3,469,519.82	51.020000	4,996,592.68	1,527,072.86	0.25
			Base	35.427123	3,469,519.82	51.020000	4,996,592.68	1,527,072.86	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
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	6,820.000	71.367610	486,727.10	316.110000	2,155,870.20	1,669,143.10	0.11
		Base		71.367610	486,727.10	316.110000	2,155,870.20	1,669,143.10	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,936.000	25.422214	1,167,794.81	60.540000	2,780,965.44	1,613,170.63	0.14
		Base		25.422214	1,167,794.81	60.540000	2,780,965.44	1,613,170.63	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,411.000	76.279553	1,633,221.50	195.110000	4,177,500.21	2,544,278.71	0.21
		Base		76.279553	1,633,221.50	195.110000	4,177,500.21	2,544,278.71	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	13,671.000	34.732281	474,825.01	30.400000	415,598.40	-59,226.61	0.02
		Base		34.732281	474,825.01	30.400000	415,598.40	-59,226.61	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	178,891.000	81.336837	14,550,428.08	169.370000	30,298,768.67	15,748,340.59	1.54
		Base		81.336837	14,550,428.08	169.370000	30,298,768.67	15,748,340.59	1.54
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	24,988.000	32.552181	813,413.90	57.330000	1,432,562.04	619,148.14	0.07
		Base		32.552181	813,413.90	57.330000	1,432,562.04	619,148.14	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	20,119.000	90.662377	1,824,036.36	271.360000	5,459,491.84	3,635,455.48	0.28
		Base		90.662377	1,824,036.36	271.360000	5,459,491.84	3,635,455.48	0.28
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,419.000	207.146246	2,365,402.98	422.410000	4,823,499.79	2,458,096.81	0.25
		Base		207.146246	2,365,402.98	422.410000	4,823,499.79	2,458,096.81	0.25
093671105	H+R BLOCK INC COMMON STOCK								
		Local	19,510.000	19.293720	376,420.48	30.910000	603,054.10	226,633.62	0.03
		Base		19.293720	376,420.48	30.910000	603,054.10	226,633.62	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	52,866.000	65.325809	3,453,514.22	197.750000	10,454,251.50	7,000,737.28	0.53
		Base		65.325809	3,453,514.22	197.750000	10,454,251.50	7,000,737.28	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
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,788.000	33.566248	630,642.67	42.360000	795,859.68	165,217.01	0.04
		Base		33.566248	630,642.67	42.360000	795,859.68	165,217.01	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,490.000	91.766616	1,329,698.26	123.020000	1,782,559.80	452,861.54	0.09
		Base		91.766616	1,329,698.26	123.020000	1,782,559.80	452,861.54	0.09
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	128,968.000	17.159998	2,213,090.57	27.720000	3,574,992.96	1,361,902.39	0.18
		Base		17.159998	2,213,090.57	27.720000	3,574,992.96	1,361,902.39	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	155,154.000	40.652046	6,307,327.51	55.720000	8,645,180.88	2,337,853.37	0.44
		Base		40.652046	6,307,327.51	55.720000	8,645,180.88	2,337,853.37	0.44
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,659.000	18.620229	310,194.40	48.600000	809,627.40	499,433.00	0.04
		Base		18.620229	310,194.40	48.600000	809,627.40	499,433.00	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	34,692.000	37.621290	1,305,157.80	63.780000	2,212,655.76	907,497.96	0.11
		Base		37.621290	1,305,157.80	63.780000	2,212,655.76	907,497.96	0.11
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	8,652.000	78.094621	675,674.66	91.400000	790,792.80	115,118.14	0.04
		Base		78.094621	675,674.66	91.400000	790,792.80	115,118.14	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,320.000	21.494377	608,720.77	36.400000	1,030,848.00	422,127.23	0.05
		Base		21.494377	608,720.77	36.400000	1,030,848.00	422,127.23	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	21,955.000	27.117405	595,362.63	27.960000	613,861.80	18,499.17	0.03
		Base		27.117405	595,362.63	27.960000	613,861.80	18,499.17	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,269.000	52.909420	702,055.10	68.680000	911,314.92	209,259.82	0.05
		Base		52.909420	702,055.10	68.680000	911,314.92	209,259.82	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	24,112.000	38.810594	935,801.05	167.390000	4,036,107.68	3,100,306.63	0.21
		Base		38.810594	935,801.05	167.390000	4,036,107.68	3,100,306.63	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,000.000	86.637204	2,772,390.52	125.240000	4,007,680.00	1,235,289.48	0.20
		Base		86.637204	2,772,390.52	125.240000	4,007,680.00	1,235,289.48	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,412.000	20.272178	535,428.77	46.250000	1,221,555.00	686,126.23	0.06
		Base		20.272178	535,428.77	46.250000	1,221,555.00	686,126.23	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	86,898.000	11.612413	1,009,095.45	54.560000	4,741,154.88	3,732,059.43	0.24
		Base		11.612413	1,009,095.45	54.560000	4,741,154.88	3,732,059.43	0.24
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,683.000	27.382703	374,677.52	31.750000	434,435.25	59,757.73	0.02
		Base		27.382703	374,677.52	31.750000	434,435.25	59,757.73	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	95,949.000	35.659793	3,421,521.50	80.460000	7,720,056.54	4,298,535.04	0.39
		Base		35.659793	3,421,521.50	80.460000	7,720,056.54	4,298,535.04	0.39
12673P105	CA INC COMMON STOCK USD.1								
		Local	29,511.000	31.575528	931,825.42	34.470000	1,017,244.17	85,418.75	0.05
		Base		31.575528	931,825.42	34.470000	1,017,244.17	85,418.75	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	43,843.000	17.139721	751,456.79	25.080000	1,099,582.44	348,125.65	0.06
		Base		17.139721	751,456.79	25.080000	1,099,582.44	348,125.65	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,060.000	36.980432	667,866.60	52.150000	941,829.00	273,962.40	0.05
		Base		36.980432	667,866.60	52.150000	941,829.00	273,962.40	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,485.000	55.745535	2,535,585.65	82.620000	3,757,970.70	1,222,385.05	0.19
		Base		55.745535	2,535,585.65	82.620000	3,757,970.70	1,222,385.05	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
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	29,749.000	42.731575	1,271,221.61	77.920000	2,318,042.08	1,046,820.47	0.12
		Base		42.731575	1,271,221.61	77.920000	2,318,042.08	1,046,820.47	0.12
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	17,443.000	24.595226	429,014.53	63.060000	1,099,955.58	670,941.05	0.06
		Base		24.595226	429,014.53	63.060000	1,099,955.58	670,941.05	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	39,419.000	38.599498	1,521,553.60	65.570000	2,584,703.83	1,063,150.23	0.13
		Base		38.599498	1,521,553.60	65.570000	2,584,703.83	1,063,150.23	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	55,486.000	55.225171	3,064,223.82	107.460000	5,962,525.56	2,898,301.74	0.30
		Base		55.225171	3,064,223.82	107.460000	5,962,525.56	2,898,301.74	0.30
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	73,536.000	33.932661	2,495,272.18	129.870000	9,550,120.32	7,054,848.14	0.49
		Base		33.932661	2,495,272.18	129.870000	9,550,120.32	7,054,848.14	0.49
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,224.000	61.839265	1,003,280.24	79.880000	1,295,973.12	292,692.88	0.07
		Base		61.839265	1,003,280.24	79.880000	1,295,973.12	292,692.88	0.07
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	40,587.000	18.706997	759,260.89	27.380000	1,111,272.06	352,011.17	0.06
		Base		18.706997	759,260.89	27.380000	1,111,272.06	352,011.17	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	51,686.000	62.161567	3,212,882.73	23.880000	1,234,261.68	-1,978,621.05	0.06
		Base		62.161567	3,212,882.73	23.880000	1,234,261.68	-1,978,621.05	0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	27,688.000	28.324513	784,249.12	66.470000	1,840,421.36	1,056,172.24	0.09
		Base		28.324513	784,249.12	66.470000	1,840,421.36	1,056,172.24	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	20,312.000	274.091865	5,567,353.97	336.850000	6,842,097.20	1,274,743.23	0.35
		Base		274.091865	5,567,353.97	336.850000	6,842,097.20	1,274,743.23	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
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	71,837.000	19.107033	1,372,591.92	4.970000	357,029.89	-1,015,562.03	0.02
		Base		19.107033	1,372,591.92	4.970000	357,029.89	-1,015,562.03	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	178,426.000	64.483641	11,505,558.04	104.330000	18,615,184.58	7,109,626.54	0.95
		Base		64.483641	11,505,558.04	104.330000	18,615,184.58	7,109,626.54	0.95
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,700.000	302.913959	817,867.69	416.100000	1,123,470.00	305,602.31	0.06
		Base		302.913959	817,867.69	416.100000	1,123,470.00	305,602.31	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	23,475.000	43.255731	1,015,428.29	51.880000	1,217,883.00	202,454.71	0.06
		Base		43.255731	1,015,428.29	51.880000	1,217,883.00	202,454.71	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,957.000	137.400991	1,230,700.68	94.010000	842,047.57	-388,653.11	0.04
		Base		137.400991	1,230,700.68	94.010000	842,047.57	-388,653.11	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,114.000	37.517884	529,527.41	72.450000	1,022,559.30	493,031.89	0.05
		Base		37.517884	529,527.41	72.450000	1,022,559.30	493,031.89	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	470,898.000	28.337343	13,343,998.20	31.300000	14,739,107.40	1,395,109.20	0.75
		Base		28.337343	13,343,998.20	31.300000	14,739,107.40	1,395,109.20	0.75
172908105	CINTAS CORP COMMON STOCK								
		Local	8,133.000	39.361953	320,130.76	126.040000	1,025,083.32	704,952.56	0.05
		Base		39.361953	320,130.76	126.040000	1,025,083.32	704,952.56	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	259,299.000	82.132038	21,296,755.39	66.880000	17,341,917.12	-3,954,838.27	0.88
		Base		82.132038	21,296,755.39	66.880000	17,341,917.12	-3,954,838.27	0.88
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	47,706.000	20.063596	957,153.92	35.680000	1,702,150.08	744,996.16	0.09
		Base		20.063596	957,153.92	35.680000	1,702,150.08	744,996.16	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
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	14,235.000	33.691961	479,605.07	79.580000	1,132,821.30	653,216.23	0.06
		Base		33.691961	479,605.07	79.580000	1,132,821.30	653,216.23	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,130.000	60.295697	731,386.81	133.240000	1,616,201.20	884,814.39	0.08
		Base		60.295697	731,386.81	133.240000	1,616,201.20	884,814.39	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	26,476.000	32.455056	859,280.07	47.340000	1,253,373.84	394,093.77	0.06
		Base		32.455056	859,280.07	47.340000	1,253,373.84	394,093.77	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	362,146.000	28.663177	10,380,255.04	44.850000	16,242,248.10	5,861,993.06	0.83
		Base		28.663177	10,380,255.04	44.850000	16,242,248.10	5,861,993.06	0.83
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	55,471.000	24.858436	1,378,922.30	66.400000	3,683,274.40	2,304,352.10	0.19
		Base		24.858436	1,378,922.30	66.400000	3,683,274.40	2,304,352.10	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	83,187.000	35.414761	2,946,047.71	74.130000	6,166,652.31	3,220,604.60	0.31
		Base		35.414761	2,946,047.71	74.130000	6,166,652.31	3,220,604.60	0.31
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	445,720.000	13.311238	5,933,085.10	38.920000	17,347,422.40	11,414,337.30	0.88
		Base		13.311238	5,933,085.10	38.920000	17,347,422.40	11,414,337.30	0.88
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,663.000	45.032363	750,374.26	73.240000	1,220,398.12	470,023.86	0.06
		Base		45.032363	750,374.26	73.240000	1,220,398.12	470,023.86	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	38,070.000	19.301540	734,809.61	35.760000	1,361,383.20	626,573.59	0.07
		Base		19.301540	734,809.61	35.760000	1,361,383.20	626,573.59	0.07
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,953.000	96.815167	1,350,862.03	121.530000	1,695,708.09	344,846.06	0.09
		Base		96.815167	1,350,862.03	121.530000	1,695,708.09	344,846.06	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
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	116,508.000	40.129250	4,675,378.70	43.960000	5,121,691.68	446,312.98	0.26
		Base		40.129250	4,675,378.70	43.960000	5,121,691.68	446,312.98	0.26
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,760.000	48.304958	1,389,250.59	80.820000	2,324,383.20	935,132.61	0.12
		Base		48.304958	1,389,250.59	80.820000	2,324,383.20	935,132.61	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,147.000	40.896535	660,356.35	193.730000	3,128,158.31	2,467,801.96	0.16
		Base		40.896535	660,356.35	193.730000	3,128,158.31	2,467,801.96	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,601.000	184.486579	848,822.75	239.420000	1,101,571.42	252,748.67	0.06
		Base		184.486579	848,822.75	239.420000	1,101,571.42	252,748.67	0.06
219350105	CORNING INC COMMON STOCK USD.5								
		Local	86,667.000	22.335073	1,935,713.76	30.050000	2,604,343.35	668,629.59	0.13
		Base		22.335073	1,935,713.76	30.050000	2,604,343.35	668,629.59	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	41,306.000	61.620075	2,545,278.83	159.930000	6,606,068.58	4,060,789.75	0.34
		Base		61.620075	2,545,278.83	159.930000	6,606,068.58	4,060,789.75	0.34
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	44,359.000	23.394781	1,037,769.10	18.760000	832,174.84	-205,594.26	0.04
		Base		23.394781	1,037,769.10	18.760000	832,174.84	-205,594.26	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,479.000	62.788905	2,164,898.64	100.180000	3,454,106.22	1,289,207.58	0.18
		Base		62.788905	2,164,898.64	100.180000	3,454,106.22	1,289,207.58	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	14,554.000	41.783950	608,123.61	162.220000	2,360,949.88	1,752,826.27	0.12
		Base		41.783950	608,123.61	162.220000	2,360,949.88	1,752,826.27	0.12
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,187.000	27.519710	885,776.91	34.570000	1,112,704.59	226,927.68	0.06
		Base		27.519710	885,776.91	34.570000	1,112,704.59	226,927.68	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
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,894.000	47.600170	804,157.27	105.790000	1,787,216.26	983,058.99	0.09
		Base		47.600170	804,157.27	105.790000	1,787,216.26	983,058.99	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	26,669.000	63.581218	1,695,647.49	76.720000	2,046,045.68	350,398.19	0.10
		Base		63.581218	1,695,647.49	76.720000	2,046,045.68	350,398.19	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	57,526.000	30.098430	1,731,442.29	84.390000	4,854,619.14	3,123,176.85	0.25
		Base		30.098430	1,731,442.29	84.390000	4,854,619.14	3,123,176.85	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,710.000	32.651155	382,345.02	90.440000	1,059,052.40	676,707.38	0.05
		Base		32.651155	382,345.02	90.440000	1,059,052.40	676,707.38	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	14,661.000	36.022954	528,132.53	64.760000	949,446.36	421,313.83	0.05
		Base		36.022954	528,132.53	64.760000	949,446.36	421,313.83	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	27,714.000	43.248193	1,198,580.41	123.590000	3,425,173.26	2,226,592.85	0.17
		Base		43.248193	1,198,580.41	123.590000	3,425,173.26	2,226,592.85	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	69,319.000	23.254875	1,612,004.69	53.740000	3,725,203.06	2,113,198.37	0.19
		Base		23.254875	1,612,004.69	53.740000	3,725,203.06	2,113,198.37	0.19
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	21,589.000	45.484429	981,963.34	64.840000	1,399,830.76	417,867.42	0.07
		Base		45.484429	981,963.34	64.840000	1,399,830.76	417,867.42	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	49,509.000	44.080449	2,182,378.94	31.970000	1,582,802.73	-599,576.21	0.08
		Base		44.080449	2,182,378.94	31.970000	1,582,802.73	-599,576.21	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,047.000	94.631111	1,423,914.32	112.950000	1,699,558.65	275,644.33	0.09
		Base		94.631111	1,423,914.32	112.950000	1,699,558.65	275,644.33	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
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	137,006.000	34.011482	4,659,777.05	106.250000	14,556,887.50	9,897,110.45	0.74
		Base		34.011482	4,659,777.05	106.250000	14,556,887.50	9,897,110.45	0.74
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	35,806.000	21.099850	755,501.24	62.190000	2,226,775.14	1,471,273.90	0.11
		Base		21.099850	755,501.24	62.190000	2,226,775.14	1,471,273.90	0.11
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,481.000	18.956404	274,507.69	25.830000	374,044.23	99,536.54	0.02
		Base		18.956404	274,507.69	25.830000	374,044.23	99,536.54	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	19,856.000	21.914229	435,128.93	25.210000	500,569.76	65,440.83	0.03
		Base		21.914229	435,128.93	25.210000	500,569.76	65,440.83	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,423.000	62.453373	1,337,938.62	62.760000	1,344,507.48	6,568.86	0.07
		Base		62.453373	1,337,938.62	62.760000	1,344,507.48	6,568.86	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,761.000	51.965041	1,234,741.33	72.090000	1,712,930.49	478,189.16	0.09
		Base		51.965041	1,234,741.33	72.090000	1,712,930.49	478,189.16	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	22,291.000	48.670571	1,084,915.69	69.920000	1,558,586.72	473,671.03	0.08
		Base		48.670571	1,084,915.69	69.920000	1,558,586.72	473,671.03	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	59,237.000	41.728515	2,471,872.02	76.630000	4,539,331.31	2,067,459.29	0.23
		Base		41.728515	2,471,872.02	76.630000	4,539,331.31	2,067,459.29	0.23
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	14,660.000	38.552173	565,174.85	80.220000	1,176,025.20	610,850.35	0.06
		Base		38.552173	565,174.85	80.220000	1,176,025.20	610,850.35	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	105,853.000	34.474849	3,649,266.20	63.070000	6,676,148.71	3,026,882.51	0.34
		Base		34.474849	3,649,266.20	63.070000	6,676,148.71	3,026,882.51	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
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	17,311.000	27.435614	474,937.91	91.110000	1,577,205.21	1,102,267.30	0.08
		Base		27.435614	474,937.91	91.110000	1,577,205.21	1,102,267.30	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	81,655.000	46.831921	3,824,060.49	80.710000	6,590,375.05	2,766,314.56	0.33
		Base		46.831921	3,824,060.49	80.710000	6,590,375.05	2,766,314.56	0.33
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	65,914.000	53.458390	3,523,656.32	83.590000	5,509,751.26	1,986,094.94	0.28
		Base		53.458390	3,523,656.32	83.590000	5,509,751.26	1,986,094.94	0.28
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,366.000	40.704859	2,212,960.35	90.520000	4,921,210.32	2,708,249.97	0.25
		Base		40.704859	2,212,960.35	90.520000	4,921,210.32	2,708,249.97	0.25
26884L109	EQT CORP COMMON STOCK								
		Local	16,322.000	44.525682	726,748.18	58.590000	956,305.98	229,557.80	0.05
		Base		44.525682	726,748.18	58.590000	956,305.98	229,557.80	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	25,868.000	26.366000	682,035.69	38.030000	983,760.04	301,724.35	0.05
		Base		26.366000	682,035.69	38.030000	983,760.04	301,724.35	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	13,734.000	34.575472	474,859.53	83.990000	1,153,518.66	678,659.13	0.06
		Base		34.575472	474,859.53	83.990000	1,153,518.66	678,659.13	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	94,798.000	11.869330	1,125,188.74	34.920000	3,310,346.16	2,185,157.42	0.17
		Base		11.869330	1,125,188.74	34.920000	3,310,346.16	2,185,157.42	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	24,585.000	49.270255	1,211,309.22	132.750000	3,263,658.75	2,052,349.53	0.17
		Base		49.270255	1,211,309.22	132.750000	3,263,658.75	2,052,349.53	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	30,684.000	35.837561	1,099,639.71	78.190000	2,399,181.96	1,299,542.25	0.12
		Base		35.837561	1,099,639.71	78.190000	2,399,181.96	1,299,542.25	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
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	19,759.000	46.502417	918,841.26	118.240000	2,336,304.16	1,417,462.90	0.12
		Base		46.502417	918,841.26	118.240000	2,336,304.16	1,417,462.90	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,198.000	36.724426	1,072,279.78	105.720000	3,086,812.56	2,014,532.78	0.16
		Base		36.724426	1,072,279.78	105.720000	3,086,812.56	2,014,532.78	0.16
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	60,696.000	38.991035	2,366,599.87	59.620000	3,618,695.52	1,252,095.65	0.18
		Base		38.991035	2,366,599.87	59.620000	3,618,695.52	1,252,095.65	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,901.000	60.953851	1,030,181.03	76.770000	1,297,489.77	267,308.74	0.07
		Base		60.953851	1,030,181.03	76.770000	1,297,489.77	267,308.74	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,062.000	64.332895	711,650.49	62.670000	693,255.54	-18,394.95	0.04
		Base		64.332895	711,650.49	62.670000	693,255.54	-18,394.95	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,321.000	35.610428	403,145.66	137.420000	1,555,731.82	1,152,586.16	0.08
		Base		35.610428	403,145.66	137.420000	1,555,731.82	1,152,586.16	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,337.000	266.679321	1,956,626.18	429.160000	3,148,746.92	1,192,120.74	0.16
		Base		266.679321	1,956,626.18	429.160000	3,148,746.92	1,192,120.74	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	34,578.000	44.526752	1,539,646.03	65.830000	2,276,269.74	736,623.71	0.12
		Base		44.526752	1,539,646.03	65.830000	2,276,269.74	736,623.71	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,178.000	178.931784	1,105,440.56	257.270000	1,589,414.06	483,973.50	0.08
		Base		178.931784	1,105,440.56	257.270000	1,589,414.06	483,973.50	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	29,843.000	31.223955	931,816.50	60.710000	1,811,768.53	879,952.03	0.09
		Base		31.223955	931,816.50	60.710000	1,811,768.53	879,952.03	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
30161N101	EXELON CORP COMMON STOCK								
		Local	87,218.000	41.287876	3,601,045.97	36.070000	3,145,953.26	-455,092.71	0.16
		Base		41.287876	3,601,045.97	36.070000	3,145,953.26	-455,092.71	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,449.000	56.551247	647,455.23	148.950000	1,705,328.55	1,057,873.32	0.09
		Base		56.551247	647,455.23	148.950000	1,705,328.55	1,057,873.32	0.09
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	16,967.000	41.713138	707,746.82	56.480000	958,296.16	250,549.34	0.05
		Base		41.713138	707,746.82	56.480000	958,296.16	250,549.34	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	55,898.000	26.934399	1,505,579.05	63.840000	3,568,528.32	2,062,949.27	0.18
		Base		26.934399	1,505,579.05	63.840000	3,568,528.32	2,062,949.27	0.18
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,858.000	86.046200	1,020,335.84	78.000000	924,924.00	-95,411.84	0.05
		Base		86.046200	1,020,335.84	78.000000	924,924.00	-95,411.84	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	399,060.000	59.277989	23,655,474.26	80.730000	32,216,113.80	8,560,639.54	1.64
		Base		59.277989	23,655,474.26	80.730000	32,216,113.80	8,560,639.54	1.64
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,851.000	29.185916	375,068.21	34.660000	445,415.66	70,347.45	0.02
		Base		29.185916	375,068.21	34.660000	445,415.66	70,347.45	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,620.000	31.097289	392,447.79	73.050000	921,891.00	529,443.21	0.05
		Base		31.097289	392,447.79	73.050000	921,891.00	529,443.21	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	222,613.000	65.293418	14,535,163.71	150.980000	33,610,110.74	19,074,947.03	1.71
		Base		65.293418	14,535,163.71	150.980000	33,610,110.74	19,074,947.03	1.71
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,242.000	30.171965	821,944.68	43.530000	1,185,844.26	363,899.58	0.06
		Base		30.171965	821,944.68	43.530000	1,185,844.26	363,899.58	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,803.000	150.810226	1,025,961.97	126.390000	859,831.17	-166,130.80	0.04
		Base		150.810226	1,025,961.97	126.390000	859,831.17	-166,130.80	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,166.000	80.544242	1,865,887.90	217.330000	5,034,666.78	3,168,778.88	0.26
		Base		80.544242	1,865,887.90	217.330000	5,034,666.78	3,168,778.88	0.26
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,093.000	128.059918	780,269.08	127.060000	774,176.58	-6,092.50	0.04
		Base		128.059918	780,269.08	127.060000	774,176.58	-6,092.50	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,133.000	36.592621	1,139,238.08	85.400000	2,658,758.20	1,519,520.12	0.14
		Base		36.592621	1,139,238.08	85.400000	2,658,758.20	1,519,520.12	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	70,659.000	24.214395	1,710,964.97	25.960000	1,834,307.64	123,342.67	0.09
		Base		24.214395	1,710,964.97	25.960000	1,834,307.64	123,342.67	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	20,002.000	22.119638	442,436.99	122.340000	2,447,044.68	2,004,607.69	0.12
		Base		22.119638	442,436.99	122.340000	2,447,044.68	2,004,607.69	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,790.000	44.477432	1,858,711.89	29.160000	1,218,596.40	-640,115.49	0.06
		Base		44.477432	1,858,711.89	29.160000	1,218,596.40	-640,115.49	0.06
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,164.000	41.794976	550,189.06	45.780000	602,647.92	52,458.86	0.03
		Base		41.794976	550,189.06	45.780000	602,647.92	52,458.86	0.03
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,301.000	24.670183	303,467.92	46.430000	571,135.43	267,667.51	0.03
		Base		24.670183	303,467.92	46.430000	571,135.43	267,667.51	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	12,360.000	63.722304	787,607.68	49.280000	609,100.80	-178,506.88	0.03
		Base		63.722304	787,607.68	49.280000	609,100.80	-178,506.88	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
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	368,345.000	12.478184	4,596,276.78	11.190000	4,121,780.55	-474,496.23	0.21
		Base		12.478184	4,596,276.78	11.190000	4,121,780.55	-474,496.23	0.21
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	28,397.000	18.909476	536,972.38	63.350000	1,798,949.95	1,261,977.57	0.09
		Base		18.909476	536,972.38	63.350000	1,798,949.95	1,261,977.57	0.09
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	14,488.000	56.895777	824,306.02	65.240000	945,197.12	120,891.10	0.05
		Base		56.895777	824,306.02	65.240000	945,197.12	120,891.10	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	32,248.000	25.755572	830,565.70	44.790000	1,444,387.92	613,822.22	0.07
		Base		25.755572	830,565.70	44.790000	1,444,387.92	613,822.22	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	125,358.000	24.843358	3,114,313.69	12.010000	1,505,549.58	-1,608,764.11	0.08
		Base		24.843358	3,114,313.69	12.010000	1,505,549.58	-1,608,764.11	0.08
36174X101	GGP INC REIT USD.01								
		Local	54,862.000	21.904373	1,201,717.73	23.560000	1,292,548.72	90,830.99	0.07
		Base		21.904373	1,201,717.73	23.560000	1,292,548.72	90,830.99	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,902.000	48.310521	816,544.43	57.250000	967,639.50	151,095.07	0.05
		Base		48.310521	816,544.43	57.250000	967,639.50	151,095.07	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	20,730.000	27.280257	565,519.72	21.990000	455,852.70	-109,667.02	0.02
		Base		27.280257	565,519.72	21.990000	455,852.70	-109,667.02	0.02
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,516.000	109.518001	932,655.30	123.510000	1,051,811.16	119,155.86	0.05
		Base		109.518001	932,655.30	123.510000	1,051,811.16	119,155.86	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	26,708.000	58.268394	1,556,232.27	198.100000	5,290,854.80	3,734,622.53	0.27
		Base		58.268394	1,556,232.27	198.100000	5,290,854.80	3,734,622.53	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
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	820,176.000	31.792658	26,075,575.02	27.010000	22,152,953.76	-3,922,621.26	1.13
		Base		31.792658	26,075,575.02	27.010000	22,152,953.76	-3,922,621.26	1.13
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,260.000	28.804600	1,562,937.62	55.400000	3,006,004.00	1,443,066.38	0.15
		Base		28.804600	1,562,937.62	55.400000	3,006,004.00	1,443,066.38	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	129,330.000	35.420283	4,580,905.24	34.930000	4,517,496.90	-63,408.34	0.23
		Base		35.420283	4,580,905.24	34.930000	4,517,496.90	-63,408.34	0.23
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,882.000	41.875688	581,318.30	92.760000	1,287,694.32	706,376.02	0.07
		Base		41.875688	581,318.30	92.760000	1,287,694.32	706,376.02	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	123,065.000	21.546602	2,651,632.52	70.780000	8,710,540.70	6,058,908.18	0.44
		Base		21.546602	2,651,632.52	70.780000	8,710,540.70	6,058,908.18	0.44
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,360.000	72.461458	1,040,546.53	90.320000	1,296,995.20	256,448.67	0.07
		Base		72.461458	1,040,546.53	90.320000	1,296,995.20	256,448.67	0.07
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	34,477.000	117.857419	4,063,370.25	221.900000	7,650,446.30	3,587,076.05	0.39
		Base		117.857419	4,063,370.25	221.900000	7,650,446.30	3,587,076.05	0.39
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	23,713.000	23.060039	546,822.71	34.960000	829,006.48	282,183.77	0.04
		Base		23.060039	546,822.71	34.960000	829,006.48	282,183.77	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,061.000	95.966955	485,688.76	180.530000	913,662.33	427,973.57	0.05
		Base		95.966955	485,688.76	180.530000	913,662.33	427,973.57	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	26,953.000	72.944159	1,966,063.91	87.200000	2,350,301.60	384,237.69	0.12
		Base		72.944159	1,966,063.91	87.200000	2,350,301.60	384,237.69	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
40414L109	HCP INC REIT USD1.0								
		Local	44,129.000	36.009258	1,589,052.53	31.960000	1,410,362.84	-178,689.69	0.07
		Base		36.009258	1,589,052.53	31.960000	1,410,362.84	-178,689.69	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	158,535.000	15.336191	2,431,323.09	17.480000	2,771,191.80	339,868.71	0.14
		Base		15.336191	2,431,323.09	17.480000	2,771,191.80	339,868.71	0.14
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	81,734.000	32.066640	2,620,934.78	42.710000	3,490,859.14	869,924.36	0.18
		Base		32.066640	2,620,934.78	42.710000	3,490,859.14	869,924.36	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	34,296.000	33.736147	1,157,014.90	23.160000	794,295.36	-362,719.54	0.04
		Base		33.736147	1,157,014.90	23.160000	794,295.36	-362,719.54	0.04
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	16,485.000	42.953495	708,088.37	54.020000	890,519.70	182,431.33	0.05
		Base		42.953495	708,088.37	54.020000	890,519.70	182,431.33	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	11,482.000	51.717293	593,817.96	109.080000	1,252,456.56	658,638.60	0.06
		Base		51.717293	593,817.96	109.080000	1,252,456.56	658,638.60	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	34,598.000	43.858784	1,517,426.21	52.570000	1,818,816.86	301,390.65	0.09
		Base		43.858784	1,517,426.21	52.570000	1,818,816.86	301,390.65	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,595.000	30.567638	323,864.12	111.510000	1,181,448.45	857,584.33	0.06
		Base		30.567638	323,864.12	111.510000	1,181,448.45	857,584.33	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,224.000	47.045414	480,992.31	54.340000	555,572.16	74,579.85	0.03
		Base		47.045414	480,992.31	54.340000	555,572.16	74,579.85	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,184.000	45.001833	593,304.16	107.370000	1,415,566.08	822,261.92	0.07
		Base		45.001833	593,304.16	107.370000	1,415,566.08	822,261.92	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
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	25,449.000	51.700456	1,315,724.91	43.870000	1,116,447.63	-199,277.28	0.06
		Base		51.700456	1,315,724.91	43.870000	1,116,447.63	-199,277.28	0.06
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	156,790.000	13.916183	2,181,918.34	16.590000	2,601,146.10	419,227.76	0.13
		Base		13.916183	2,181,918.34	16.590000	2,601,146.10	419,227.76	0.13
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	19,297.000	65.277100	1,259,652.20	61.850000	1,193,519.45	-66,132.75	0.06
		Base		65.277100	1,259,652.20	61.850000	1,193,519.45	-66,132.75	0.06
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,371.000	35.239325	929,296.24	45.380000	1,196,715.98	267,419.74	0.06
		Base		35.239325	929,296.24	45.380000	1,196,715.98	267,419.74	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	112,596.000	45.028644	5,070,045.19	153.400000	17,272,226.40	12,202,181.21	0.88
		Base		45.028644	5,070,045.19	153.400000	17,272,226.40	12,202,181.21	0.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	71,795.000	49.566260	3,558,609.67	133.290000	9,569,555.55	6,010,945.88	0.49
		Base		49.566260	3,558,609.67	133.290000	9,569,555.55	6,010,945.88	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	25,404.000	10.770500	273,613.77	34.110000	866,530.44	592,916.67	0.04
		Base		10.770500	273,613.77	34.110000	866,530.44	592,916.67	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	69,668.000	18.777374	1,308,182.06	18.270000	1,272,834.36	-35,347.70	0.06
		Base		18.777374	1,308,182.06	18.270000	1,272,834.36	-35,347.70	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	13,592.000	45.487101	618,260.68	240.620000	3,270,507.04	2,652,246.36	0.17
		Base		45.487101	618,260.68	240.620000	3,270,507.04	2,652,246.36	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,080.000	82.097500	663,347.80	91.380000	738,350.40	75,002.60	0.04
		Base		82.097500	663,347.80	91.380000	738,350.40	75,002.60	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
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,383.000	10.165016	1,040,724.82	13.520000	1,384,218.16	343,493.34	0.07
		Base		10.165016	1,040,724.82	13.520000	1,384,218.16	343,493.34	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,299.000	116.263770	964,873.03	161.420000	1,339,624.58	374,751.55	0.07
		Base		116.263770	964,873.03	161.420000	1,339,624.58	374,751.55	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	29,281.000	44.885410	1,314,289.69	143.250000	4,194,503.25	2,880,213.56	0.21
		Base		44.885410	1,314,289.69	143.250000	4,194,503.25	2,880,213.56	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,751.000	178.523579	2,454,877.74	173.520000	2,386,073.52	-68,804.22	0.12
		Base		178.523579	2,454,877.74	173.520000	2,386,073.52	-68,804.22	0.12
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,006.000	133.008703	2,128,937.30	125.910000	2,015,315.46	-113,621.84	0.10
		Base		133.008703	2,128,937.30	125.910000	2,015,315.46	-113,621.84	0.10
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	443,488.000	28.781540	12,764,267.51	33.740000	14,963,285.12	2,199,017.61	0.76
		Base		28.781540	12,764,267.51	33.740000	14,963,285.12	2,199,017.61	0.76
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	55,761.000	29.562706	1,648,446.05	65.920000	3,675,765.12	2,027,319.07	0.19
		Base		29.562706	1,648,446.05	65.920000	3,675,765.12	2,027,319.07	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	80,518.000	116.686156	9,395,335.91	153.830000	12,386,083.94	2,990,748.03	0.63
		Base		116.686156	9,395,335.91	153.830000	12,386,083.94	2,990,748.03	0.63
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,437.000	45.867106	341,113.67	135.000000	1,003,995.00	662,881.33	0.05
		Base		45.867106	341,113.67	135.000000	1,003,995.00	662,881.33	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	38,885.000	34.666530	1,348,008.01	56.610000	2,201,279.85	853,271.84	0.11
		Base		34.666530	1,348,008.01	56.610000	2,201,279.85	853,271.84	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
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	37,210.000	17.647751	656,672.80	24.600000	915,366.00	258,693.20	0.05
		Base		17.647751	656,672.80	24.600000	915,366.00	258,693.20	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,923.000	37.510483	859,852.80	132.810000	3,044,403.63	2,184,550.83	0.15
		Base		37.510483	859,852.80	132.810000	3,044,403.63	2,184,550.83	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,469.000	347.229631	1,204,539.59	935.370000	3,244,798.53	2,040,258.94	0.16
		Base		347.229631	1,204,539.59	935.370000	3,244,798.53	2,040,258.94	0.16
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,132.000	29.871166	690,979.81	34.360000	794,815.52	103,835.71	0.04
		Base		29.871166	690,979.81	34.360000	794,815.52	103,835.71	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	334,599.000	42.380099	14,180,338.59	91.400000	30,582,348.60	16,402,010.01	1.55
		Base		42.380099	14,180,338.59	91.400000	30,582,348.60	16,402,010.01	1.55
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,342.000	74.729238	847,579.02	54.390000	616,891.38	-230,687.64	0.03
		Base		74.729238	847,579.02	54.390000	616,891.38	-230,687.64	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	253,702.000	61.009457	15,478,221.36	132.290000	33,562,237.58	18,084,016.22	1.71
		Base		61.009457	15,478,221.36	132.290000	33,562,237.58	18,084,016.22	1.71
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	35,985.000	19.991473	719,393.14	27.880000	1,003,261.80	283,868.66	0.05
		Base		19.991473	719,393.14	27.880000	1,003,261.80	283,868.66	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,763.000	43.966940	649,083.93	91.510000	1,350,962.13	701,878.20	0.07
		Base		43.966940	649,083.93	91.510000	1,350,962.13	701,878.20	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,991.000	111.555921	1,114,555.21	104.650000	1,045,558.15	-68,997.06	0.05
		Base		111.555921	1,114,555.21	104.650000	1,045,558.15	-68,997.06	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	23,752.000	45.021461	1,069,349.73	69.460000	1,649,813.92	580,464.19	0.08
		Base		45.021461	1,069,349.73	69.460000	1,649,813.92	580,464.19	0.08
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	103,229.000	13.381648	1,381,374.18	18.740000	1,934,511.46	553,137.28	0.10
		Base		13.381648	1,381,374.18	18.740000	1,934,511.46	553,137.28	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	33,427.000	61.519326	2,056,406.50	129.110000	4,315,759.97	2,259,353.47	0.22
		Base		61.519326	2,056,406.50	129.110000	4,315,759.97	2,259,353.47	0.22
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,087.000	23.918024	958,801.83	18.350000	735,596.45	-223,205.38	0.04
		Base		23.918024	958,801.83	18.350000	735,596.45	-223,205.38	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	180,813.000	35.940906	6,498,583.08	19.160000	3,464,377.08	-3,034,206.00	0.18
		Base		35.940906	6,498,583.08	19.160000	3,464,377.08	-3,034,206.00	0.18
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	16,056.000	50.828069	816,095.48	38.670000	620,885.52	-195,209.96	0.03
		Base		50.828069	816,095.48	38.670000	620,885.52	-195,209.96	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,190.000	30.780245	1,729,541.99	85.640000	4,812,111.60	3,082,569.61	0.24
		Base		30.780245	1,729,541.99	85.640000	4,812,111.60	3,082,569.61	0.24
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	85,948.000	13.539798	1,163,718.52	23.320000	2,004,307.36	840,588.84	0.10
		Base		13.539798	1,163,718.52	23.320000	2,004,307.36	840,588.84	0.10
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	22,692.000	30.907423	701,351.25	53.890000	1,222,871.88	521,520.63	0.06
		Base		30.907423	701,351.25	53.890000	1,222,871.88	521,520.63	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	29,033.000	31.440604	912,815.06	32.950000	956,637.35	43,822.29	0.05
		Base		31.440604	912,815.06	32.950000	956,637.35	43,822.29	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
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,361.000	78.834112	580,297.90	167.080000	1,229,875.88	649,577.98	0.06
		Base		78.834112	580,297.90	167.080000	1,229,875.88	649,577.98	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,634.000	72.019090	693,831.91	154.140000	1,484,984.76	791,152.85	0.08
		Base		72.019090	693,831.91	154.140000	1,484,984.76	791,152.85	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,193.000	39.126332	594,446.36	141.430000	2,148,745.99	1,554,299.63	0.11
		Base		39.126332	594,446.36	141.430000	2,148,745.99	1,554,299.63	0.11
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,083.000	34.082726	718,566.11	95.980000	2,023,546.34	1,304,980.23	0.10
		Base		34.082726	718,566.11	95.980000	2,023,546.34	1,304,980.23	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	12,461.000	23.204142	289,146.81	52.530000	654,576.33	365,429.52	0.03
		Base		23.204142	289,146.81	52.530000	654,576.33	365,429.52	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,136.000	39.316388	752,358.41	53.320000	1,020,331.52	267,973.11	0.05
		Base		39.316388	752,358.41	53.320000	1,020,331.52	267,973.11	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	30,498.000	31.430965	958,581.56	26.160000	797,827.68	-160,753.88	0.04
		Base		31.430965	958,581.56	26.160000	797,827.68	-160,753.88	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	27,568.000	47.845292	1,318,999.02	59.300000	1,634,782.40	315,783.38	0.08
		Base		47.845292	1,318,999.02	59.300000	1,634,782.40	315,783.38	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	91,445.000	59.011863	5,396,339.78	82.300000	7,525,923.50	2,129,583.72	0.38
		Base		59.011863	5,396,339.78	82.300000	7,525,923.50	2,129,583.72	0.38
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	21,123.000	39.916589	843,158.12	67.580000	1,427,492.34	584,334.22	0.07
		Base		39.916589	843,158.12	67.580000	1,427,492.34	584,334.22	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
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		23,444.000	Local	68.576245	1,607,701.48	277.610000	6,508,288.84	4,900,587.36	0.33
			Base	68.576245	1,607,701.48	277.610000	6,508,288.84	4,900,587.36	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		26,002.000	Local	28.665271	745,354.38	46.810000	1,217,153.62	471,799.24	0.06
			Base	28.665271	745,354.38	46.810000	1,217,153.62	471,799.24	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		80,812.000	Local	24.923834	2,014,144.86	77.530000	6,265,354.36	4,251,209.50	0.32
			Base	24.923834	2,014,144.86	77.530000	6,265,354.36	4,251,209.50	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		14,491.000	Local	99.914212	1,447,856.84	161.950000	2,346,817.45	898,960.61	0.12
			Base	99.914212	1,447,856.84	161.950000	2,346,817.45	898,960.61	0.12
554382101	MACERICH CO/THE REIT USD.01								
		11,217.000	Local	70.323537	788,819.12	58.060000	651,259.02	-137,560.10	0.03
			Base	70.323537	788,819.12	58.060000	651,259.02	-137,560.10	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		28,678.000	Local	32.265473	925,309.23	23.240000	666,476.72	-258,832.51	0.03
			Base	32.265473	925,309.23	23.240000	666,476.72	-258,832.51	0.03
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		80,051.000	Local	17.661505	1,413,821.16	11.850000	948,604.35	-465,216.81	0.05
			Base	17.661505	1,413,821.16	11.850000	948,604.35	-465,216.81	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		48,854.000	Local	13.688697	668,747.59	52.330000	2,556,529.82	1,887,782.23	0.13
			Base	13.688697	668,747.59	52.330000	2,556,529.82	1,887,782.23	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		48,533.000	Local	37.054566	1,798,369.23	77.960000	3,783,632.68	1,985,263.45	0.19
			Base	37.054566	1,798,369.23	77.960000	3,783,632.68	1,985,263.45	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		29,261.000	Local	37.675849	1,102,433.02	100.310000	2,935,170.91	1,832,737.89	0.15
			Base	37.675849	1,102,433.02	100.310000	2,935,170.91	1,832,737.89	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
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		5,899.000	Local	134.134823	791,261.32	222.580000	1,312,999.42	521,738.10	0.07
			Base	134.134823	791,261.32	222.580000	1,312,999.42	521,738.10	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		30,132.000	Local	19.832069	597,579.90	38.210000	1,151,343.72	553,763.82	0.06
			Base	19.832069	597,579.90	38.210000	1,151,343.72	553,763.82	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		88,339.000	Local	30.698774	2,711,899.00	121.450000	10,728,771.55	8,016,872.55	0.55
			Base	30.698774	2,711,899.00	121.450000	10,728,771.55	8,016,872.55	0.55
577081102	MATTEL INC COMMON STOCK USD1.0								
		32,261.000	Local	22.033794	710,832.23	21.530000	694,579.33	-16,252.90	0.04
			Base	22.033794	710,832.23	21.530000	694,579.33	-16,252.90	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		10,664.000	Local	36.336739	387,494.98	97.510000	1,039,846.64	652,351.66	0.05
			Base	36.336739	387,494.98	97.510000	1,039,846.64	652,351.66	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		76,763.000	Local	50.374090	3,866,866.30	153.160000	11,757,021.08	7,890,154.78	0.60
			Base	50.374090	3,866,866.30	153.160000	11,757,021.08	7,890,154.78	0.60
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		19,863.000	Local	62.016862	1,231,840.92	164.540000	3,268,258.02	2,036,417.10	0.17
			Base	62.016862	1,231,840.92	164.540000	3,268,258.02	2,036,417.10	0.17
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		257,595.000	Local	46.275891	11,920,438.04	64.090000	16,509,263.55	4,588,825.51	0.84
			Base	46.275891	11,920,438.04	64.090000	16,509,263.55	4,588,825.51	0.84
59156R108	METLIFE INC COMMON STOCK USD.01								
		101,756.000	Local	40.642249	4,135,592.73	54.940000	5,590,474.64	1,454,881.91	0.28
			Base	40.642249	4,135,592.73	54.940000	5,590,474.64	1,454,881.91	0.28
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		2,432.000	Local	407.480707	990,993.08	588.540000	1,431,329.28	440,336.20	0.07
			Base	407.480707	990,993.08	588.540000	1,431,329.28	440,336.20	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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	727,107.000	33.781107	24,562,479.52	68.930000	50,119,485.51	25,557,005.99	2.55
		Base		33.781107	24,562,479.52	68.930000	50,119,485.51	25,557,005.99	2.55
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,604.000	36.299410	784,212.46	77.180000	1,667,396.72	883,184.26	0.08
		Base		36.299410	784,212.46	77.180000	1,667,396.72	883,184.26	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	97,939.000	16.675821	1,633,213.21	29.860000	2,924,458.54	1,291,245.33	0.15
		Base		16.675821	1,633,213.21	29.860000	2,924,458.54	1,291,245.33	0.15
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,696.000	88.979141	951,720.89	105.380000	1,127,144.48	175,423.59	0.06
		Base		88.979141	951,720.89	105.380000	1,127,144.48	175,423.59	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,949.000	79.573764	473,384.32	241.690000	1,437,813.81	964,429.49	0.07
		Base		79.573764	473,384.32	241.690000	1,437,813.81	964,429.49	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	17,390.000	51.634857	897,930.17	86.340000	1,501,452.60	603,522.43	0.08
		Base		51.634857	897,930.17	86.340000	1,501,452.60	603,522.43	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	142,896.000	17.527339	2,504,586.60	43.190000	6,171,678.24	3,667,091.64	0.31
		Base		17.527339	2,504,586.60	43.190000	6,171,678.24	3,667,091.64	0.31
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	41,326.000	52.117313	2,153,800.09	118.360000	4,891,345.36	2,737,545.27	0.25
		Base		52.117313	2,153,800.09	118.360000	4,891,345.36	2,737,545.27	0.25
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,967.000	26.802093	1,017,595.08	49.680000	1,886,200.56	868,605.48	0.10
		Base		26.802093	1,017,595.08	49.680000	1,886,200.56	868,605.48	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,674.000	31.211711	489,212.36	121.680000	1,907,212.32	1,417,999.96	0.10
		Base		31.211711	489,212.36	121.680000	1,907,212.32	1,417,999.96	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	134,142.000	36.610259	4,910,973.37	44.560000	5,977,367.52	1,066,394.15	0.30
		Base		36.610259	4,910,973.37	44.560000	5,977,367.52	1,066,394.15	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	33,058.000	49.949256	1,651,222.52	22.830000	754,714.14	-896,508.38	0.04
		Base		49.949256	1,651,222.52	22.830000	754,714.14	-896,508.38	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,396.000	71.044419	1,093,799.87	86.740000	1,335,449.04	241,649.17	0.07
		Base		71.044419	1,093,799.87	86.740000	1,335,449.04	241,649.17	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,275.000	47.929214	732,118.75	25.630000	391,498.25	-340,620.50	0.02
		Base		47.929214	732,118.75	25.630000	391,498.25	-340,620.50	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	29,768.000	23.989359	714,115.25	17.220000	512,604.96	-201,510.29	0.03
		Base		23.989359	714,115.25	17.220000	512,604.96	-201,510.29	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,734.000	30.548706	327,909.81	71.490000	767,373.66	439,463.85	0.04
		Base		30.548706	327,909.81	71.490000	767,373.66	439,463.85	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	35,791.000	47.057486	1,684,234.47	32.940000	1,178,955.54	-505,278.93	0.06
		Base		47.057486	1,684,234.47	32.940000	1,178,955.54	-505,278.93	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	26,836.000	16.471969	442,041.77	16.650000	446,819.40	4,777.63	0.02
		Base		16.471969	442,041.77	16.650000	446,819.40	4,777.63	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	25,517.000	35.218901	898,680.69	40.050000	1,021,955.85	123,275.16	0.05
		Base		35.218901	898,680.69	40.050000	1,021,955.85	123,275.16	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	40,591.000	30.520910	1,238,874.27	149.410000	6,064,701.31	4,825,827.04	0.31
		Base		30.520910	1,238,874.27	149.410000	6,064,701.31	4,825,827.04	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
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		45,497.000	Local	34.191958	1,555,631.52	53.620000	2,439,549.14	883,917.62	0.12
			Base	34.191958	1,555,631.52	53.620000	2,439,549.14	883,917.62	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		18,759.000	Local	52.814797	990,752.77	28.460000	533,881.14	-456,871.63	0.03
			Base	52.814797	990,752.77	28.460000	533,881.14	-456,871.63	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		50,219.000	Local	37.502461	1,883,336.09	32.390000	1,626,593.41	-256,742.68	0.08
			Base	37.502461	1,883,336.09	32.390000	1,626,593.41	-256,742.68	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		35,993.000	Local	12.056960	433,966.16	13.700000	493,104.10	59,137.94	0.03
			Base	12.056960	433,966.16	13.700000	493,104.10	59,137.94	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		11,280.000	Local	12.993569	146,567.46	14.150000	159,612.00	13,044.54	0.01
			Base	12.993569	146,567.46	14.150000	159,612.00	13,044.54	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		44,090.000	Local	54.514853	2,403,559.86	140.130000	6,178,331.70	3,774,771.84	0.31
			Base	54.514853	2,403,559.86	140.130000	6,178,331.70	3,774,771.84	0.31
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		124,807.000	Local	15.605730	1,947,704.33	59.000000	7,363,613.00	5,415,908.67	0.37
			Base	15.605730	1,947,704.33	59.000000	7,363,613.00	5,415,908.67	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01								
		30,461.000	Local	9.052287	275,741.70	25.360000	772,490.96	496,749.26	0.04
			Base	9.052287	275,741.70	25.360000	772,490.96	496,749.26	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		42,868.000	Local	41.518669	1,779,822.29	28.300000	1,213,164.40	-566,657.89	0.06
			Base	41.518669	1,779,822.29	28.300000	1,213,164.40	-566,657.89	0.06
655664100	NORDSTROM INC COMMON STOCK								
		10,478.000	Local	28.817272	301,947.38	47.830000	501,162.74	199,215.36	0.03
			Base	28.817272	301,947.38	47.830000	501,162.74	199,215.36	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
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	27,292.000	42.906018	1,170,991.03	121.700000	3,321,436.40	2,150,445.37	0.17
		Base		42.906018	1,170,991.03	121.700000	3,321,436.40	2,150,445.37	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,324.000	57.728416	1,173,272.32	97.210000	1,975,696.04	802,423.72	0.10
		Base		57.728416	1,173,272.32	97.210000	1,975,696.04	802,423.72	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	16,441.000	51.893790	853,185.80	256.710000	4,220,569.11	3,367,383.31	0.21
		Base		51.893790	853,185.80	256.710000	4,220,569.11	3,367,383.31	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	30,047.000	35.044131	1,052,971.00	57.870000	1,738,819.89	685,848.89	0.09
		Base		35.044131	1,052,971.00	57.870000	1,738,819.89	685,848.89	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	56,036.000	27.470963	1,539,362.91	144.560000	8,100,564.16	6,561,201.25	0.41
		Base		27.470963	1,539,362.91	144.560000	8,100,564.16	6,561,201.25	0.41
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	8,571.000	48.553159	416,149.13	218.740000	1,874,820.54	1,458,671.41	0.10
		Base		48.553159	416,149.13	218.740000	1,874,820.54	1,458,671.41	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	72,007.000	45.124344	3,249,268.63	59.870000	4,311,059.09	1,061,790.46	0.22
		Base		45.124344	3,249,268.63	59.870000	4,311,059.09	1,061,790.46	0.22
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	21,920.000	42.867606	939,657.93	82.900000	1,817,168.00	877,510.07	0.09
		Base		42.867606	939,657.93	82.900000	1,817,168.00	877,510.07	0.09
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	19,869.000	25.494788	506,555.94	52.160000	1,036,367.04	529,811.10	0.05
		Base		25.494788	506,555.94	52.160000	1,036,367.04	529,811.10	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	282,886.000	21.889987	6,192,370.96	50.140000	14,183,904.04	7,991,533.08	0.72
		Base		21.889987	6,192,370.96	50.140000	14,183,904.04	7,991,533.08	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
69331C108	P G + E CORP COMMON STOCK								
		48,088.000	Local	38.776126	1,864,666.36	66.370000	3,191,600.56	1,326,934.20	0.16
			Base	38.776126	1,864,666.36	66.370000	3,191,600.56	1,326,934.20	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		45,574.000	Local	80.550181	3,670,993.94	124.870000	5,690,825.38	2,019,831.44	0.29
			Base	80.550181	3,670,993.94	124.870000	5,690,825.38	2,019,831.44	0.29
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		24,129.000	Local	36.046662	869,769.91	109.960000	2,653,224.84	1,783,454.93	0.13
			Base	36.046662	869,769.91	109.960000	2,653,224.84	1,783,454.93	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		64,340.000	Local	26.125747	1,680,930.54	38.660000	2,487,384.40	806,453.86	0.13
			Base	26.125747	1,680,930.54	38.660000	2,487,384.40	806,453.86	0.13
693656100	PVH CORP COMMON STOCK USD1.0								
		7,347.000	Local	119.459128	877,666.21	114.500000	841,231.50	-36,434.71	0.04
			Base	119.459128	877,666.21	114.500000	841,231.50	-36,434.71	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		33,083.000	Local	30.727409	1,016,554.87	66.040000	2,184,801.32	1,168,246.45	0.11
			Base	30.727409	1,016,554.87	66.040000	2,184,801.32	1,168,246.45	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		12,542.000	Local	50.824073	637,435.52	159.820000	2,004,462.44	1,367,026.92	0.10
			Base	50.824073	637,435.52	159.820000	2,004,462.44	1,367,026.92	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		7,685.000	Local	37.245249	286,229.74	46.950000	360,810.75	74,581.01	0.02
			Base	37.245249	286,229.74	46.950000	360,810.75	74,581.01	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		30,111.000	Local	33.279048	1,002,065.41	56.940000	1,714,520.34	712,454.93	0.09
			Base	33.279048	1,002,065.41	56.940000	1,714,520.34	712,454.93	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		105,214.000	Local	17.909486	1,884,328.68	53.670000	5,646,835.38	3,762,506.70	0.29
			Base	17.909486	1,884,328.68	53.670000	5,646,835.38	3,762,506.70	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
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,430.000	16.561143	537,077.88	17.660000	572,713.80	35,635.92	0.03
		Base		16.561143	537,077.88	17.660000	572,713.80	35,635.92	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	134,534.000	54.467296	7,327,703.19	115.490000	15,537,331.66	8,209,628.47	0.79
		Base		54.467296	7,327,703.19	115.490000	15,537,331.66	8,209,628.47	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,363.000	26.639622	276,066.40	68.140000	706,134.82	430,068.42	0.04
		Base		26.639622	276,066.40	68.140000	706,134.82	430,068.42	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	562,043.000	28.252806	15,879,291.63	33.590000	18,879,024.37	2,999,732.74	0.96
		Base		28.252806	15,879,291.63	33.590000	18,879,024.37	2,999,732.74	0.96
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	146,272.000	40.247242	5,887,044.58	117.450000	17,179,646.40	11,292,601.82	0.87
		Base		40.247242	5,887,044.58	117.450000	17,179,646.40	11,292,601.82	0.87
718546104	PHILLIPS 66 COMMON STOCK								
		Local	41,315.000	27.735722	1,145,901.36	82.690000	3,416,337.35	2,270,435.99	0.17
		Base		27.735722	1,145,901.36	82.690000	3,416,337.35	2,270,435.99	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,506.000	42.682163	448,418.80	85.160000	894,690.96	446,272.16	0.05
		Base		42.682163	448,418.80	85.160000	894,690.96	446,272.16	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,019.000	91.929562	1,472,619.66	159.580000	2,556,312.02	1,083,692.36	0.13
		Base		91.929562	1,472,619.66	159.580000	2,556,312.02	1,083,692.36	0.13
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	26,922.000	57.922208	1,559,381.69	132.550000	3,568,511.10	2,009,129.41	0.18
		Base		57.922208	1,559,381.69	132.550000	3,568,511.10	2,009,129.41	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	22,723.000	41.092744	933,750.43	74.210000	1,686,273.83	752,523.40	0.09
		Base		41.092744	933,750.43	74.210000	1,686,273.83	752,523.40	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
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,630.000	347.366888	1,608,308.69	1,870.520000	8,660,507.60	7,052,198.91	0.44
		Base		347.366888	1,608,308.69	1,870.520000	8,660,507.60	7,052,198.91	0.44
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,243.000	32.703225	825,527.50	64.070000	1,617,319.01	791,791.51	0.08
		Base		32.703225	825,527.50	64.070000	1,617,319.01	791,791.51	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	240,872.000	56.532331	13,617,055.65	87.150000	20,991,994.80	7,374,939.15	1.07
		Base		56.532331	13,617,055.65	87.150000	20,991,994.80	7,374,939.15	1.07
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	54,708.000	17.672809	966,844.01	44.090000	2,412,075.72	1,445,231.71	0.12
		Base		17.672809	966,844.01	44.090000	2,412,075.72	1,445,231.71	0.12
74340W103	PROLOGIS INC REIT USD.01								
		Local	49,944.000	42.030761	2,099,184.34	58.640000	2,928,716.16	829,531.82	0.15
		Base		42.030761	2,099,184.34	58.640000	2,928,716.16	829,531.82	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	40,403.000	50.091987	2,023,866.55	108.140000	4,369,180.42	2,345,313.87	0.22
		Base		50.091987	2,023,866.55	108.140000	4,369,180.42	2,345,313.87	0.22
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	47,643.000	29.624033	1,411,377.80	43.010000	2,049,125.43	637,747.63	0.10
		Base		29.624033	1,411,377.80	43.010000	2,049,125.43	637,747.63	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,080.000	100.372857	1,413,249.83	208.530000	2,936,102.40	1,522,852.57	0.15
		Base		100.372857	1,413,249.83	208.530000	2,936,102.40	1,522,852.57	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	26,743.000	18.018766	481,875.87	24.530000	656,005.79	174,129.92	0.03
		Base		18.018766	481,875.87	24.530000	656,005.79	174,129.92	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,969.000	81.001730	969,509.71	63.320000	757,877.08	-211,632.63	0.04
		Base		81.001730	969,509.71	63.320000	757,877.08	-211,632.63	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
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		139,143.000	Local	43.610721	6,068,126.50	55.220000	7,683,476.46	1,615,349.96	0.39
			Base	43.610721	6,068,126.50	55.220000	7,683,476.46	1,615,349.96	0.39
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		13,949.000	Local	23.577049	328,876.26	32.920000	459,201.08	130,324.82	0.02
			Base	23.577049	328,876.26	32.920000	459,201.08	130,324.82	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		12,887.000	Local	45.209097	582,609.63	111.160000	1,432,518.92	849,909.29	0.07
			Base	45.209097	582,609.63	111.160000	1,432,518.92	849,909.29	0.07
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		5,191.000	Local	96.089636	498,801.30	73.800000	383,095.80	-115,705.50	0.02
			Base	96.089636	498,801.30	73.800000	383,095.80	-115,705.50	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		17,721.000	Local	51.763979	917,309.48	23.170000	410,595.57	-506,713.91	0.02
			Base	51.763979	917,309.48	23.170000	410,595.57	-506,713.91	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		12,071.000	Local	77.898529	940,313.14	80.220000	968,335.62	28,022.48	0.05
			Base	77.898529	940,313.14	80.220000	968,335.62	28,022.48	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		27,414.000	Local	45.897194	1,258,225.68	161.480000	4,426,812.72	3,168,587.04	0.22
			Base	45.897194	1,258,225.68	161.480000	4,426,812.72	3,168,587.04	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		25,716.000	Local	51.543349	1,325,488.76	55.180000	1,419,008.88	93,520.12	0.07
			Base	51.543349	1,325,488.76	55.180000	1,419,008.88	93,520.12	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		16,743.000	Local	30.422130	509,357.72	95.750000	1,603,142.25	1,093,784.53	0.08
			Base	30.422130	509,357.72	95.750000	1,603,142.25	1,093,784.53	0.08
758849103	REGENCY CENTERS CORP REIT USD.01								
		13,775.000	Local	68.926493	949,462.44	62.640000	862,866.00	-86,596.44	0.04
			Base	68.926493	949,462.44	62.640000	862,866.00	-86,596.44	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
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,176.000	248.540520	1,783,526.77	491.140000	3,524,420.64	1,740,893.87	0.18
		Base		248.540520	1,783,526.77	491.140000	3,524,420.64	1,740,893.87	0.18
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	113,209.000	12.746486	1,443,016.92	14.640000	1,657,379.76	214,362.84	0.08
		Base		12.746486	1,443,016.92	14.640000	1,657,379.76	214,362.84	0.08
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	21,652.000	24.013607	519,942.62	63.730000	1,379,881.96	859,939.34	0.07
		Base		24.013607	519,942.62	63.730000	1,379,881.96	859,939.34	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	77,932.000	19.256787	1,500,719.92	65.040000	5,068,697.28	3,567,977.36	0.26
		Base		19.256787	1,500,719.92	65.040000	5,068,697.28	3,567,977.36	0.26
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,978.000	29.725525	356,052.34	47.930000	574,105.54	218,053.20	0.03
		Base		29.725525	356,052.34	47.930000	574,105.54	218,053.20	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,133.000	46.859126	568,541.77	161.960000	1,965,060.68	1,396,518.91	0.10
		Base		46.859126	568,541.77	161.960000	1,965,060.68	1,396,518.91	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	15,293.000	53.347057	815,836.54	105.080000	1,606,988.44	791,151.90	0.08
		Base		53.347057	815,836.54	105.080000	1,606,988.44	791,151.90	0.08
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,609.000	72.961667	701,088.66	231.530000	2,224,771.77	1,523,683.11	0.11
		Base		72.961667	701,088.66	231.530000	2,224,771.77	1,523,683.11	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	36,919.000	14.645110	540,682.82	57.730000	2,131,333.87	1,590,651.05	0.11
		Base		14.645110	540,682.82	57.730000	2,131,333.87	1,590,651.05	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	24,280.000	41.333341	1,003,573.51	145.990000	3,544,637.20	2,541,063.69	0.18
		Base		41.333341	1,003,573.51	145.990000	3,544,637.20	2,541,063.69	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
78440X101	SL GREEN REALTY CORP REIT USD.01								
		9,590.000	Local	132.076117	1,266,609.96	105.800000	1,014,622.00	-251,987.96	0.05
			Base	132.076117	1,266,609.96	105.800000	1,014,622.00	-251,987.96	0.05
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		12,500.000	Local	241.621500	3,020,268.75	241.800000	3,022,500.00	2,231.25	0.15
			Base	241.621500	3,020,268.75	241.800000	3,022,500.00	2,231.25	0.15
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		23,786.000	Local	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								
		23,786.000	Local	0.031801	756.41	0.048800	1,160.76	404.35	0.00
			Base	0.031801	756.41	0.048800	1,160.76	404.35	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		62,973.000	Local	33.166376	2,088,586.21	86.600000	5,453,461.80	3,364,875.59	0.28
			Base	33.166376	2,088,586.21	86.600000	5,453,461.80	3,364,875.59	0.28
80589M102	SCANA CORP COMMON STOCK								
		13,459.000	Local	40.835640	549,606.88	67.010000	901,887.59	352,280.71	0.05
			Base	40.835640	549,606.88	67.010000	901,887.59	352,280.71	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		7,471.000	Local	139.631953	1,043,190.32	183.020000	1,367,342.42	324,152.10	0.07
			Base	139.631953	1,043,190.32	183.020000	1,367,342.42	324,152.10	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		130,860.000	Local	85.633717	11,206,028.20	65.840000	8,615,822.40	-2,590,205.80	0.44
			Base	85.633717	11,206,028.20	65.840000	8,615,822.40	-2,590,205.80	0.44
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		114,595.000	Local	21.268147	2,437,223.31	42.960000	4,923,001.20	2,485,777.89	0.25
			Base	21.268147	2,437,223.31	42.960000	4,923,001.20	2,485,777.89	0.25
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		9,032.000	Local	50.097548	452,481.05	68.310000	616,975.92	164,494.87	0.03
			Base	50.097548	452,481.05	68.310000	616,975.92	164,494.87	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
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	18,441.000	23.950139	441,664.52	44.760000	825,419.16	383,754.64	0.04
		Base		23.950139	441,664.52	44.760000	825,419.16	383,754.64	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,622.000	52.405326	1,237,918.60	112.750000	2,663,380.50	1,425,461.90	0.14
		Base		52.405326	1,237,918.60	112.750000	2,663,380.50	1,425,461.90	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,631.000	66.262786	505,651.32	350.960000	2,678,175.76	2,172,524.44	0.14
		Base		66.262786	505,651.32	350.960000	2,678,175.76	2,172,524.44	0.14
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	29,403.000	84.022544	2,470,514.87	161.760000	4,756,229.28	2,285,714.41	0.24
		Base		84.022544	2,470,514.87	161.760000	4,756,229.28	2,285,714.41	0.24
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	17,379.000	92.588038	1,609,087.52	95.950000	1,667,515.05	58,427.53	0.08
		Base		92.588038	1,609,087.52	95.950000	1,667,515.05	58,427.53	0.08
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,964.000	62.513613	685,399.25	118.330000	1,297,370.12	611,970.87	0.07
		Base		62.513613	685,399.25	118.330000	1,297,370.12	611,970.87	0.07
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,457.000	48.828017	266,454.49	158.000000	862,206.00	595,751.51	0.04
		Base		48.828017	266,454.49	158.000000	862,206.00	595,751.51	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,670.000	33.863438	3,171,988.23	47.880000	4,484,919.60	1,312,931.37	0.23
		Base		33.863438	3,171,988.23	47.880000	4,484,919.60	1,312,931.37	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	56,947.000	14.089378	802,347.82	62.140000	3,538,686.58	2,736,338.76	0.18
		Base		14.089378	802,347.82	62.140000	3,538,686.58	2,736,338.76	0.18
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,406.000	54.312060	782,419.54	140.730000	2,027,356.38	1,244,936.84	0.10
		Base		54.312060	782,419.54	140.730000	2,027,356.38	1,244,936.84	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
855030102	STAPLES INC COMMON STOCK USD.0006								
		61,514.000	Local	17.408937	1,070,893.38	10.070000	619,445.98	-451,447.40	0.03
			Base	17.408937	1,070,893.38	10.070000	619,445.98	-451,447.40	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		136,381.000	Local	14.250240	1,943,462.04	58.310000	7,952,376.11	6,008,914.07	0.40
			Base	14.250240	1,943,462.04	58.310000	7,952,376.11	6,008,914.07	0.40
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		33,308.000	Local	51.806113	1,725,558.01	89.730000	2,988,726.84	1,263,168.83	0.15
			Base	51.806113	1,725,558.01	89.730000	2,988,726.84	1,263,168.83	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		8,030.000	Local	69.113603	554,982.23	76.320000	612,849.60	57,867.37	0.03
			Base	69.113603	554,982.23	76.320000	612,849.60	57,867.37	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		29,216.000	Local	51.189192	1,495,543.44	138.780000	4,054,596.48	2,559,053.04	0.21
			Base	51.189192	1,495,543.44	138.780000	4,054,596.48	2,559,053.04	0.21
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		45,534.000	Local	42.743558	1,946,285.18	56.720000	2,582,688.48	636,403.30	0.13
			Base	42.743558	1,946,285.18	56.720000	2,582,688.48	636,403.30	0.13
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		57,284.000	Local	28.938532	1,657,714.86	28.250000	1,618,273.00	-39,441.86	0.08
			Base	28.938532	1,657,714.86	28.250000	1,618,273.00	-39,441.86	0.08
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		14,156.000	Local	70.252463	994,493.86	72.930000	1,032,397.08	37,903.22	0.05
			Base	70.252463	994,493.86	72.930000	1,032,397.08	37,903.22	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		72,540.000	Local	31.785121	2,305,692.65	29.820000	2,163,142.80	-142,549.85	0.11
			Base	31.785121	2,305,692.65	29.820000	2,163,142.80	-142,549.85	0.11
871829107	SYSCO CORP COMMON STOCK USD1.0								
		46,372.000	Local	27.882975	1,292,989.31	50.330000	2,333,902.76	1,040,913.45	0.12
			Base	27.882975	1,292,989.31	50.330000	2,333,902.76	1,040,913.45	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
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	60,583.000	17.105020	1,036,273.40	72.170000	4,372,275.11	3,336,001.71	0.22
		Base		17.105020	1,036,273.40	72.170000	4,372,275.11	3,336,001.71	0.22
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	51,960.000	46.308658	2,406,197.88	52.290000	2,716,988.40	310,790.52	0.14
		Base		46.308658	2,406,197.88	52.290000	2,716,988.40	310,790.52	0.14
881609101	TESORO CORP WHEN ISSUED COMMON STOCK USD.167								
		Local	14,233.000	51.774074	736,900.40	93.600000	1,332,208.80	595,308.40	0.07
		Base		51.774074	736,900.40	93.600000	1,332,208.80	595,308.40	0.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	93,833.000	35.443096	3,325,731.99	76.930000	7,218,572.69	3,892,840.70	0.37
		Base		35.443096	3,325,731.99	76.930000	7,218,572.69	3,892,840.70	0.37
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	25,211.000	32.101479	809,310.39	47.100000	1,187,438.10	378,127.71	0.06
		Base		32.101479	809,310.39	47.100000	1,187,438.10	378,127.71	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,844.000	55.259054	2,035,964.59	174.470000	6,428,172.68	4,392,208.09	0.33
		Base		55.259054	2,035,964.59	174.470000	6,428,172.68	4,392,208.09	0.33
88579Y101	3M CO COMMON STOCK USD.01								
		Local	56,280.000	74.252031	4,178,904.30	208.190000	11,716,933.20	7,538,028.90	0.60
		Base		74.252031	4,178,904.30	208.190000	11,716,933.20	7,538,028.90	0.60
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,095.000	45.118702	455,473.30	93.870000	947,617.65	492,144.35	0.05
		Base		45.118702	455,473.30	93.870000	947,617.65	492,144.35	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	73,039.000	59.545229	4,349,123.96	100.410000	7,333,845.99	2,984,722.03	0.37
		Base		59.545229	4,349,123.96	100.410000	7,333,845.99	2,984,722.03	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,247.000	21.063428	215,836.95	76.500000	783,895.50	568,058.55	0.04
		Base		21.063428	215,836.95	76.500000	783,895.50	568,058.55	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	15,598.000	27.246994	424,998.61	58.250000	908,583.50	483,584.89	0.05
		Base		27.246994	424,998.61	58.250000	908,583.50	483,584.89	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,108.000	72.130961	873,361.68	54.210000	656,374.68	-216,987.00	0.03
		Base		72.130961	873,361.68	54.210000	656,374.68	-216,987.00	0.03
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,606.000	264.926622	1,220,252.02	268.870000	1,238,415.22	18,163.20	0.06
		Base		264.926622	1,220,252.02	268.870000	1,238,415.22	18,163.20	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	26,315.000	44.975704	1,183,535.65	126.530000	3,329,636.95	2,146,101.30	0.17
		Base		44.975704	1,183,535.65	126.530000	3,329,636.95	2,146,101.30	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	10,401.000	36.776181	382,509.06	38.200000	397,318.20	14,809.14	0.02
		Base		36.776181	382,509.06	38.200000	397,318.20	14,809.14	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	99,107.000	16.312790	1,616,711.72	28.340000	2,808,692.38	1,191,980.66	0.14
		Base		16.312790	1,616,711.72	28.340000	2,808,692.38	1,191,980.66	0.14
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	45,874.000	26.822174	1,230,440.40	27.870000	1,278,508.38	48,067.98	0.06
		Base		26.822174	1,230,440.40	27.870000	1,278,508.38	48,067.98	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,141.000	21.945275	595,616.70	62.630000	1,699,840.83	1,104,224.13	0.09
		Base		21.945275	595,616.70	62.630000	1,699,840.83	1,104,224.13	0.09
902653104	UDR INC REIT USD.01								
		Local	25,182.000	35.893786	903,877.32	38.970000	981,342.54	77,465.22	0.05
		Base		35.893786	903,877.32	38.970000	981,342.54	77,465.22	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	149,195.000	26.563739	3,963,177.05	51.920000	7,746,204.40	3,783,027.35	0.39
		Base		26.563739	3,963,177.05	51.920000	7,746,204.40	3,783,027.35	0.39

& 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
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,492.000	207.221553	1,138,060.77	287.340000	1,578,071.28	440,010.51	0.08
		Base		207.221553	1,138,060.77	287.340000	1,578,071.28	440,010.51	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,392.000	28.480569	495,334.06	21.760000	378,449.92	-116,884.14	0.02
		Base		28.480569	495,334.06	21.760000	378,449.92	-116,884.14	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,361.000	26.127152	453,593.48	20.160000	349,997.76	-103,595.72	0.02
		Base		26.127152	453,593.48	20.160000	349,997.76	-103,595.72	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	76,044.000	27.098693	2,060,693.01	108.910000	8,281,952.04	6,221,259.03	0.42
		Base		27.098693	2,060,693.01	108.910000	8,281,952.04	6,221,259.03	0.42
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	26,539.000	56.790599	1,507,165.72	75.250000	1,997,059.75	489,894.03	0.10
		Base		56.790599	1,507,165.72	75.250000	1,997,059.75	489,894.03	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	64,867.000	69.735475	4,523,531.04	110.590000	7,173,641.53	2,650,110.49	0.36
		Base		69.735475	4,523,531.04	110.590000	7,173,641.53	2,650,110.49	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,959.000	114.407385	910,568.38	112.710000	897,058.89	-13,509.49	0.05
		Base		114.407385	910,568.38	112.710000	897,058.89	-13,509.49	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	70,177.000	56.754164	3,982,836.95	122.110000	8,569,313.47	4,586,476.52	0.44
		Base		56.754164	3,982,836.95	122.110000	8,569,313.47	4,586,476.52	0.44
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	90,756.000	40.937119	3,715,289.16	185.420000	16,827,977.52	13,112,688.36	0.86
		Base		40.937119	3,715,289.16	185.420000	16,827,977.52	13,112,688.36	0.86
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,420.000	114.384108	963,114.19	122.080000	1,027,913.60	64,799.41	0.05
		Base		114.384108	963,114.19	122.080000	1,027,913.60	64,799.41	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								
		21,493.000	Local	23.918265	514,075.26	46.630000	1,002,218.59	488,143.33	0.05
			Base	23.918265	514,075.26	46.630000	1,002,218.59	488,143.33	0.05
918204108	VF CORP COMMON STOCK								
		30,172.000	Local	20.466108	617,503.41	57.600000	1,737,907.20	1,120,403.79	0.09
			Base	20.466108	617,503.41	57.600000	1,737,907.20	1,120,403.79	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		42,120.000	Local	30.756211	1,295,451.60	67.460000	2,841,415.20	1,545,963.60	0.14
			Base	30.756211	1,295,451.60	67.460000	2,841,415.20	1,545,963.60	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		8,658.000	Local	44.931127	389,013.70	103.190000	893,419.02	504,405.32	0.05
			Base	44.931127	389,013.70	103.190000	893,419.02	504,405.32	0.05
92276F100	VENTAS INC REIT USD.25								
		33,421.000	Local	43.119081	1,441,082.79	69.480000	2,322,091.08	881,008.29	0.12
			Base	43.119081	1,441,082.79	69.480000	2,322,091.08	881,008.29	0.12
92343E102	VERISIGN INC COMMON STOCK USD.001								
		8,315.000	Local	27.533296	228,939.36	92.960000	772,962.40	544,023.04	0.04
			Base	27.533296	228,939.36	92.960000	772,962.40	544,023.04	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		384,189.000	Local	42.405699	16,291,803.00	44.660000	17,157,880.74	866,077.74	0.87
			Base	42.405699	16,291,803.00	44.660000	17,157,880.74	866,077.74	0.87
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		14,482.000	Local	81.337838	1,177,934.57	84.370000	1,221,846.34	43,911.77	0.06
			Base	81.337838	1,177,934.57	84.370000	1,221,846.34	43,911.77	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		23,456.000	Local	80.065017	1,878,005.05	128.870000	3,022,774.72	1,144,769.67	0.15
			Base	80.065017	1,878,005.05	128.870000	3,022,774.72	1,144,769.67	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		33,179.000	Local	44.224639	1,467,329.31	33.570000	1,113,819.03	-353,510.28	0.06
			Base	44.224639	1,467,329.31	33.570000	1,113,819.03	-353,510.28	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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	173,878.000	26.088509	4,536,217.85	93.780000	16,306,278.84	11,770,060.99	0.83
		Base		26.088509	4,536,217.85	93.780000	16,306,278.84	11,770,060.99	0.83
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,222.000	73.678304	1,195,209.44	93.900000	1,523,245.80	328,036.36	0.08
		Base		73.678304	1,195,209.44	93.900000	1,523,245.80	328,036.36	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	12,446.000	57.577292	716,606.98	126.680000	1,576,659.28	860,052.30	0.08
		Base		57.577292	716,606.98	126.680000	1,576,659.28	860,052.30	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	29,720.000	35.798067	1,063,918.56	61.380000	1,824,213.60	760,295.04	0.09
		Base		35.798067	1,063,918.56	61.380000	1,824,213.60	760,295.04	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	139,112.000	54.679998	7,606,643.83	75.680000	10,527,996.16	2,921,352.33	0.54
		Base		54.679998	7,606,643.83	75.680000	10,527,996.16	2,921,352.33	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	80,423.000	39.115325	3,145,771.78	78.310000	6,297,925.13	3,152,153.35	0.32
		Base		39.115325	3,145,771.78	78.310000	6,297,925.13	3,152,153.35	0.32
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	38,279.000	30.563045	1,169,922.79	73.350000	2,807,764.65	1,637,841.86	0.14
		Base		30.563045	1,169,922.79	73.350000	2,807,764.65	1,637,841.86	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,537.000	53.303227	401,746.42	183.840000	1,385,602.08	983,855.66	0.07
		Base		53.303227	401,746.42	183.840000	1,385,602.08	983,855.66	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	423,576.000	38.450648	16,286,771.47	55.410000	23,470,346.16	7,183,574.69	1.19
		Base		38.450648	16,286,771.47	55.410000	23,470,346.16	7,183,574.69	1.19
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,485.000	55.249781	1,905,288.71	74.850000	2,581,202.25	675,913.54	0.13
		Base		55.249781	1,905,288.71	74.850000	2,581,202.25	675,913.54	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								
		27,428.000	Local	38.823330	1,064,846.29	88.600000	2,430,120.80	1,365,274.51	0.12
			Base	38.823330	1,064,846.29	88.600000	2,430,120.80	1,365,274.51	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		44,383.000	Local	17.337615	769,495.35	19.050000	845,496.15	76,000.80	0.04
			Base	17.337615	769,495.35	19.050000	845,496.15	76,000.80	0.04
96145D105	WESTROCK CO COMMON STOCK								
		23,647.000	Local	43.986686	1,040,153.17	56.660000	1,339,839.02	299,685.85	0.07
			Base	43.986686	1,040,153.17	56.660000	1,339,839.02	299,685.85	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		70,755.000	Local	27.780422	1,965,603.74	33.500000	2,370,292.50	404,688.76	0.12
			Base	27.780422	1,965,603.74	33.500000	2,370,292.50	404,688.76	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		6,967.000	Local	92.441745	644,041.64	191.620000	1,335,016.54	690,974.90	0.07
			Base	92.441745	644,041.64	191.620000	1,335,016.54	690,974.90	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		30,096.000	Local	33.804648	1,017,384.70	42.110000	1,267,342.56	249,957.86	0.06
			Base	33.804648	1,017,384.70	42.110000	1,267,342.56	249,957.86	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		77,817.000	Local	28.226502	2,196,501.73	30.280000	2,356,298.76	159,797.03	0.12
			Base	28.226502	2,196,501.73	30.280000	2,356,298.76	159,797.03	0.12
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		9,828.000	Local	33.589812	330,120.67	100.410000	986,829.48	656,708.81	0.05
			Base	33.589812	330,120.67	100.410000	986,829.48	656,708.81	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		7,519.000	Local	73.562643	553,117.51	134.120000	1,008,448.28	455,330.77	0.05
			Base	73.562643	553,117.51	134.120000	1,008,448.28	455,330.77	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		47,820.000	Local	23.404681	1,119,211.86	45.880000	2,193,981.60	1,074,769.74	0.11
			Base	23.404681	1,119,211.86	45.880000	2,193,981.60	1,074,769.74	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	23,362.000	37.339909	872,334.96	64.320000	1,502,643.84	630,308.88	0.08
		Base		37.339909	872,334.96	64.320000	1,502,643.84	630,308.88	0.08
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	179.000	9.221676	1,650.68	28.730000	5,142.67	3,491.99	0.00
		Base		9.221676	1,650.68	28.730000	5,142.67	3,491.99	0.00
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	20,061.000	36.873047	739,710.19	28.730000	576,352.53	-163,357.66	0.03
		Base		36.873047	739,710.19	28.730000	576,352.53	-163,357.66	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,925.000	27.503242	465,492.37	55.430000	938,152.75	472,660.38	0.05
		Base		27.503242	465,492.37	55.430000	938,152.75	472,660.38	0.05
988498101	YUM BRANDS INC COMMON STOCK								
		Local	31,157.000	20.356220	634,238.75	73.760000	2,298,140.32	1,663,901.57	0.12
		Base		20.356220	634,238.75	73.760000	2,298,140.32	1,663,901.57	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,951.000	69.093020	1,309,381.82	128.400000	2,433,308.40	1,123,926.58	0.12
		Base		69.093020	1,309,381.82	128.400000	2,433,308.40	1,123,926.58	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	19,083.000	37.052758	707,077.79	43.910000	837,934.53	130,856.74	0.04
		Base		37.052758	707,077.79	43.910000	837,934.53	130,856.74	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	46,223.000	33.018725	1,526,224.53	62.380000	2,883,390.74	1,357,166.21	0.15
		Base		33.018725	1,526,224.53	62.380000	2,883,390.74	1,357,166.21	0.15
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,973.000	29.675090	266,274.58	81.120000	727,889.76	461,615.18	0.04
		Base		29.675090	266,274.58	81.120000	727,889.76	461,615.18	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	31,631.000	170.394260	5,389,740.83	243.090000	7,689,179.79	2,299,438.96	0.39
		Base		170.394260	5,389,740.83	243.090000	7,689,179.79	2,299,438.96	0.39

& 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
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	24,682.000	41.617993	1,027,215.30	132.950000	3,281,471.90	2,254,256.60	0.17
		Base		41.617993	1,027,215.30	132.950000	3,281,471.90	2,254,256.60	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,399.000	64.359160	3,758,510.59	123.680000	7,222,788.32	3,464,277.73	0.37
		Base		64.359160	3,758,510.59	123.680000	7,222,788.32	3,464,277.73	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	25,230.000	39.662294	1,000,679.69	87.650000	2,211,409.50	1,210,729.81	0.11
		Base		39.662294	1,000,679.69	87.650000	2,211,409.50	1,210,729.81	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	42,127.000	36.564624	1,540,357.90	77.830000	3,278,744.41	1,738,386.51	0.17
		Base		36.564624	1,540,357.90	77.830000	3,278,744.41	1,738,386.51	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,867.000	254.521500	984,234.64	254.590000	984,499.53	264.89	0.05
		Base		254.521500	984,234.64	254.590000	984,499.53	264.89	0.05
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	29,888.000	46.472230	1,388,962.00	44.040000	1,316,267.52	-72,694.48	0.07
		Base		46.472230	1,388,962.00	44.040000	1,316,267.52	-72,694.48	0.07
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	24,112.000	36.216181	873,244.56	91.390000	2,203,595.68	1,330,351.12	0.11
		Base		36.216181	873,244.56	91.390000	2,203,595.68	1,330,351.12	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	38,317.000	23.757455	910,314.40	35.190000	1,348,375.23	438,060.83	0.07
		Base		23.757455	910,314.40	35.190000	1,348,375.23	438,060.83	0.07
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	74,938.000	37.164594	2,785,040.34	43.360000	3,249,311.68	464,271.34	0.17
		Base		37.164594	2,785,040.34	43.360000	3,249,311.68	464,271.34	0.17
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	9,356.000	73.675231	689,305.46	44.810000	419,242.36	-270,063.10	0.02
		Base		73.675231	689,305.46	44.810000	419,242.36	-270,063.10	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
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	128,919.000	74.834655	9,647,608.87	88.750000	11,441,561.25	1,793,952.38	0.58
		Base		74.834655	9,647,608.87	88.750000	11,441,561.25	1,793,952.38	0.58
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	14,677.000	80.961498	1,188,271.91	36.250000	532,041.25	-656,230.66	0.03
		Base		80.961498	1,188,271.91	36.250000	532,041.25	-656,230.66	0.03
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,631.000	39.230943	1,240,913.96	38.660000	1,222,854.46	-18,059.50	0.06
		Base		39.230943	1,240,913.96	38.660000	1,222,854.46	-18,059.50	0.06
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	27,971.000	28.385849	793,980.57	38.750000	1,083,876.25	289,895.68	0.06
		Base		28.385849	793,980.57	38.750000	1,083,876.25	289,895.68	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	15,790.000	39.252086	619,790.44	66.540000	1,050,666.60	430,876.16	0.05
		Base		39.252086	619,790.44	66.540000	1,050,666.60	430,876.16	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,442.000	120.319554	775,098.57	63.240000	407,392.08	-367,706.49	0.02
		Base		120.319554	775,098.57	63.240000	407,392.08	-367,706.49	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	43,943.000	34.998962	1,537,959.40	27.200000	1,195,249.60	-342,709.80	0.06
		Base		34.998962	1,537,959.40	27.200000	1,195,249.60	-342,709.80	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,969.000	124.908004	1,495,023.90	145.460000	1,741,010.74	245,986.84	0.09
		Base		124.908004	1,495,023.90	145.460000	1,741,010.74	245,986.84	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	13,502.000	123.464829	1,667,022.12	75.520000	1,019,671.04	-647,351.08	0.05
		Base		123.464829	1,667,022.12	75.520000	1,019,671.04	-647,351.08	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	24,623.000	37.032723	911,856.74	43.800000	1,078,487.40	166,630.66	0.05
		Base		37.032723	911,856.74	43.800000	1,078,487.40	166,630.66	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H1467J104	CHUBB LTD COMMON STOCK								
		43,974.000	Local	76.677228	3,371,804.44	145.380000	6,392,940.12	3,021,135.68	0.32
			Base	76.677228	3,371,804.44	145.380000	6,392,940.12	3,021,135.68	0.32
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		10,805.000	Local	42.762213	462,045.71	51.030000	551,379.15	89,333.44	0.03
			Base	42.762213	462,045.71	51.030000	551,379.15	89,333.44	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		33,435.000	Local	36.542730	1,221,806.19	78.680000	2,630,665.80	1,408,859.61	0.13
			Base	36.542730	1,221,806.19	78.680000	2,630,665.80	1,408,859.61	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		36,828.000	Local	41.611895	1,532,482.86	8.230000	303,094.44	-1,229,388.42	0.02
			Base	41.611895	1,532,482.86	8.230000	303,094.44	-1,229,388.42	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		31,107.000	Local	55.414039	1,723,764.50	84.390000	2,625,119.73	901,355.23	0.13
			Base	55.414039	1,723,764.50	84.390000	2,625,119.73	901,355.23	0.13
N59465109	MYLAN NV COMMON STOCK EUR.01								
		43,411.000	Local	56.212805	2,440,254.08	38.820000	1,685,215.02	-755,039.06	0.09
			Base	56.212805	2,440,254.08	38.820000	1,685,215.02	-755,039.06	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,799.000	Local	78.395941	1,238,577.47	109.230000	1,725,724.77	487,147.30	0.09
			Base	78.395941	1,238,577.47	109.230000	1,725,724.77	487,147.30	0.09
Y09827109	BROADCOM LTD COMMON STOCK								
		69,334.000	Local	159.556860	11,062,715.31	233.050000	16,158,288.70	5,095,573.39	0.82
			Base	159.556860	11,062,715.31	233.050000	16,158,288.70	5,095,573.39	0.82
US DOLLAR Total									
		27,748,363.000	Local		1,101,491,536.50		1,965,158,849.11	863,667,312.61	99.87
			Base		1,101,491,536.50		1,965,158,849.11	863,667,312.61	99.87
EQUITY Total									
		27,748,363.000	Base		1,101,491,536.50		1,965,158,849.11	863,667,312.61	99.87

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		30,185,701.090	Base	1,103,930,114.03		1,967,597,418.24	863,667,304.21	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	512,500.000	1.000000	512,500.00	1.000000	512,500.00	0.00	0.06
		Base		1.000000	512,500.00	1.000000	512,500.00	0.00	0.06
US DOLLAR Total									
		Local	512,500.000		512,500.00		512,500.00	0.00	0.06
		Base			512,500.00		512,500.00	0.00	0.06
CASH Total									
		Base	512,500.000		512,500.00		512,500.00	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
		Local	40,000,000.000	99.989722	39,995,888.89	99.989722	39,995,888.89	0.00	4.50
		Base		99.989722	39,995,888.89	99.989722	39,995,888.89	0.00	4.50
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		Local	30,000,000.000	99.691088	29,907,326.25	99.675100	29,902,530.00	-4,796.25	3.37
		Base		99.691088	29,907,326.25	99.675100	29,902,530.00	-4,796.25	3.37
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.02	03 Jul 2017		
		Local	69,892,328.180	100.000000	69,892,328.18	100.000000	69,892,328.18	0.00	7.87
		Base		100.000000	69,892,328.18	100.000000	69,892,328.18	0.00	7.87
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.05	03 Jul 2017		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	16.89
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	16.89
978UHK000	DAIWA CAPITAL MARKETS REPO					1.1	03 Jul 2017		
		Local	26,764,609.370	100.000000	26,764,609.37	100.000000	26,764,609.37	0.00	3.01
		Base		100.000000	26,764,609.37	100.000000	26,764,609.37	0.00	3.01

& 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
US DOLLAR Total									
		316,656,937.550	Local		316,560,152.69		316,555,356.44	-4,796.25	35.64
			Base		316,560,152.69		316,555,356.44	-4,796.25	35.64
CASH EQUIVALENT Total									
		316,656,937.550	Base		316,560,152.69		316,555,356.44	-4,796.25	35.64
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		
		6,153,264.730	Local	100.729240	6,198,136.78	99.466200	6,120,418.60	-77,718.18	0.69
			Base	100.729240	6,198,136.78	99.466200	6,120,418.60	-77,718.18	0.69
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		3,644,566.650	Local	103.068854	3,756,413.08	102.787796	3,746,169.73	-10,243.35	0.42
Original Face:		15,000,000.000	Base	103.068854	3,756,413.08	102.787796	3,746,169.73	-10,243.35	0.42
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		3,506.320	Local	101.641322	3,563.87	101.606072	3,562.63	-1.24	0.00
Original Face:		159,822.000	Base	101.641322	3,563.87	101.606072	3,562.63	-1.24	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		5,209.760	Local	101.879357	5,307.67	101.911176	5,309.33	1.66	0.00
Original Face:		200,000.000	Base	101.879357	5,307.67	101.911176	5,309.33	1.66	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		1,227.580	Local	100.356800	1,231.96	100.753839	1,236.83	4.87	0.00
Original Face:		1,170,550.000	Base	100.356800	1,231.96	100.753839	1,236.83	4.87	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		14,630.930	Local	100.874996	14,758.95	100.927909	14,766.69	7.74	0.00
Original Face:		3,070,737.000	Base	100.874996	14,758.95	100.927909	14,766.69	7.74	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		15,767.220	Local	101.023896	15,928.66	101.315660	15,974.66	46.00	0.00
Original Face:		2,150,000.000	Base	101.023896	15,928.66	101.315660	15,974.66	46.00	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	21,792.810	101.096141	22,031.69	101.182723	22,050.56	18.87	0.00
Original Face:		Base	3,000,000.000	101.096141	22,031.69	101.182723	22,050.56	18.87	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	55,691.970	101.179434	56,348.82	101.059369	56,281.95	-66.87	0.01
Original Face:		Base	6,427,055.000	101.179434	56,348.82	101.059369	56,281.95	-66.87	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	625.570	101.389133	634.26	101.601539	635.59	1.33	0.00
Original Face:		Base	50,000.000	101.389133	634.26	101.601539	635.59	1.33	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	40,166.440	101.257368	40,671.48	101.662651	40,834.27	162.79	0.00
Original Face:		Base	2,975,426.000	101.257368	40,671.48	101.662651	40,834.27	162.79	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	114,229.000	102.400966	116,971.60	103.218403	117,905.35	933.75	0.01
Original Face:		Base	2,793,101.000	102.400966	116,971.60	103.218403	117,905.35	933.75	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	81,045.470	102.525533	83,092.30	103.244674	83,675.13	582.83	0.01
Original Face:		Base	1,680,083.000	102.525533	83,092.30	103.244674	83,675.13	582.83	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	45,122.510	102.982569	46,468.32	104.757197	47,269.08	800.76	0.01
Original Face:		Base	754,224.000	102.982569	46,468.32	104.757197	47,269.08	800.76	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,251.150	102.570407	6,411.83	104.957530	6,561.05	149.22	0.00
Original Face:		Base	300,000.000	102.570407	6,411.83	104.957530	6,561.05	149.22	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	45,951.930	103.224565	47,433.68	105.321872	48,397.43	963.75	0.01
Original Face:		Base	300,000.000	103.224565	47,433.68	105.321872	48,397.43	963.75	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	32,451.850	103.270599	33,513.22	104.936261	34,053.76	540.54	0.00
Original Face:		Base	1,297,789.000	103.270599	33,513.22	104.936261	34,053.76	540.54	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
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	24,049.400	103.325322	24,849.12	105.108344	25,277.93	428.81	0.00
Original Face:		Base	1,048,917.000	103.325322	24,849.12	105.108344	25,277.93	428.81	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	42,399.030	103.288023	43,793.12	104.994592	44,516.69	723.57	0.01
Original Face:		Base	438,038.000	103.288023	43,793.12	104.994592	44,516.69	723.57	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,145,005.700	103.689079	2,224,136.66	106.282759	2,279,771.24	55,634.58	0.26
Original Face:		Base	10,000,000.000	103.689079	2,224,136.66	106.282759	2,279,771.24	55,634.58	0.26
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,193,935.070	106.056693	1,266,248.05	104.547330	1,248,227.24	-18,020.81	0.14
Original Face:		Base	17,600,000.000	106.056693	1,266,248.05	104.547330	1,248,227.24	-18,020.81	0.14
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	320,421.980	100.900603	323,307.71	107.084990	343,123.85	19,816.14	0.04
Original Face:		Base	16,300,000.000	100.900603	323,307.71	107.084990	343,123.85	19,816.14	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,667,377.500	106.010796	3,887,816.07	104.639370	3,837,520.71	-50,295.36	0.43
Original Face:		Base	50,000,000.000	106.010796	3,887,816.07	104.639370	3,837,520.71	-50,295.36	0.43
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.61222	20 Jun 2042		
		Local	2,082,004.300	100.130230	2,084,715.69	99.996520	2,081,931.85	-2,783.84	0.23
Original Face:		Base	10,000,000.000	100.130230	2,084,715.69	99.996520	2,081,931.85	-2,783.84	0.23
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	20,984,575.490	102.585022	21,527,031.40	97.794020	20,521,659.95	-1,005,371.45	2.31
Original Face:		Base	41,570,000.000	102.585022	21,527,031.40	97.794020	20,521,659.95	-1,005,371.45	2.31
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.47167	16 Jun 2037		
		Local	2,617,376.590	100.204822	2,622,737.54	99.689350	2,609,245.71	-13,491.83	0.29
Original Face:		Base	32,313,742.000	100.204822	2,622,737.54	99.689350	2,609,245.71	-13,491.83	0.29
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,432,657.800	107.054216	1,533,720.58	106.770160	1,529,651.03	-4,069.55	0.17
Original Face:		Base	10,300,000.000	107.054216	1,533,720.58	106.770160	1,529,651.03	-4,069.55	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
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	289,141.600	100.441092	290,416.98	100.574280	290,802.08	385.10	0.03
Original Face:		Base	10,000,000.000	100.441092	290,416.98	100.574280	290,802.08	385.10	0.03
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	690,129.600	103.732400	715,888.00	103.407010	713,642.38	-2,245.62	0.08
Original Face:		Base	5,000,000.000	103.732400	715,888.00	103.407010	713,642.38	-2,245.62	0.08
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.21278	20 Apr 2067		
		Local	2,685,358.720	100.000000	2,685,358.72	99.485290	2,671,536.91	-13,821.81	0.30
Original Face:		Base	2,754,386.000	100.000000	2,685,358.72	99.485290	2,671,536.91	-13,821.81	0.30
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	889,112.800	101.463392	902,124.01	102.051310	907,351.26	5,227.25	0.10
Original Face:		Base	8,000,000.000	101.463392	902,124.01	102.051310	907,351.26	5,227.25	0.10
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,160,977.100	104.089950	1,208,460.48	102.025910	1,184,497.45	-23,963.03	0.13
Original Face:		Base	10,000,000.000	104.089950	1,208,460.48	102.025910	1,184,497.45	-23,963.03	0.13
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	835,855.890	106.087031	886,734.70	104.361420	872,311.08	-14,423.62	0.10
Original Face:		Base	7,350,000.000	106.087031	886,734.70	104.361420	872,311.08	-14,423.62	0.10
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	191,270.460	100.456814	192,144.21	100.374450	191,986.67	-157.54	0.02
Original Face:		Base	4,400,000.000	100.456814	192,144.21	100.374450	191,986.67	-157.54	0.02
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,000,803.700	100.955134	2,019,914.06	100.196210	2,004,729.48	-15,184.58	0.23
Original Face:		Base	10,000,000.000	100.955134	2,019,914.06	100.196210	2,004,729.48	-15,184.58	0.23
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	478,035.720	100.191781	478,952.50	100.960530	482,627.40	3,674.90	0.05
Original Face:		Base	3,600,000.000	100.191781	478,952.50	100.960530	482,627.40	3,674.90	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,260,596.150	99.963384	1,260,134.57	101.466660	1,279,084.81	18,950.24	0.14
Original Face:		Base	5,000,000.000	99.963384	1,260,134.57	101.466660	1,279,084.81	18,950.24	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
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	388,841.950	101.695846	395,436.11	101.451240	394,484.98	-951.13	0.04
Original Face:		Base	5,000,000.000	101.695846	395,436.11	101.451240	394,484.98	-951.13	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,340,232.200	99.780100	2,335,086.02	101.436990	2,373,861.10	38,775.08	0.27
Original Face:		Base	10,000,000.000	99.780100	2,335,086.02	101.436990	2,373,861.10	38,775.08	0.27
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,340,232.200	101.140591	2,366,924.68	103.036230	2,411,287.03	44,362.35	0.27
Original Face:		Base	10,000,000.000	101.140591	2,366,924.68	103.036230	2,411,287.03	44,362.35	0.27
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,710,114.900	99.951599	1,709,287.18	100.155000	1,712,765.58	3,478.40	0.19
Original Face:		Base	10,000,000.000	99.951599	1,709,287.18	100.155000	1,712,765.58	3,478.40	0.19
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	479,590.250	102.766647	492,858.82	107.093950	513,612.14	20,753.32	0.06
Original Face:		Base	5,000,000.000	102.766647	492,858.82	107.093950	513,612.14	20,753.32	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	839,695.900	99.901661	838,870.15	101.449390	851,866.37	12,996.22	0.10
Original Face:		Base	5,000,000.000	99.901661	838,870.15	101.449390	851,866.37	12,996.22	0.10
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,409,699.830	99.802695	2,404,945.38	100.839670	2,429,933.36	24,987.98	0.27
Original Face:		Base	10,815,142.000	99.802695	2,404,945.38	100.839670	2,429,933.36	24,987.98	0.27
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	505,998.650	101.791208	515,062.14	101.405780	513,111.88	-1,950.26	0.06
Original Face:		Base	5,000,000.000	101.791208	515,062.14	101.405780	513,111.88	-1,950.26	0.06
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,011,997.300	100.615307	1,018,224.19	100.787230	1,019,964.05	1,739.86	0.11
Original Face:		Base	10,000,000.000	100.615307	1,018,224.19	100.787230	1,019,964.05	1,739.86	0.11
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	882,065.730	102.612475	905,109.48	104.599910	922,639.96	17,530.48	0.10
Original Face:		Base	5,648,629.000	102.612475	905,109.48	104.599910	922,639.96	17,530.48	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
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	2,422,575.900	101.255068	2,452,980.88	99.919290	2,420,620.64	-32,360.24	0.27
Original Face:		Base	30,000,000.000	101.255068	2,452,980.88	99.919290	2,420,620.64	-32,360.24	0.27
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.51222	20 Nov 2042		
		Local	14,648,085.020	100.000000	14,648,085.02	99.689040	14,602,535.33	-45,549.69	1.64
Original Face:		Base	25,333,333.000	100.000000	14,648,085.02	99.689040	14,602,535.33	-45,549.69	1.64
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.52167	16 Nov 2041		
		Local	4,160,940.500	100.156145	4,167,437.58	99.763730	4,151,109.45	-16,328.13	0.47
Original Face:		Base	10,000,000.000	100.156145	4,167,437.58	99.763730	4,151,109.45	-16,328.13	0.47
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,130,217.840	104.908455	2,234,778.62	103.484320	2,204,441.45	-30,337.17	0.25
Original Face:		Base	10,359,452.000	104.908455	2,234,778.62	103.484320	2,204,441.45	-30,337.17	0.25
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.52167	16 Dec 2041		
		Local	6,662,059.820	100.156233	6,672,468.13	99.715310	6,643,093.60	-29,374.53	0.75
Original Face:		Base	12,911,372.000	100.156233	6,672,468.13	99.715310	6,643,093.60	-29,374.53	0.75
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.654887	15,248,233.10	100.127410	15,019,111.50	-229,121.60	1.69
Original Face:		Base	15,000,000.000	101.654887	15,248,233.10	100.127410	15,019,111.50	-229,121.60	1.69
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	13,841,284.800	101.388195	14,033,428.77	98.868500	13,684,670.66	-348,758.11	1.54
Original Face:		Base	20,000,000.000	101.388195	14,033,428.77	98.868500	13,684,670.66	-348,758.11	1.54
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,501,157.900	104.260365	2,607,716.35	100.925090	2,524,295.86	-83,420.49	0.28
Original Face:		Base	10,000,000.000	104.260365	2,607,716.35	100.925090	2,524,295.86	-83,420.49	0.28
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	11,133,554.000	101.076857	11,253,446.50	97.658170	10,872,825.09	-380,621.41	1.22
Original Face:		Base	25,000,000.000	101.076857	11,253,446.50	97.658170	10,872,825.09	-380,621.41	1.22
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,104,623.900	100.193742	5,114,513.72	96.920130	4,947,408.12	-167,105.60	0.56
Original Face:		Base	10,000,000.000	100.193742	5,114,513.72	96.920130	4,947,408.12	-167,105.60	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,104,623.900	100.927927	5,151,991.09	98.155010	5,010,444.10	-141,546.99	0.56
Original Face:		Base	10,000,000.000	100.927927	5,151,991.09	98.155010	5,010,444.10	-141,546.99	0.56
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	6,876,060.090	101.975505	7,011,896.97	97.252360	6,687,130.71	-324,766.26	0.75
Original Face:		Base	18,249,312.000	101.975505	7,011,896.97	97.252360	6,687,130.71	-324,766.26	0.75
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,616,177.100	100.000000	5,616,177.08	96.941750	5,444,420.36	-171,756.72	0.61
Original Face:		Base	10,000,000.000	100.000000	5,616,177.08	96.941750	5,444,420.36	-171,756.72	0.61
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,616,177.100	101.769553	5,715,558.33	97.171490	5,457,322.97	-258,235.36	0.61
Original Face:		Base	10,000,000.000	101.769553	5,715,558.33	97.171490	5,457,322.97	-258,235.36	0.61
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,438,948.400	101.930303	5,543,936.61	98.895980	5,378,901.32	-165,035.29	0.61
Original Face:		Base	10,000,000.000	101.930303	5,543,936.61	98.895980	5,378,901.32	-165,035.29	0.61
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	13,974,429.600	99.091339	13,847,449.37	97.997990	13,694,660.12	-152,789.25	1.54
Original Face:		Base	18,000,000.000	99.091339	13,847,449.37	97.997990	13,694,660.12	-152,789.25	1.54
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,709,829.350	98.946486	3,670,745.76	97.841510	3,629,753.05	-40,992.71	0.41
Original Face:		Base	5,000,000.000	98.946486	3,670,745.76	97.841510	3,629,753.05	-40,992.71	0.41
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	11,194,479.600	99.281115	11,114,004.16	96.363790	10,787,424.81	-326,579.35	1.21
Original Face:		Base	15,000,000.000	99.281115	11,114,004.16	96.363790	10,787,424.81	-326,579.35	1.21
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,557,015.920	101.514191	2,595,734.02	100.158370	2,561,065.47	-34,668.55	0.29
Original Face:		Base	3,000,000.000	101.514191	2,595,734.02	100.158370	2,561,065.47	-34,668.55	0.29
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	634,056.410	101.425851	643,097.11	100.366230	636,378.51	-6,718.60	0.07
Original Face:		Base	1,000,000.000	101.425851	643,097.11	100.366230	636,378.51	-6,718.60	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
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,435,856.760	100.793074	1,447,244.17	100.415100	1,441,817.00	-5,427.17	0.16
Original Face:		Base	2,000,000.000	100.793074	1,447,244.17	100.415100	1,441,817.00	-5,427.17	0.16
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	835,687.960	100.903518	843,238.55	100.001100	835,697.15	-7,541.40	0.09
Original Face:		Base	1,000,000.000	100.903518	843,238.55	100.001100	835,697.15	-7,541.40	0.09
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,864,586.800	101.193853	2,898,785.76	101.171870	2,898,156.03	-629.73	0.33
Original Face:		Base	5,000,000.000	101.193853	2,898,785.76	101.171870	2,898,156.03	-629.73	0.33
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,237,508.120	100.857395	5,282,414.27	100.294530	5,252,934.15	-29,480.12	0.59
Original Face:		Base	5,985,000.000	100.857395	5,282,414.27	100.294530	5,252,934.15	-29,480.12	0.59
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.402881	12,603,291.31	99.195600	12,577,010.12	-26,281.19	1.42
		Base		99.402881	12,603,291.31	99.195600	12,577,010.12	-26,281.19	1.42
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.363405	15,054,549.47	99.195600	15,029,125.36	-25,424.11	1.69
		Base		99.363405	15,054,549.47	99.195600	15,029,125.36	-25,424.11	1.69
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.48422	06 Feb 2020		
		Local	1,491,349.840	97.525159	1,454,441.30	100.184250	1,494,097.65	39,656.35	0.17
Original Face:		Base	4,000,000.000	97.525159	1,454,441.30	100.184250	1,494,097.65	39,656.35	0.17
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.162704	4,848,647.10	102.980000	4,840,060.00	-8,587.10	0.54
		Base		103.162704	4,848,647.10	102.980000	4,840,060.00	-8,587.10	0.54
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	102.115993	1,225,391.92	103.710000	1,244,520.00	19,128.08	0.14
		Base		102.115993	1,225,391.92	103.710000	1,244,520.00	19,128.08	0.14
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.750000	2,992,500.00	-7,500.00	0.34
		Base		100.000000	3,000,000.00	99.750000	2,992,500.00	-7,500.00	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
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	5,356,850.300	109.862000	5,885,142.85	106.772120	5,719,622.63	-165,520.22	0.64
Original Face:		Base	28,600,000.000	109.862000	5,885,142.85	106.772120	5,719,622.63	-165,520.22	0.64
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.825	25 Dec 2018		
		Local	298,852.270	101.573389	303,554.38	100.894999	301,526.99	-2,027.39	0.03
Original Face:		Base	2,152,855.000	101.573389	303,554.38	100.894999	301,526.99	-2,027.39	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.575	25 Sep 2022		
		Local	731,826.850	104.239999	762,856.30	102.737528	751,860.81	-10,995.49	0.08
Original Face:		Base	2,348,960.000	104.239999	762,856.30	102.737528	751,860.81	-10,995.49	0.08
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.325	25 Aug 2024		
		Local	1,598,474.480	104.909485	1,676,951.34	102.962708	1,645,832.61	-31,118.73	0.19
Original Face:		Base	4,240,960.000	104.909485	1,676,951.34	102.962708	1,645,832.61	-31,118.73	0.19
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.575	25 Feb 2024		
		Local	2,447,204.340	105.279987	2,576,416.40	103.368041	2,529,627.19	-46,789.21	0.28
Original Face:		Base	6,113,646.000	105.279987	2,576,416.40	103.368041	2,529,627.19	-46,789.21	0.28
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.825	25 Jul 2024		
		Local	1,914,798.420	108.581688	2,079,120.45	106.757930	2,044,199.16	-34,921.29	0.23
Original Face:		Base	4,650,545.000	108.581688	2,079,120.45	106.757930	2,044,199.16	-34,921.29	0.23
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.063	25 Aug 2019		
		Local	449,350.840	102.961025	462,656.23	101.780212	457,350.24	-5,305.99	0.05
Original Face:		Base	5,080,000.000	102.961025	462,656.23	101.780212	457,350.24	-5,305.99	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.928	25 Nov 2024		
		Local	5,918,552.680	109.286362	6,468,170.90	107.780920	6,379,070.53	-89,100.37	0.72
Original Face:		Base	12,180,140.000	109.286362	6,468,170.90	107.780920	6,379,070.53	-89,100.37	0.72
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.795	25 Jan 2025		
		Local	5,319,639.510	108.932049	5,794,792.32	107.027585	5,693,481.70	-101,310.62	0.64
Original Face:		Base	10,243,765.000	108.932049	5,794,792.32	107.027585	5,693,481.70	-101,310.62	0.64
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.306	25 Jan 2029		
		Local	4,560,064.750	113.129187	5,158,764.20	113.048729	5,155,095.24	-3,668.96	0.58
Original Face:		Base	5,000,000.000	113.129187	5,158,764.20	113.048729	5,155,095.24	-3,668.96	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
912828B58	US TREASURY N/B 01/21 2.125				2.125	31 Jan 2021		
	5,000,000.000	Local	102.544332	5,127,216.59	101.539100	5,076,955.00	-50,261.59	0.57
		Base	102.544332	5,127,216.59	101.539100	5,076,955.00	-50,261.59	0.57
912828D49	US TREASURY N/B 08/17 0.875				0.875	15 Aug 2017		
	20,000,000.000	Local	100.017420	20,003,483.95	100.017420	20,003,483.95	0.00	2.25
		Base	100.017420	20,003,483.95	100.017420	20,003,483.95	0.00	2.25
912828K25	US TREASURY N/B 04/18 0.75				0.75	15 Apr 2018		
	5,000,000.000	Local	99.810775	4,990,538.76	99.589800	4,979,490.00	-11,048.76	0.56
		Base	99.810775	4,990,538.76	99.589800	4,979,490.00	-11,048.76	0.56
912828M23	US TREASURY FRN 10/17 VAR				1.1705341	31 Oct 2017		
	19,000,000.000	Local	99.975712	18,995,385.22	100.061400	19,011,666.00	16,280.78	2.14
		Base	99.975712	18,995,385.22	100.061400	19,011,666.00	16,280.78	2.14
912828M64	US TREASURY N/B 11/18 1.25				1.25	15 Nov 2018		
	4,000,000.000	Local	100.335135	4,013,405.40	99.875000	3,995,000.00	-18,405.40	0.45
		Base	100.335135	4,013,405.40	99.875000	3,995,000.00	-18,405.40	0.45
912828N97	US TREASURY FRN 01/18 VAR				1.2845851	31 Jan 2018		
	19,000,000.000	Local	100.024814	19,004,714.61	100.171400	19,032,566.00	27,851.39	2.14
		Base	100.024814	19,004,714.61	100.171400	19,032,566.00	27,851.39	2.14
912828P20	US TREASURY N/B 01/18 0.75				0.75	31 Jan 2018		
	10,000,000.000	Local	99.987139	9,998,713.94	99.753200	9,975,320.00	-23,393.94	1.12
		Base	99.987139	9,998,713.94	99.753200	9,975,320.00	-23,393.94	1.12
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	0.55
		Base	99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	0.55
912828PK0	US TREASURY N/B 11/17 2.25				2.25	30 Nov 2017		
	10,000,000.000	Local	100.509331	10,050,933.06	100.456000	10,045,600.00	-5,333.06	1.13
		Base	100.509331	10,050,933.06	100.456000	10,045,600.00	-5,333.06	1.13
912828Q45	US TREASURY N/B 03/18 0.875				0.875	31 Mar 2018		
	10,000,000.000	Local	100.055730	10,005,573.03	99.714800	9,971,480.00	-34,093.03	1.12
		Base	100.055730	10,005,573.03	99.714800	9,971,480.00	-34,093.03	1.12

& 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
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		Local	10,000,000.000	99.915458	9,991,545.76	99.562500	9,956,250.00	-35,295.76	1.12
		Base		99.915458	9,991,545.76	99.562500	9,956,250.00	-35,295.76	1.12
912828S84	US TREASURY FRN 07/18 VAR					1.1865851	31 Jul 2018		
		Local	15,000,000.000	100.014166	15,002,124.85	100.179900	15,026,985.00	24,860.15	1.69
		Base		100.014166	15,002,124.85	100.179900	15,026,985.00	24,860.15	1.69
912828T75	US TREASURY FRN 10/18 VAR					1.1825851	31 Oct 2018		
		Local	10,000,000.000	99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	1.13
		Base		99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	1.13
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.56
		Base		99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.56
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	10,000,000.000	99.994901	9,999,490.14	99.070300	9,907,030.00	-92,460.14	1.12
		Base		99.994901	9,999,490.14	99.070300	9,907,030.00	-92,460.14	1.12
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	20,000,000.000	99.983617	19,996,723.33	99.628900	19,925,780.00	-70,943.33	2.24
		Base		99.983617	19,996,723.33	99.628900	19,925,780.00	-70,943.33	2.24
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.792674	4,989,633.70	99.468800	4,973,440.00	-16,193.70	0.56
		Base		99.792674	4,989,633.70	99.468800	4,973,440.00	-16,193.70	0.56
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.239907	30,071,972.21	100.085900	30,025,770.00	-46,202.21	3.38
		Base		100.239907	30,071,972.21	100.085900	30,025,770.00	-46,202.21	3.38
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.007982	5,100,399.12	101.238300	5,061,915.00	-38,484.12	0.57
		Base		102.007982	5,100,399.12	101.238300	5,061,915.00	-38,484.12	0.57
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	70,000,000.000	100.009104	70,006,372.87	100.009104	70,006,372.87	0.00	7.88
		Base		100.009104	70,006,372.87	100.009104	70,006,372.87	0.00	7.88

& 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
US DOLLAR Total									
		570,697,956.470	Local		576,068,190.61		571,121,856.31	-4,946,334.30	64.30
	Original Face:	740,916,981.000	Base		576,068,190.61		571,121,856.31	-4,946,334.30	64.30
FIXED INCOME Total									
		570,697,956.470	Base		576,068,190.61		571,121,856.31	-4,946,334.30	64.30
	Original Face:	740,916,981.000							

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

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		887,867,394.020	Base		893,140,843.30		888,189,712.75	-4,951,130.55	100.00
Original Face:		740,916,981.000							

& 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	48,595.890	1.000000	48,595.89	1.000000	48,595.89	0.00	0.00
		Base		1.000000	48,595.89	1.000000	48,595.89	0.00	0.00
US DOLLAR Total									
		Local	48,595.890		48,595.89		48,595.89	0.00	0.00
		Base			48,595.89		48,595.89	0.00	0.00
CASH Total									
		Base	48,595.890		48,595.89		48,595.89	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	30,000,000.000	99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	1.46
		Base		99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	1.46
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	1.46
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.46
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					1.70122	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.188000	7,013,160.00	13,160.00	0.34
		Base		100.000000	7,000,000.00	100.188000	7,013,160.00	13,160.00	0.34
40588LU31	HALKIN FINANCE LLC USC					1.18	03 Jul 2017		
		Local	20,000,000.000	99.993444	19,998,688.89	99.993444	19,998,688.89	0.00	0.97
		Base		99.993444	19,998,688.89	99.993444	19,998,688.89	0.00	0.97
64105RU32	NESTLE FIN FRANCE S.					0.92	03 Jul 2017		
		Local	30,200,000.000	99.994889	30,198,456.44	99.994889	30,198,456.44	0.00	1.47
		Base		99.994889	30,198,456.44	99.994889	30,198,456.44	0.00	1.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.759750	24,939,937.50	99.700458	24,925,114.50	-14,823.00	1.21
		Base	99.759750	24,939,937.50	99.700458	24,925,114.50	-14,823.00	1.21
71708EU52	PFIZER INC				1.02	05 Jul 2017		
	20,000,000.000	Local	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	0.97
		Base	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	0.97
78009NHT6	ROYAL BK OF CANADA				1.53178	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.63
		Base	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.63
82124LU59	SHEFFIELD RECEIVABLE				1.18	05 Jul 2017		
	10,000,000.000	Local	99.986889	9,998,688.89	99.986889	9,998,688.89	0.00	0.49
		Base	99.986889	9,998,688.89	99.986889	9,998,688.89	0.00	0.49
912796LG2	TREASURY BILL 07/17 0.00000				0.7925	06 Jul 2017		
	10,000,000.000	Local	99.988993	9,998,899.30	99.988993	9,998,899.30	0.00	0.49
		Base	99.988993	9,998,899.30	99.988993	9,998,899.30	0.00	0.49
926NKW009	AMHERST PIERPONT 04/15 VAR				1.35	03 Jul 2017		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	14.55
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	14.55
979QHR003	SOUTH STREET REPO				1.18	03 Jul 2017		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	14.55
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	14.55
979QHR003	SOUTH STREET REPO				1.25	03 Jul 2017		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	19.41
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	19.41
979QHT009	WELLS FARGO REPO				1.09	05 Jul 2017		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	3.40
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	3.40
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.15	03 Jul 2017		
	62,720,164.490	Local	100.000000	62,720,164.49	100.000000	62,720,164.49	0.00	3.04
		Base	100.000000	62,720,164.49	100.000000	62,720,164.49	0.00	3.04

& 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
US DOLLAR Total									
		1,327,978,130.490	Local		1,327,904,284.84		1,327,902,621.84	-1,663.00	64.42
			Base		1,327,904,284.84		1,327,902,621.84	-1,663.00	64.42
CASH EQUIVALENT Total									
		1,327,978,130.490	Base		1,327,904,284.84		1,327,902,621.84	-1,663.00	64.42
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.64806	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.223400	5,011,170.00	11,170.00	0.24
			Base	100.000000	5,000,000.00	100.223400	5,011,170.00	11,170.00	0.24
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.47928	06 May 2019		
		5,000,000.000	Local	100.207005	5,010,350.24	100.538000	5,026,900.00	16,549.76	0.24
			Base	100.207005	5,010,350.24	100.538000	5,026,900.00	16,549.76	0.24
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.71222	22 Jan 2018		
		1,692,755.270	Local	100.000000	1,692,755.27	100.039230	1,693,419.34	664.07	0.08
Original Face:		10,000,000.000	Base	100.000000	1,692,755.27	100.039230	1,693,419.34	664.07	0.08
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		10,000,000.000	Local	100.000000	10,000,000.00	98.748000	9,874,800.00	-125,200.00	0.48
			Base	100.000000	10,000,000.00	98.748000	9,874,800.00	-125,200.00	0.48
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
		14,000,000.000	Local	99.979309	13,997,103.28	100.155200	14,021,728.00	24,624.72	0.68
			Base	99.979309	13,997,103.28	100.155200	14,021,728.00	24,624.72	0.68
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.286300	10,028,630.00	28,630.00	0.49
			Base	100.000000	10,000,000.00	100.286300	10,028,630.00	28,630.00	0.49
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	100.256300	5,012,815.00	12,815.00	0.24
			Base	100.000000	5,000,000.00	100.256300	5,012,815.00	12,815.00	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
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	100.093900	2,841,353.53	2,665.53	0.14
		Base		100.000000	2,838,688.00	100.093900	2,841,353.53	2,665.53	0.14
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	3,066,181.020	99.997152	3,066,093.68	99.972570	3,065,339.97	-753.71	0.15
Original Face:		Base	10,000,000.000	99.997152	3,066,093.68	99.972570	3,065,339.97	-753.71	0.15
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.982888	3,999,315.51	99.963360	3,998,534.40	-781.11	0.19
Original Face:		Base	4,000,000.000	99.982888	3,999,315.51	99.963360	3,998,534.40	-781.11	0.19
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.68889	15 Apr 2019		
		Local	1,379,781.460	100.000000	1,379,781.46	100.096500	1,381,112.95	1,331.49	0.07
Original Face:		Base	4,500,000.000	100.000000	1,379,781.46	100.096500	1,381,112.95	1,331.49	0.07
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.55456	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.55
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.55
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	100.433000	4,017,320.00	17,320.00	0.19
		Base		100.000000	4,000,000.00	100.433000	4,017,320.00	17,320.00	0.19
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	2,240,028.830	99.990287	2,239,811.26	99.928030	2,238,416.68	-1,394.58	0.11
Original Face:		Base	8,000,000.000	99.990287	2,239,811.26	99.928030	2,238,416.68	-1,394.58	0.11
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.987819	2,999,634.56	100.063000	3,001,890.00	2,255.44	0.15
		Base		99.987819	2,999,634.56	100.063000	3,001,890.00	2,255.44	0.15
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	100.000000	0.54	0.00	0.00
Original Face:		Base	18.000	100.000000	0.54	100.000000	0.54	0.00	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,057,341.250	101.967654	1,078,146.07	102.772218	1,086,653.05	8,506.98	0.05
Original Face:		Base	2,752,950.000	101.967654	1,078,146.07	102.772218	1,086,653.05	8,506.98	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
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	30,966.630	101.652230	31,478.27	102.223752	31,655.25	176.98	0.00
Original Face:		Base	3,000,000.000	101.652230	31,478.27	102.223752	31,655.25	176.98	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	99.911700	3,996,468.00	-3,532.00	0.19
		Base		100.000000	4,000,000.00	99.911700	3,996,468.00	-3,532.00	0.19
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.948493	11,743,947.95	99.562700	11,698,617.25	-45,330.70	0.57
		Base		99.948493	11,743,947.95	99.562700	11,698,617.25	-45,330.70	0.57
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,216,036.330	105.291550	6,544,961.00	103.395792	6,427,119.99	-117,841.01	0.31
Original Face:		Base	11,354,753.000	105.291550	6,544,961.00	103.395792	6,427,119.99	-117,841.01	0.31
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,662,483.140	105.183336	2,800,488.59	103.185448	2,747,295.16	-53,193.43	0.13
Original Face:		Base	5,677,376.000	105.183336	2,800,488.59	103.185448	2,747,295.16	-53,193.43	0.13
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.855300	10,085,530.00	85,530.00	0.49
		Base		100.000000	10,000,000.00	100.855300	10,085,530.00	85,530.00	0.49
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	99.666400	11,316,873.54	-37,879.46	0.55
		Base		100.000000	11,354,753.00	99.666400	11,316,873.54	-37,879.46	0.55
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.33556	23 Nov 2018		
		Local	15,000,000.000	99.914833	14,987,224.95	100.317500	15,047,625.00	60,400.05	0.73
		Base		99.914833	14,987,224.95	100.317500	15,047,625.00	60,400.05	0.73
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.55556	22 Jan 2021		
		Local	20,000,000.000	99.985758	19,997,151.61	100.937700	20,187,540.00	190,388.39	0.98
		Base		99.985758	19,997,151.61	100.937700	20,187,540.00	190,388.39	0.98
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	99.348500	24,737,776.50	-162,223.50	1.20
		Base		100.000000	24,900,000.00	99.348500	24,737,776.50	-162,223.50	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
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	0.48
			Base	100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	0.48
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		11,000,000.000	Local	100.000000	11,000,000.00	99.374000	10,931,140.00	-68,860.00	0.53
			Base	100.000000	11,000,000.00	99.374000	10,931,140.00	-68,860.00	0.53
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.46
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.46
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		20,000,000.000	Local	99.949950	19,989,989.96	99.631500	19,926,300.00	-63,689.96	0.97
			Base	99.949950	19,989,989.96	99.631500	19,926,300.00	-63,689.96	0.97
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		14,193,441.000	Local	100.000000	14,193,441.00	99.867800	14,174,677.27	-18,763.73	0.69
			Base	100.000000	14,193,441.00	99.867800	14,174,677.27	-18,763.73	0.69
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		22,709,506.000	Local	100.000000	22,709,506.00	99.722600	22,646,509.83	-62,996.17	1.10
			Base	100.000000	22,709,506.00	99.722600	22,646,509.83	-62,996.17	1.10
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		560,929.260	Local	103.186405	578,802.74	101.043040	566,779.98	-12,022.76	0.03
	Original Face:	2,838,688.000	Base	103.186405	578,802.74	101.043040	566,779.98	-12,022.76	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		1,182,332.060	Local	100.148894	1,184,092.48	100.311860	1,186,019.28	1,926.80	0.06
	Original Face:	5,677,376.000	Base	100.148894	1,184,092.48	100.311860	1,186,019.28	1,926.80	0.06
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		2,536,985.430	Local	101.681599	2,579,647.35	96.667990	2,452,452.82	-127,194.53	0.12
	Original Face:	5,677,376.000	Base	101.681599	2,579,647.35	96.667990	2,452,452.82	-127,194.53	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		4,965,267.120	Local	101.772242	5,053,263.66	99.693480	4,950,047.58	-103,216.08	0.24
	Original Face:	11,275,256.000	Base	101.772242	5,053,263.66	99.693480	4,950,047.58	-103,216.08	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
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,521,124.490	100.898965	2,543,788.51	100.976470	2,545,742.51	1,954.00	0.12
Original Face:		Base	7,317,571.000	100.898965	2,543,788.51	100.976470	2,545,742.51	1,954.00	0.12
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,032,151.680	101.608101	2,064,830.73	97.496690	1,981,280.62	-83,550.11	0.10
Original Face:		Base	5,677,376.000	101.608101	2,064,830.73	97.496690	1,981,280.62	-83,550.11	0.10
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,073,368.200	100.905680	4,110,259.88	96.697710	3,938,853.77	-171,406.11	0.19
Original Face:		Base	6,713,909.000	100.905680	4,110,259.88	96.697710	3,938,853.77	-171,406.11	0.19
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,877,294.950	99.658320	2,867,463.81	96.023840	2,762,889.10	-104,574.71	0.13
Original Face:		Base	5,677,376.000	99.658320	2,867,463.81	96.023840	2,762,889.10	-104,574.71	0.13
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,041,745.560	101.711605	4,110,924.29	97.416090	3,937,310.49	-173,613.80	0.19
Original Face:		Base	6,995,663.000	101.711605	4,110,924.29	97.416090	3,937,310.49	-173,613.80	0.19
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,877,294.950	100.330657	2,886,808.92	96.782470	2,784,717.12	-102,091.80	0.14
Original Face:		Base	5,677,376.000	100.330657	2,886,808.92	96.782470	2,784,717.12	-102,091.80	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,109,864.240	100.772824	5,149,354.51	95.875490	4,899,107.38	-250,247.13	0.24
Original Face:		Base	11,354,753.000	100.772824	5,149,354.51	95.875490	4,899,107.38	-250,247.13	0.24
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,896,360.490	100.458831	2,909,649.90	99.006550	2,867,586.60	-42,063.30	0.14
Original Face:		Base	5,677,376.000	100.458831	2,909,649.90	99.006550	2,867,586.60	-42,063.30	0.14
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,193,082.340	98.414525	1,174,166.32	97.872840	1,167,703.57	-6,462.75	0.06
Original Face:		Base	2,000,000.000	98.414525	1,174,166.32	97.872840	1,167,703.57	-6,462.75	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,721,285.360	101.824285	3,789,172.20	97.806250	3,639,649.66	-149,522.54	0.18
Original Face:		Base	8,516,065.000	101.824285	3,789,172.20	97.806250	3,639,649.66	-149,522.54	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
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,746,371.710	99.840634	2,741,994.94	96.789000	2,658,185.71	-83,809.23	0.13
Original Face:		Base	5,677,376.000	99.840634	2,741,994.94	96.789000	2,658,185.71	-83,809.23	0.13
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,170,781.750	97.973788	4,086,272.86	96.566000	4,027,557.10	-58,715.76	0.20
Original Face:		Base	6,060,416.000	97.973788	4,086,272.86	96.566000	4,027,557.10	-58,715.76	0.20
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	677,851.070	98.007052	664,341.85	98.462280	667,427.62	3,085.77	0.03
Original Face:		Base	2,838,688.000	98.007052	664,341.85	98.462280	667,427.62	3,085.77	0.03
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	61,893.170	101.871709	63,051.63	101.237560	62,659.14	-392.49	0.00
Original Face:		Base	648,587.000	101.871709	63,051.63	101.237560	62,659.14	-392.49	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,619,519.210	100.150246	1,621,952.47	99.277490	1,607,818.02	-14,134.45	0.08
Original Face:		Base	5,946,910.000	100.150246	1,621,952.47	99.277490	1,607,818.02	-14,134.45	0.08
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	242,639.030	104.924084	254,586.78	103.868870	252,026.42	-2,560.36	0.01
Original Face:		Base	500,000.000	104.924084	254,586.78	103.868870	252,026.42	-2,560.36	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	295,483.180	101.858532	300,974.83	101.273190	299,245.24	-1,729.59	0.01
Original Face:		Base	5,677,376.000	101.858532	300,974.83	101.273190	299,245.24	-1,729.59	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,930,061.840	101.560534	1,960,181.11	100.908840	1,947,603.01	-12,578.10	0.09
Original Face:		Base	11,354,753.000	101.560534	1,960,181.11	100.908840	1,947,603.01	-12,578.10	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	998,014.400	99.322770	991,255.55	100.396290	1,001,969.43	10,713.88	0.05
Original Face:		Base	2,838,688.000	99.322770	991,255.55	100.396290	1,001,969.43	10,713.88	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,078,012.350	99.974651	1,077,739.08	98.777550	1,064,834.19	-12,904.89	0.05
Original Face:		Base	2,838,688.000	99.974651	1,077,739.08	98.777550	1,064,834.19	-12,904.89	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
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	956,115.380	99.949378	955,631.38	98.899340	945,591.80	-10,039.58	0.05
	Original Face:	Base	3,247,459.000	99.949378	955,631.38	98.899340	945,591.80	-10,039.58	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.284133	1,434,607.16	98.543110	1,409,701.08	-24,906.08	0.07
	Original Face:	Base	5,677,376.000	100.284133	1,434,607.16	98.543110	1,409,701.08	-24,906.08	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,998,411.320	100.412998	4,014,924.68	99.002730	3,958,536.36	-56,388.32	0.19
	Original Face:	Base	8,516,065.000	100.412998	4,014,924.68	99.002730	3,958,536.36	-56,388.32	0.19
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,844,394.190	100.089602	3,847,838.84	96.771640	3,720,283.31	-127,555.53	0.18
	Original Face:	Base	7,380,589.000	100.089602	3,847,838.84	96.771640	3,720,283.31	-127,555.53	0.18
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,618,350.580	101.424600	3,669,897.62	95.279670	3,447,552.49	-222,345.13	0.17
	Original Face:	Base	5,677,376.000	101.424600	3,669,897.62	95.279670	3,447,552.49	-222,345.13	0.17
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,135,685.850	100.026852	3,136,527.84	96.489690	3,025,613.56	-110,914.28	0.15
	Original Face:	Base	5,677,376.000	100.026852	3,136,527.84	96.489690	3,025,613.56	-110,914.28	0.15
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,839,215.170	100.832558	7,904,481.15	97.189900	7,618,925.38	-285,555.77	0.37
	Original Face:	Base	14,193,441.000	100.832558	7,904,481.15	97.189900	7,618,925.38	-285,555.77	0.37
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,156,946.230	100.529724	6,189,561.06	98.264380	6,050,085.04	-139,476.02	0.29
	Original Face:	Base	14,193,441.000	100.529724	6,189,561.06	98.264380	6,050,085.04	-139,476.02	0.29
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,833,651.400	99.881080	1,831,470.83	98.069020	1,798,243.96	-33,226.87	0.09
	Original Face:	Base	3,250,000.000	99.881080	1,831,470.83	98.069020	1,798,243.96	-33,226.87	0.09
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,496,145.400	100.595731	3,516,973.03	99.126610	3,465,610.42	-51,362.61	0.17
	Original Face:	Base	5,677,376.000	100.595731	3,516,973.03	99.126610	3,465,610.42	-51,362.61	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
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,007,370.510	99.892564	5,001,990.77	96.211800	4,817,681.30	-184,309.47	0.23
Original Face:		Base	8,516,065.000	99.892564	5,001,990.77	96.211800	4,817,681.30	-184,309.47	0.23
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	6,676,505.200	103.701911	6,923,663.48	104.102100	6,950,382.12	26,718.64	0.34
Original Face:		Base	10,000,000.000	103.701911	6,923,663.48	104.102100	6,950,382.12	26,718.64	0.34
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,874,588.550	102.002299	4,972,192.41	102.100280	4,976,968.56	4,776.15	0.24
Original Face:		Base	5,000,000.000	102.002299	4,972,192.41	102.100280	4,976,968.56	4,776.15	0.24
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	191,903.350	103.979232	199,539.63	102.916100	197,499.44	-2,040.19	0.01
Original Face:		Base	495,228.000	103.979232	199,539.63	102.916100	197,499.44	-2,040.19	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.961632	1,019,616.32	100.411254	1,004,112.54	-15,503.78	0.05
Original Face:		Base	1,000,000.000	101.961632	1,019,616.32	100.411254	1,004,112.54	-15,503.78	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,730,085.560	103.520784	4,896,621.65	101.154432	4,784,691.18	-111,930.47	0.23
Original Face:		Base	8,516,065.000	103.520784	4,896,621.65	101.154432	4,784,691.18	-111,930.47	0.23
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,061,423.110	101.423862	1,076,536.31	103.247070	1,095,888.26	19,351.95	0.05
Original Face:		Base	44,567,405.000	101.423862	1,076,536.31	103.247070	1,095,888.26	19,351.95	0.05
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	49,456.480	110.253459	54,527.48	111.015620	54,904.42	376.94	0.00
Original Face:		Base	1,000,000.000	110.253459	54,527.48	111.015620	54,904.42	376.94	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,022,199.120	106.387444	1,087,491.52	107.280010	1,096,615.32	9,123.80	0.05
Original Face:		Base	24,898,134.000	106.387444	1,087,491.52	107.280010	1,096,615.32	9,123.80	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,124,932.200	99.115620	1,114,983.53	101.562040	1,142,504.09	27,520.56	0.06
Original Face:		Base	5,677,376.000	99.115620	1,114,983.53	101.562040	1,142,504.09	27,520.56	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	689,892.390	105.747952	729,547.07	106.275410	733,185.97	3,638.90	0.04
Original Face:		Base	8,516,065.000	105.747952	729,547.07	106.275410	733,185.97	3,638.90	0.04
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	1,134,008.100	100.000000	1,134,008.10	99.981010	1,133,792.75	-215.35	0.06
Original Face:		Base	5,000,000.000	100.000000	1,134,008.10	99.981010	1,133,792.75	-215.35	0.06
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	1,018,316.400	99.997169	1,018,287.57	99.959020	1,017,899.09	-388.48	0.05
Original Face:		Base	4,250,000.000	99.997169	1,018,287.57	99.959020	1,017,899.09	-388.48	0.05
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.55889	15 Dec 2018		
		Local	1,078,217.360	100.000000	1,078,217.36	100.047200	1,078,726.28	508.92	0.05
Original Face:		Base	4,500,000.000	100.000000	1,078,217.36	100.047200	1,078,726.28	508.92	0.05
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	101.388500	9,124,965.00	124,965.00	0.44
		Base		100.000000	9,000,000.00	101.388500	9,124,965.00	124,965.00	0.44
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	100.671800	5,033,590.00	33,590.00	0.24
		Base		100.000000	5,000,000.00	100.671800	5,033,590.00	33,590.00	0.24
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	72,974.840	103.472210	75,508.68	103.311527	75,391.42	-117.26	0.00
Original Face:		Base	1,675,000.000	103.472210	75,508.68	103.311527	75,391.42	-117.26	0.00
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.79222	20 Jun 2018		
		Local	1,099,384.490	100.000000	1,099,384.49	100.037760	1,099,799.62	415.13	0.05
Original Face:		Base	7,000,000.000	100.000000	1,099,384.49	100.037760	1,099,799.62	415.13	0.05
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	5,677,376.000	100.155380	5,686,197.53	100.762000	5,720,637.61	34,440.08	0.28
		Base		100.155380	5,686,197.53	100.762000	5,720,637.61	34,440.08	0.28
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.956895	9,995,689.50	98.982400	9,898,240.00	-97,449.50	0.48
		Base		99.956895	9,995,689.50	98.982400	9,898,240.00	-97,449.50	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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	106,328.450	106.139599	112,856.59	106.684070	113,435.52	578.93	0.01
Original Face:		Base	877,500.000	106.139599	112,856.59	106.684070	113,435.52	578.93	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	11,565.660	101.882123	11,783.34	100.574280	11,632.08	-151.26	0.00
Original Face:		Base	400,000.000	101.882123	11,783.34	100.574280	11,632.08	-151.26	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.660081	10,166,008.06	100.127410	10,012,741.00	-153,267.06	0.49
Original Face:		Base	10,000,000.000	101.660081	10,166,008.06	100.127410	10,012,741.00	-153,267.06	0.49
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,431,433.250	98.742348	2,400,854.28	96.741750	2,352,211.08	-48,643.20	0.11
Original Face:		Base	3,000,000.000	98.742348	2,400,854.28	96.741750	2,352,211.08	-48,643.20	0.11
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,356,534.540	102.369518	5,483,458.60	98.155010	5,257,707.01	-225,751.59	0.26
Original Face:		Base	10,493,495.000	102.369518	5,483,458.60	98.155010	5,257,707.01	-225,751.59	0.26
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	8,273,901.220	100.000000	8,273,901.22	100.000470	8,273,940.11	38.89	0.40
Original Face:		Base	15,500,000.000	100.000000	8,273,901.22	100.000470	8,273,940.11	38.89	0.40
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	9,583,335.710	100.000000	9,583,335.71	99.993670	9,582,729.08	-606.63	0.46
Original Face:		Base	20,000,000.000	100.000000	9,583,335.71	99.993670	9,582,729.08	-606.63	0.46
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	99.149100	19,829,820.00	-170,180.00	0.96
		Base		100.000000	20,000,000.00	99.149100	19,829,820.00	-170,180.00	0.96
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.507600	1,997,168.43	10,086.43	0.10
		Base		100.000000	1,987,082.00	100.507600	1,997,168.43	10,086.43	0.10
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.976259	14,996,438.92	100.234000	15,035,100.00	38,661.08	0.73
		Base		99.976259	14,996,438.92	100.234000	15,035,100.00	38,661.08	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
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.40039	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.375200	30,112,560.00	112,560.00	1.46
		Base		100.000000	30,000,000.00	100.375200	30,112,560.00	112,560.00	1.46
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		Local	4,610,030.000	100.039256	4,611,839.72	100.520700	4,634,034.43	22,194.71	0.22
		Base		100.039256	4,611,839.72	100.520700	4,634,034.43	22,194.71	0.22
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.935229	10,093,522.89	100.244400	10,024,440.00	-69,082.89	0.49
		Base		100.935229	10,093,522.89	100.244400	10,024,440.00	-69,082.89	0.49
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.988709	3,973,715.27	100.064900	3,976,743.23	3,027.96	0.19
		Base		99.988709	3,973,715.27	100.064900	3,976,743.23	3,027.96	0.19
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.944917	2,837,124.37	99.973800	2,837,944.26	819.89	0.14
		Base		99.944917	2,837,124.37	99.973800	2,837,944.26	819.89	0.14
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.992414	9,999,241.37	100.306800	10,030,680.00	31,438.63	0.49
		Base		99.992414	9,999,241.37	100.306800	10,030,680.00	31,438.63	0.49
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	102.380938	10,238,093.80	102.182500	10,218,250.00	-19,843.80	0.50
		Base		102.380938	10,238,093.80	102.182500	10,218,250.00	-19,843.80	0.50
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.888744	2,996,662.31	99.114200	2,973,426.00	-23,236.31	0.14
		Base		99.888744	2,996,662.31	99.114200	2,973,426.00	-23,236.31	0.14
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.910758	9,991,075.83	100.319600	10,031,960.00	40,884.17	0.49
		Base		99.910758	9,991,075.83	100.319600	10,031,960.00	40,884.17	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.54556	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.263500	5,692,335.89	14,959.89	0.28
		Base		100.000000	5,677,376.00	100.263500	5,692,335.89	14,959.89	0.28
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.66956	30 Apr 2018		
		Local	11,354,753.000	99.938214	11,347,737.31	99.721100	11,323,084.59	-24,652.72	0.55
		Base		99.938214	11,347,737.31	99.721100	11,323,084.59	-24,652.72	0.55
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.91611	25 Jan 2029		
		Local	1,327,903.140	100.000000	1,327,903.14	100.203540	1,330,605.95	2,702.81	0.06
Original Face:		Base	2,838,688.000	100.000000	1,327,903.14	100.203540	1,330,605.95	2,702.81	0.06
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	2,587,196.200	100.000000	2,587,196.20	99.975020	2,586,549.92	-646.28	0.13
Original Face:		Base	13,000,000.000	100.000000	2,587,196.20	99.975020	2,586,549.92	-646.28	0.13
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.996955	2,838,601.57	99.980500	2,838,134.46	-467.11	0.14
		Base		99.996955	2,838,601.57	99.980500	2,838,134.46	-467.11	0.14
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		Local	2,838,688.000	99.962997	2,837,637.59	100.028200	2,839,488.51	1,850.92	0.14
		Base		99.962997	2,837,637.59	100.028200	2,839,488.51	1,850.92	0.14
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.41956	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.056600	11,361,179.79	6,426.79	0.55
		Base		100.000000	11,354,753.00	100.056600	11,361,179.79	6,426.79	0.55
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.973295	9,997,329.45	100.049200	10,004,920.00	7,590.55	0.49
		Base		99.973295	9,997,329.45	100.049200	10,004,920.00	7,590.55	0.49
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.810775	4,990,538.76	99.589800	4,979,490.00	-11,048.76	0.24
		Base		99.810775	4,990,538.76	99.589800	4,979,490.00	-11,048.76	0.24
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	0.24
		Base		99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	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
912828T75	US TREASURY FRN 10/18 VAR					1.1825851	31 Oct 2018		
		Local	10,000,000.000	99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	0.49
		Base		99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	0.49
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.24
		Base		99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.24
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.792674	2,832,802.67	99.468800	2,823,608.89	-9,193.78	0.14
		Base		99.792674	2,832,802.67	99.468800	2,823,608.89	-9,193.78	0.14
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.231468	10,023,146.80	100.085900	10,008,590.00	-14,556.80	0.49
		Base		100.231468	10,023,146.80	100.085900	10,008,590.00	-14,556.80	0.49
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.789163	3,991,566.50	99.951000	3,998,040.00	6,473.50	0.19
		Base		99.789163	3,991,566.50	99.951000	3,998,040.00	6,473.50	0.19
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	11,673,027.280	100.000000	11,673,027.28	100.000340	11,673,066.97	39.69	0.57
Original Face:		Base	20,000,000.000	100.000000	11,673,027.28	100.000340	11,673,066.97	39.69	0.57
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	102.357494	5,811,219.79	102.342400	5,810,362.86	-856.93	0.28
		Base		102.357494	5,811,219.79	102.342400	5,810,362.86	-856.93	0.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.846000	4,033,840.00	33,840.00	0.20
		Base		100.000000	4,000,000.00	100.846000	4,033,840.00	33,840.00	0.20
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	100.435100	5,702,078.26	24,702.26	0.28
		Base		100.000000	5,677,376.00	100.435100	5,702,078.26	24,702.26	0.28
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.955600	4,539,884.40	-2,016.60	0.22
		Base		100.000000	4,541,901.00	99.955600	4,539,884.40	-2,016.60	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
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.887883	4,994,394.14	100.462900	5,023,145.00	28,750.86	0.24
		Base		99.887883	4,994,394.14	100.462900	5,023,145.00	28,750.86	0.24
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.55889	15 Jul 2019		
		Local	2,141,316.930	100.000000	2,141,316.93	100.042290	2,142,222.49	905.56	0.10
	Original Face:	Base	12,000,000.000	100.000000	2,141,316.93	100.042290	2,142,222.49	905.56	0.10
US DOLLAR Total									
		Local	734,376,626.380		736,683,336.10		733,232,979.19	-3,450,356.91	35.57
	Original Face:	Base	516,954,260.000		736,683,336.10		733,232,979.19	-3,450,356.91	35.57
FIXED INCOME Total									
		Base	734,376,626.380		736,683,336.10		733,232,979.19	-3,450,356.91	35.57
	Original Face:		516,954,260.000						

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,062,403,352.760	Base	2,064,636,216.83		2,061,184,196.92	-3,452,019.91	100.00
Original Face:		516,954,260.000						

& 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	8,358.760	1.000000	8,358.76	1.000000	8,358.76	0.00	0.01
		Base		1.000000	8,358.76	1.000000	8,358.76	0.00	0.01
US DOLLAR Total									
		Local	8,358.760		8,358.76		8,358.76	0.00	0.01
		Base			8,358.76		8,358.76	0.00	0.01
CASH Total									
		Base	8,358.760		8,358.76		8,358.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.174716	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
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.953936	2,998,618.08	99.173700	2,975,211.00	-23,407.08	2.86
		Base		99.953936	2,998,618.08	99.173700	2,975,211.00	-23,407.08	2.86
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.989205	1,999,784.10	99.299500	1,985,990.00	-13,794.10	1.91
		Base		99.989205	1,999,784.10	99.299500	1,985,990.00	-13,794.10	1.91
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.75928	06 Nov 2021		
		Local	1,000,000.000	100.271206	1,002,712.06	100.724700	1,007,247.00	4,534.94	0.97
		Base		100.271206	1,002,712.06	100.724700	1,007,247.00	4,534.94	0.97
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.98722	22 Mar 2018		
		Local	550,000.000	100.127853	550,703.19	100.120000	550,660.00	-43.19	0.53
		Base		100.127853	550,703.19	100.120000	550,660.00	-43.19	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
86958JJG5	SVENSKA HANDLSBNKN A					1.58094	12 Feb 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	99.968000	1,499,520.00	-480.00	1.44
			Base	100.000000	1,500,000.00	99.968000	1,499,520.00	-480.00	1.44
US DOLLAR Total									
		8,199,306.450	Local		8,201,123.89		8,168,009.10	-33,114.79	7.84
			Base		8,201,123.89		8,168,009.10	-33,114.79	7.84
CASH EQUIVALENT Total									
		8,199,306.450	Base		8,201,123.89		8,168,009.10	-33,114.79	7.84
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		325,000.000	Local	99.998022	324,993.57	100.034020	325,110.57	117.00	0.31
Original Face:		325,000.000	Base	99.998022	324,993.57	100.034020	325,110.57	117.00	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		485,000.000	Local	99.995786	484,979.56	100.019700	485,095.55	115.99	0.47
Original Face:		485,000.000	Base	99.995786	484,979.56	100.019700	485,095.55	115.99	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.95122	05 Nov 2018		
		1,105,000.000	Local	100.062957	1,105,695.67	100.742400	1,113,203.52	7,507.85	1.07
			Base	100.062957	1,105,695.67	100.742400	1,113,203.52	7,507.85	1.07
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		475,000.000	Local	99.932328	474,678.56	99.043800	470,458.05	-4,220.51	0.45
			Base	99.932328	474,678.56	99.043800	470,458.05	-4,220.51	0.45
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		1,400,000.000	Local	99.696204	1,395,746.85	99.637500	1,394,925.00	-821.85	1.34
			Base	99.696204	1,395,746.85	99.637500	1,394,925.00	-821.85	1.34
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					1.37928	07 Feb 2020		
		1,000,000.000	Local	100.000000	1,000,000.00	100.243700	1,002,437.00	2,437.00	0.96
			Base	100.000000	1,000,000.00	100.243700	1,002,437.00	2,437.00	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
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.992848	649,953.51	99.921800	649,491.70	-461.81	0.62
Original Face:		Base	650,000.000	99.992848	649,953.51	99.921800	649,491.70	-461.81	0.62
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.381769	1,177,673.96	99.338570	1,177,162.05	-511.91	1.13
Original Face:		Base	1,185,000.000	99.381769	1,177,673.96	99.338570	1,177,162.05	-511.91	1.13
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.004140	1,290,053.40	100.066100	1,290,852.69	799.29	1.24
		Base		100.004140	1,290,053.40	100.066100	1,290,852.69	799.29	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.72956	01 Aug 2018		
		Local	1,150,000.000	100.009868	1,150,113.48	100.548200	1,156,304.30	6,190.82	1.11
		Base		100.009868	1,150,113.48	100.548200	1,156,304.30	6,190.82	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.55172	22 May 2018		
		Local	1,000,000.000	99.891157	998,911.57	100.329600	1,003,296.00	4,384.43	0.96
		Base		99.891157	998,911.57	100.329600	1,003,296.00	4,384.43	0.96
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.038255	600,229.53	99.984000	599,904.00	-325.53	0.58
		Base		100.038255	600,229.53	99.984000	599,904.00	-325.53	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	100.286300	1,855,296.55	5,296.55	1.78
		Base		100.000000	1,850,000.00	100.286300	1,855,296.55	5,296.55	1.78
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.956829	589,745.29	100.237700	591,402.43	1,657.14	0.57
		Base		99.956829	589,745.29	100.237700	591,402.43	1,657.14	0.57
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.93556	15 Mar 2019		
		Local	1,100,000.000	100.521645	1,105,738.10	100.977100	1,110,748.10	5,010.00	1.07
		Base		100.521645	1,105,738.10	100.977100	1,110,748.10	5,010.00	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	153,229.550	100.004340	153,236.20	99.958330	153,165.70	-70.50	0.15
Original Face:		Base	1,390,000.000	100.004340	153,236.20	99.958330	153,165.70	-70.50	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
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		790,094.720	Local	99.955976	789,746.89	99.929690	789,539.20	-207.69	0.76
Original Face:		1,250,000.000	Base	99.955976	789,746.89	99.929690	789,539.20	-207.69	0.76
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		290,000.000	Local	99.981569	289,946.55	99.661920	289,019.57	-926.98	0.28
Original Face:		290,000.000	Base	99.981569	289,946.55	99.661920	289,019.57	-926.98	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		260,000.000	Local	99.980154	259,948.40	99.817090	259,524.43	-423.97	0.25
Original Face:		260,000.000	Base	99.980154	259,948.40	99.817090	259,524.43	-423.97	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		46,620.980	Local	99.983248	46,613.17	99.967620	46,605.88	-7.29	0.04
Original Face:		1,210,000.000	Base	99.983248	46,613.17	99.967620	46,605.88	-7.29	0.04
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		583,135.720	Local	99.864491	582,345.52	99.879380	582,432.34	86.82	0.56
Original Face:		1,500,000.000	Base	99.864491	582,345.52	99.879380	582,432.34	86.82	0.56
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		190,000.000	Local	99.982847	189,967.41	99.289380	188,649.82	-1,317.59	0.18
Original Face:		190,000.000	Base	99.982847	189,967.41	99.289380	188,649.82	-1,317.59	0.18
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		1,000,000.000	Local	100.318474	1,003,184.74	99.955660	999,556.60	-3,628.14	0.96
Original Face:		1,000,000.000	Base	100.318474	1,003,184.74	99.955660	999,556.60	-3,628.14	0.96
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		935,000.000	Local	99.986955	934,878.03	100.033130	935,309.77	431.74	0.90
Original Face:		935,000.000	Base	99.986955	934,878.03	100.033130	935,309.77	431.74	0.90
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		500,000.000	Local	99.979034	499,895.17	100.413520	502,067.60	2,172.43	0.48
Original Face:		500,000.000	Base	99.979034	499,895.17	100.413520	502,067.60	2,172.43	0.48
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		665,000.000	Local	99.997125	664,980.88	100.129500	665,861.18	880.30	0.64
			Base	99.997125	664,980.88	100.129500	665,861.18	880.30	0.64

& 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
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.173038	1,302,249.50	100.208000	1,302,704.00	454.50	1.25
		Base		100.173038	1,302,249.50	100.208000	1,302,704.00	454.50	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.024666	1,000,246.66	99.941800	999,418.00	-828.66	0.96
		Base		100.024666	1,000,246.66	99.941800	999,418.00	-828.66	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	100.010800	370,039.96	39.96	0.36
		Base		100.000000	370,000.00	100.010800	370,039.96	39.96	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	99.708700	1,096,795.70	-3,204.30	1.05
		Base		100.000000	1,100,000.00	99.708700	1,096,795.70	-3,204.30	1.05
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.55556	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.287800	1,404,029.20	4,029.20	1.35
		Base		100.000000	1,400,000.00	100.287800	1,404,029.20	4,029.20	1.35
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.94539	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.722700	715,131.17	5,131.17	0.69
		Base		100.000000	710,000.00	100.722700	715,131.17	5,131.17	0.69
17325FAC2	CITIBANK NA SR UNSECURED 11/18 VAR					1.41039	09 Nov 2018		
		Local	1,750,000.000	100.000000	1,750,000.00	100.047000	1,750,822.50	822.50	1.68
		Base		100.000000	1,750,000.00	100.047000	1,750,822.50	822.50	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.940244	589,647.44	100.360200	592,125.18	2,477.74	0.57
		Base		99.940244	589,647.44	100.360200	592,125.18	2,477.74	0.57
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					1.75	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.080300	560,449.68	449.68	0.54
		Base		100.000000	560,000.00	100.080300	560,449.68	449.68	0.54
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					1.76761	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.089200	1,000,892.00	892.00	0.96
		Base		100.000000	1,000,000.00	100.089200	1,000,892.00	892.00	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
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.955338	659,705.23	99.606000	657,399.60	-2,305.63	0.63
		Base		99.955338	659,705.23	99.606000	657,399.60	-2,305.63	0.63
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.279266	441,228.77	100.273700	441,204.28	-24.49	0.42
		Base		100.279266	441,228.77	100.273700	441,204.28	-24.49	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.946082	709,617.18	99.977200	709,838.12	220.94	0.68
		Base		99.946082	709,617.18	99.977200	709,838.12	220.94	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992608	2,119,843.28	99.160390	2,102,200.27	-17,643.01	2.02
Original Face:		Base	2,120,000.000	99.992608	2,119,843.28	99.160390	2,102,200.27	-17,643.01	2.02
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.51039	30 May 2019		
		Local	1,100,000.000	99.973342	1,099,706.76	100.498900	1,105,487.90	5,781.14	1.06
		Base		99.973342	1,099,706.76	100.498900	1,105,487.90	5,781.14	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.932023	304,792.67	100.219000	305,667.95	875.28	0.29
		Base		99.932023	304,792.67	100.219000	305,667.95	875.28	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.886648	998,866.48	99.784500	997,845.00	-1,021.48	0.96
		Base		99.886648	998,866.48	99.784500	997,845.00	-1,021.48	0.96
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.987820	304,962.85	100.063000	305,192.15	229.30	0.29
		Base		99.987820	304,962.85	100.063000	305,192.15	229.30	0.29
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.229468	1,202,753.62	100.394600	1,204,735.20	1,981.58	1.16
		Base		100.229468	1,202,753.62	100.394600	1,204,735.20	1,981.58	1.16
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.956580	999,565.80	99.939400	999,394.00	-171.80	0.96
		Base		99.956580	999,565.80	99.939400	999,394.00	-171.80	0.96

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	516,695.240	101.539437	524,649.44	100.116183	517,295.55	-7,353.89	0.50
Original Face:		Base	1,419,000.000	101.539437	524,649.44	100.116183	517,295.55	-7,353.89	0.50
313385HT6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	05 Jul 2017		
		Local	2,796,000.000	99.988889	2,795,689.34	99.988889	2,795,689.34	0.00	2.68
		Base		99.988889	2,795,689.34	99.988889	2,795,689.34	0.00	2.68
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.928982	2,798,011.49	99.407000	2,783,396.00	-14,615.49	2.67
		Base		99.928982	2,798,011.49	99.407000	2,783,396.00	-14,615.49	2.67
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.208500	1,091,293.50	-8,706.50	1.05
		Base		100.000000	1,100,000.00	99.208500	1,091,293.50	-8,706.50	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	223,605.960	100.885942	225,586.98	100.016480	223,642.81	-1,944.17	0.21
Original Face:		Base	1,000,000.000	100.885942	225,586.98	100.016480	223,642.81	-1,944.17	0.21
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	96,764.720	101.238561	97,963.21	100.481330	97,230.48	-732.73	0.09
Original Face:		Base	1,000,000.000	101.238561	97,963.21	100.481330	97,230.48	-732.73	0.09
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	221,736.910	101.617038	225,322.48	101.175318	224,343.02	-979.46	0.22
Original Face:		Base	485,000.000	101.617038	225,322.48	101.175318	224,343.02	-979.46	0.22
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	13,007.950	103.440127	13,455.44	100.340150	13,052.20	-403.24	0.01
Original Face:		Base	281,000.000	103.440127	13,455.44	100.340150	13,052.20	-403.24	0.01
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	16,470.980	100.451279	16,545.31	99.990620	16,469.44	-75.87	0.02
Original Face:		Base	550,000.000	100.451279	16,545.31	99.990620	16,469.44	-75.87	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,045,375.350	101.330186	2,072,582.64	99.820035	2,041,694.39	-30,888.25	1.96
Original Face:		Base	5,000,000.000	101.330186	2,072,582.64	99.820035	2,041,694.39	-30,888.25	1.96

& 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
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.88328	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.586500	362,111.40	2,111.40	0.35
		Base		100.000000	360,000.00	100.586500	362,111.40	2,111.40	0.35
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	108,851.740	99.999320	108,851.00	99.908600	108,752.25	-98.75	0.10
Original Face:		Base	500,000.000	99.999320	108,851.00	99.908600	108,752.25	-98.75	0.10
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	657,850.090	100.000000	657,850.09	99.862020	656,942.39	-907.70	0.63
Original Face:		Base	1,050,000.000	100.000000	657,850.09	99.862020	656,942.39	-907.70	0.63
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	941,933.840	99.988351	941,824.11	99.956640	941,525.42	-298.69	0.90
Original Face:		Base	995,000.000	99.988351	941,824.11	99.956640	941,525.42	-298.69	0.90
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.995551	629,971.97	99.850300	629,056.89	-915.08	0.60
Original Face:		Base	630,000.000	99.995551	629,971.97	99.850300	629,056.89	-915.08	0.60
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.71956	07 Dec 2017		
		Local	500,000.000	100.114992	500,574.96	100.168200	500,841.00	266.04	0.48
		Base		100.114992	500,574.96	100.168200	500,841.00	266.04	0.48
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.95844	15 Apr 2020		
		Local	750,000.000	100.060876	750,456.57	101.765600	763,242.00	12,785.43	0.73
		Base		100.060876	750,456.57	101.765600	763,242.00	12,785.43	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.043865	1,000,438.65	100.235700	1,002,357.00	1,918.35	0.96
		Base		100.043865	1,000,438.65	100.235700	1,002,357.00	1,918.35	0.96
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	209,913.520	101.466223	212,991.32	100.270490	210,481.32	-2,510.00	0.20
Original Face:		Base	2,750,000.000	101.466223	212,991.32	100.270490	210,481.32	-2,510.00	0.20
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.94928	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.393000	682,672.40	2,672.40	0.66
		Base		100.000000	680,000.00	100.393000	682,672.40	2,672.40	0.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					1.36806	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.078500	1,010,792.85	792.85	0.97
		Base		100.000000	1,010,000.00	100.078500	1,010,792.85	792.85	0.97
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.991351	829,928.21	99.991350	829,928.21	0.00	0.80
Original Face:		Base	830,000.000	99.991351	829,928.21	99.991350	829,928.21	0.00	0.80
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	396,567.880	99.870499	396,054.32	99.861570	396,018.91	-35.41	0.38
Original Face:		Base	800,000.000	99.870499	396,054.32	99.861570	396,018.91	-35.41	0.38
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	6,683.960	100.006433	6,684.39	99.971210	6,682.04	-2.35	0.01
Original Face:		Base	440,000.000	100.006433	6,684.39	99.971210	6,682.04	-2.35	0.01
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998752	434,994.57	99.788200	434,078.67	-915.90	0.42
Original Face:		Base	435,000.000	99.998752	434,994.57	99.788200	434,078.67	-915.90	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.938547	1,499,078.21	99.321800	1,489,827.00	-9,251.21	1.43
		Base		99.938547	1,499,078.21	99.321800	1,489,827.00	-9,251.21	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.972525	999,725.25	100.017400	1,000,174.00	448.75	0.96
		Base		99.972525	999,725.25	100.017400	1,000,174.00	448.75	0.96
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					1.73811	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.282100	1,002,821.00	2,821.00	0.96
		Base		100.000000	1,000,000.00	100.282100	1,002,821.00	2,821.00	0.96
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	166,711.530	99.997097	166,706.69	99.897960	166,541.42	-165.27	0.16
Original Face:		Base	460,000.000	99.997097	166,706.69	99.897960	166,541.42	-165.27	0.16
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	392,130.910	99.995106	392,111.72	99.806330	391,371.47	-740.25	0.38
Original Face:		Base	565,000.000	99.995106	392,111.72	99.806330	391,371.47	-740.25	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
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	125,943.940	99.951518	125,882.88	99.929230	125,854.81	-28.07	0.12
Original Face:		Base	950,000.000	99.951518	125,882.88	99.929230	125,854.81	-28.07	0.12
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.989122	394,957.03	99.937820	394,754.39	-202.64	0.38
Original Face:		Base	395,000.000	99.989122	394,957.03	99.937820	394,754.39	-202.64	0.38
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.971718	899,745.46	99.962360	899,661.24	-84.22	0.86
Original Face:		Base	900,000.000	99.971718	899,745.46	99.962360	899,661.24	-84.22	0.86
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.070814	500,354.07	99.975500	499,877.50	-476.57	0.48
		Base		100.070814	500,354.07	99.975500	499,877.50	-476.57	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.938777	999,387.77	99.850000	998,500.00	-887.77	0.96
		Base		99.938777	999,387.77	99.850000	998,500.00	-887.77	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.80178	28 Jan 2019		
		Local	1,251,000.000	99.277826	1,241,965.60	100.625500	1,258,825.01	16,859.41	1.21
		Base		99.277826	1,241,965.60	100.625500	1,258,825.01	16,859.41	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.37678	29 Oct 2020		
		Local	500,000.000	101.726100	508,630.50	102.135100	510,675.50	2,045.00	0.49
		Base		101.726100	508,630.50	102.135100	510,675.50	2,045.00	0.49
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					1.88178	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.138400	600,830.40	830.40	0.58
		Base		100.000000	600,000.00	100.138400	600,830.40	830.40	0.58
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	19,887.540	99.987178	19,884.99	99.978930	19,883.35	-1.64	0.02
Original Face:		Base	1,600,000.000	99.987178	19,884.99	99.978930	19,883.35	-1.64	0.02
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	1,312,789.700	100.000000	1,312,789.70	99.965780	1,312,340.46	-449.24	1.26
Original Face:		Base	1,400,000.000	100.000000	1,312,789.70	99.965780	1,312,340.46	-449.24	1.26

& 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
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999650	739,997.41	99.970840	739,784.22	-213.19	0.71
Original Face:		Base	740,000.000	99.999650	739,997.41	99.970840	739,784.22	-213.19	0.71
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.128423	1,251,605.29	100.064900	1,250,811.25	-794.04	1.20
		Base		100.128423	1,251,605.29	100.064900	1,250,811.25	-794.04	1.20
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996727	899,970.54	99.807900	898,271.10	-1,699.44	0.86
		Base		99.996727	899,970.54	99.807900	898,271.10	-1,699.44	0.86
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.935299	1,369,113.60	98.943900	1,355,531.43	-13,582.17	1.30
		Base		99.935299	1,369,113.60	98.943900	1,355,531.43	-13,582.17	1.30
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					1.79117	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	99.958500	1,799,253.00	-747.00	1.73
		Base		100.000000	1,800,000.00	99.958500	1,799,253.00	-747.00	1.73
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.074609	1,000,746.09	99.895300	998,953.00	-1,793.09	0.96
		Base		100.074609	1,000,746.09	99.895300	998,953.00	-1,793.09	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.989996	839,915.97	99.515680	835,931.71	-3,984.26	0.80
Original Face:		Base	840,000.000	99.989996	839,915.97	99.515680	835,931.71	-3,984.26	0.80
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	180,463.090	99.997789	180,459.10	99.932470	180,341.22	-117.88	0.17
Original Face:		Base	1,530,000.000	99.997789	180,459.10	99.932470	180,341.22	-117.88	0.17
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	529,740.140	99.908206	529,253.87	99.902380	529,223.01	-30.86	0.51
Original Face:		Base	600,000.000	99.908206	529,253.87	99.902380	529,223.01	-30.86	0.51
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.54117	18 May 2018		
		Local	1,000,000.000	100.051848	1,000,518.48	100.264000	1,002,640.00	2,121.52	0.96
		Base		100.051848	1,000,518.48	100.264000	1,002,640.00	2,121.52	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
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.955292	989,557.39	99.841100	988,426.89	-1,130.50	0.95
		Base		99.955292	989,557.39	99.841100	988,426.89	-1,130.50	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.927759	659,523.21	98.814800	652,177.68	-7,345.53	0.63
		Base		99.927759	659,523.21	98.814800	652,177.68	-7,345.53	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.028839	1,000,288.39	100.119300	1,001,193.00	904.61	0.96
		Base		100.028839	1,000,288.39	100.119300	1,001,193.00	904.61	0.96
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.990202	419,958.85	100.104120	420,437.30	478.45	0.40
Original Face:		Base	420,000.000	99.990202	419,958.85	100.104120	420,437.30	478.45	0.40
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	4,487.470	99.987966	4,486.93	99.973180	4,486.27	-0.66	0.00
Original Face:		Base	785,000.000	99.987966	4,486.93	99.973180	4,486.27	-0.66	0.00
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	612,233.900	99.918445	611,734.59	99.827390	611,177.12	-557.47	0.59
Original Face:		Base	1,150,000.000	99.918445	611,734.59	99.827390	611,177.12	-557.47	0.59
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	515,577.480	99.997007	515,562.05	99.903750	515,081.24	-480.81	0.49
Original Face:		Base	1,400,000.000	99.997007	515,562.05	99.903750	515,081.24	-480.81	0.49
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.977619	999,776.19	99.950100	999,501.00	-275.19	0.96
		Base		99.977619	999,776.19	99.950100	999,501.00	-275.19	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.73844	15 Jan 2019		
		Local	500,000.000	100.278660	501,393.30	100.852100	504,260.50	2,867.20	0.48
		Base		100.278660	501,393.30	100.852100	504,260.50	2,867.20	0.48
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.998628	499,993.14	100.024200	500,121.00	127.86	0.48
		Base		99.998628	499,993.14	100.024200	500,121.00	127.86	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
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.62178	01 Jun 2018		
		Local	1,400,000.000	99.952143	1,399,330.00	100.364000	1,405,096.00	5,766.00	1.35
		Base		99.952143	1,399,330.00	100.364000	1,405,096.00	5,766.00	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.903088	249,757.72	99.049400	247,623.50	-2,134.22	0.24
		Base		99.903088	249,757.72	99.049400	247,623.50	-2,134.22	0.24
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.978473	384,917.12	100.035300	385,135.91	218.79	0.37
		Base		99.978473	384,917.12	100.035300	385,135.91	218.79	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.961339	554,785.43	99.955700	554,754.14	-31.29	0.53
		Base		99.961339	554,785.43	99.955700	554,754.14	-31.29	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	98.519200	266,001.84	-3,998.16	0.26
		Base		100.000000	270,000.00	98.519200	266,001.84	-3,998.16	0.26
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.915524	499,577.62	99.853300	499,266.50	-311.12	0.48
		Base		99.915524	499,577.62	99.853300	499,266.50	-311.12	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.722000	997,220.00	99.730000	997,300.00	80.00	0.96
		Base		99.722000	997,220.00	99.730000	997,300.00	80.00	0.96
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					1.64761	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.451200	798,587.04	3,587.04	0.77
		Base		100.000000	795,000.00	100.451200	798,587.04	3,587.04	0.77
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.983345	704,882.58	99.897200	704,275.26	-607.32	0.68
		Base		99.983345	704,882.58	99.897200	704,275.26	-607.32	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.951195	1,534,250.84	99.930400	1,533,931.64	-319.20	1.47
		Base		99.951195	1,534,250.84	99.930400	1,533,931.64	-319.20	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
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	166,265.850	99.999044	166,264.26	99.926300	166,143.31	-120.95	0.16
Original Face:		Base	1,120,000.000	99.999044	166,264.26	99.926300	166,143.31	-120.95	0.16
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	440,000.000	99.997548	439,989.21	99.996520	439,984.69	-4.52	0.42
Original Face:		Base	440,000.000	99.997548	439,989.21	99.996520	439,984.69	-4.52	0.42
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.989722	319,967.11	99.358030	317,945.70	-2,021.41	0.31
Original Face:		Base	320,000.000	99.989722	319,967.11	99.358030	317,945.70	-2,021.41	0.31
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.737615	748,032.11	99.743880	748,079.10	46.99	0.72
Original Face:		Base	750,000.000	99.737615	748,032.11	99.743880	748,079.10	46.99	0.72
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.51956	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.715500	689,901.18	4,901.18	0.66
		Base		100.000000	685,000.00	100.715500	689,901.18	4,901.18	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.979107	204,957.17	99.970600	204,939.73	-17.44	0.20
		Base		99.979107	204,957.17	99.970600	204,939.73	-17.44	0.20
91324PCK6	UNITEDHEALTH GROUP INC SR UNSECURED 07/17 1.45					1.45	17 Jul 2017		
		Local	1,000,000.000	100.016332	1,000,163.32	100.016332	1,000,163.32	0.00	0.96
		Base		100.016332	1,000,163.32	100.016332	1,000,163.32	0.00	0.96
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	700,000.000	99.998976	699,992.83	99.949700	699,647.90	-344.93	0.67
		Base		99.998976	699,992.83	99.949700	699,647.90	-344.93	0.67
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.55806	04 Mar 2021		
		Local	500,000.000	102.491704	512,458.52	102.860500	514,302.50	1,843.98	0.49
		Base		102.491704	512,458.52	102.860500	514,302.50	1,843.98	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.949167	722,632.48	99.967900	722,767.92	135.44	0.69
		Base		99.949167	722,632.48	99.967900	722,767.92	135.44	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
US DOLLAR Total									
		95,944,770.660	Local		95,991,121.32		95,953,767.61	-37,353.71	92.15
	Original Face:	47,820,000.000	Base		95,991,121.32		95,953,767.61	-37,353.71	92.15
FIXED INCOME Total									
		95,944,770.660	Base		95,991,121.32		95,953,767.61	-37,353.71	92.15
	Original Face:	47,820,000.000							

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		104,152,435.870	Base	104,200,603.97		104,130,135.47	-70,468.50	100.00
Original Face:		47,820,000.000						

& 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								
		Local	337,760.400	1.000000	337,760.40	1.000000	337,760.40	0.00	0.04
		Base		1.000000	337,760.40	1.000000	337,760.40	0.00	0.04
US DOLLAR Total									
		Local	337,760.400		337,760.40		337,760.40	0.00	0.04
		Base			337,760.40		337,760.40	0.00	0.04
CASH Total									
		Base	337,760.400		337,760.40		337,760.40	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
		Local	30,000,000.000	99.989722	29,996,916.66	99.989722	29,996,916.66	0.00	3.37
		Base		99.989722	29,996,916.66	99.989722	29,996,916.66	0.00	3.37
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		Local	20,000,000.000	99.691088	19,938,217.50	99.675100	19,935,020.00	-3,197.50	2.24
		Base		99.691088	19,938,217.50	99.675100	19,935,020.00	-3,197.50	2.24
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.02	03 Jul 2017		
		Local	7,683,653.520	100.000000	7,683,653.52	100.000000	7,683,653.52	0.00	0.86
		Base		100.000000	7,683,653.52	100.000000	7,683,653.52	0.00	0.86
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.15	03 Jul 2017		
		Local	37,279,835.510	100.000000	37,279,835.51	100.000000	37,279,835.51	0.00	4.18
		Base		100.000000	37,279,835.51	100.000000	37,279,835.51	0.00	4.18
US DOLLAR Total									
		Local	94,963,489.030		94,898,623.19		94,895,425.69	-3,197.50	10.65
		Base			94,898,623.19		94,895,425.69	-3,197.50	10.65

& 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
CASH EQUIVALENT Total									
			94,963,489.030	Base	94,898,623.19		94,895,425.69	-3,197.50	10.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.5	01 May 2028		
			11,801,737.840	Local	101.529099	11,982,198.13	101.233356	11,947,295.28	-34,902.85	1.34
	Original Face:		20,540,000.000	Base	101.529099	11,982,198.13	101.233356	11,947,295.28	-34,902.85	1.34
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
			13,405,686.070	Local	105.291550	14,115,054.61	103.395792	13,860,915.29	-254,139.32	1.56
	Original Face:		24,487,993.000	Base	105.291550	14,115,054.61	103.395792	13,860,915.29	-254,139.32	1.56
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
			4,689,636.800	Local	105.183336	4,932,716.41	103.185448	4,839,022.74	-93,693.67	0.54
	Original Face:		10,000,000.000	Base	105.183336	4,932,716.41	103.185448	4,839,022.74	-93,693.67	0.54
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.855300	20,171,060.00	171,060.00	2.26
				Base	100.000000	20,000,000.00	100.855300	20,171,060.00	171,060.00	2.26
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	100.000000	9,000,000.00	99.749700	8,977,473.00	-22,527.00	1.01
				Base	100.000000	9,000,000.00	99.749700	8,977,473.00	-22,527.00	1.01
313385GH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	01 Jun 2017		
			0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
				Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
313385HR0	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
			30,000,000.000	Local	99.995556	29,998,666.67	100.000000	30,000,000.00	1,333.33	3.37
				Base	99.995556	29,998,666.67	100.000000	30,000,000.00	1,333.33	3.37
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
			30,000,000.000	Local	99.992361	29,997,708.33	99.992361	29,997,708.33	0.00	3.37
				Base	99.992361	29,997,708.33	99.992361	29,997,708.33	0.00	3.37

& 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
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	21 Jul 2017		
		Local	19,525,000.000	99.952778	19,515,779.86	99.952778	19,515,779.86	0.00	2.19
		Base		99.952778	19,515,779.86	99.952778	19,515,779.86	0.00	2.19
313385JS6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	28 Jul 2017		
		Local	20,000,000.000	99.935425	19,987,085.00	99.935425	19,987,085.00	0.00	2.24
		Base		99.935425	19,987,085.00	99.935425	19,987,085.00	0.00	2.24
313385LD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/17 0.00000					0.01	01 Sep 2017		
		Local	20,000,000.000	99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	2.24
		Base		99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	2.24
313385NS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/17 0.00000					0.01	01 Nov 2017		
		Local	10,000,000.000	99.659017	9,965,901.67	99.640400	9,964,040.00	-1,861.67	1.12
		Base		99.659017	9,965,901.67	99.640400	9,964,040.00	-1,861.67	1.12
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.997056	19,999,411.11	100.000000	20,000,000.00	588.89	2.24
		Base		99.997056	19,999,411.11	100.000000	20,000,000.00	588.89	2.24
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					1.28611	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.120900	20,024,180.00	24,180.00	2.25
		Base		100.000000	20,000,000.00	100.120900	20,024,180.00	24,180.00	2.25
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	99.666400	9,966,640.00	-33,360.00	1.12
		Base		100.000000	10,000,000.00	99.666400	9,966,640.00	-33,360.00	1.12
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.987108	19,997,421.52	99.563400	19,912,680.00	-84,741.52	2.23
		Base		99.987108	19,997,421.52	99.563400	19,912,680.00	-84,741.52	2.23
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.33556	23 Nov 2018		
		Local	20,000,000.000	99.914833	19,982,966.60	100.317500	20,063,500.00	80,533.40	2.25
		Base		99.914833	19,982,966.60	100.317500	20,063,500.00	80,533.40	2.25
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	99.893300	6,867,664.38	-7,335.62	0.77
		Base		100.000000	6,875,000.00	99.893300	6,867,664.38	-7,335.62	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
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.55556	22 Jan 2021		
		Local	10,000,000.000	99.985758	9,998,575.81	100.937700	10,093,770.00	95,194.19	1.13
		Base		99.985758	9,998,575.81	100.937700	10,093,770.00	95,194.19	1.13
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					1.38556	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.400700	5,020,035.00	20,035.00	0.56
		Base		100.000000	5,000,000.00	100.400700	5,020,035.00	20,035.00	0.56
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.30889	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.369000	10,036,900.00	36,900.00	1.13
		Base		100.000000	10,000,000.00	100.369000	10,036,900.00	36,900.00	1.13
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					1.39611	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.500700	10,050,070.00	50,070.00	1.13
		Base		100.000000	10,000,000.00	100.500700	10,050,070.00	50,070.00	1.13
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.643600	5,679,685.20	-20,314.80	0.64
		Base		100.000000	5,700,000.00	99.643600	5,679,685.20	-20,314.80	0.64
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.923300	4,096,855.30	-3,144.70	0.46
		Base		100.000000	4,100,000.00	99.923300	4,096,855.30	-3,144.70	0.46
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	1.12
		Base		100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	1.12
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.24
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.24
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.672800	14,950,920.00	-49,080.00	1.68
		Base		100.000000	15,000,000.00	99.672800	14,950,920.00	-49,080.00	1.68
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.968000	8,997,120.00	99.986300	8,998,767.00	1,647.00	1.01
		Base		99.968000	8,997,120.00	99.986300	8,998,767.00	1,647.00	1.01

& 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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.797400	9,979,740.00	-20,260.00	1.12
		Base		100.000000	10,000,000.00	99.797400	9,979,740.00	-20,260.00	1.12
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.949950	9,994,994.98	99.631500	9,963,150.00	-31,844.98	1.12
		Base		99.949950	9,994,994.98	99.631500	9,963,150.00	-31,844.98	1.12
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.722600	9,972,260.00	-27,740.00	1.12
		Base		100.000000	10,000,000.00	99.722600	9,972,260.00	-27,740.00	1.12
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.775400	19,681,695.40	-44,304.60	2.21
		Base		100.000000	19,726,000.00	99.775400	19,681,695.40	-44,304.60	2.21
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,041,266.300	100.148888	1,042,816.62	100.311860	1,044,513.59	1,696.97	0.12
Original Face:		Base	5,000,000.000	100.148888	1,042,816.62	100.311860	1,044,513.59	1,696.97	0.12
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	5,847,331.880	99.738482	5,832,040.07	95.581560	5,588,971.03	-243,069.04	0.63
Original Face:		Base	11,452,445.000	99.738482	5,832,040.07	95.581560	5,588,971.03	-243,069.04	0.63
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,959,480.610	100.321849	6,981,879.61	94.465700	6,574,322.07	-407,557.54	0.74
Original Face:		Base	11,058,708.000	100.321849	6,981,879.61	94.465700	6,574,322.07	-407,557.54	0.74
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	16,117,044.110	102.122297	16,459,095.73	101.655670	16,383,889.17	-75,206.56	1.84
Original Face:		Base	38,900,000.000	102.122297	16,459,095.73	101.655670	16,383,889.17	-75,206.56	1.84
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					1.14611	25 Nov 2018		
		Local	19,472,975.950	99.797826	19,433,606.65	100.064040	19,485,446.44	51,839.79	2.19
Original Face:		Base	26,125,000.000	99.797826	19,433,606.65	100.064040	19,485,446.44	51,839.79	2.19
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.31611	25 Apr 2020		
		Local	3,836,069.100	99.980089	3,835,305.30	100.183650	3,843,114.04	7,808.74	0.43
Original Face:		Base	5,000,000.000	99.980089	3,835,305.30	100.183650	3,843,114.04	7,808.74	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
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,134,895.950	98.405998	1,116,805.69	101.155920	1,148,014.44	31,208.75	0.13
	Original Face:	Base	5,000,000.000	98.405998	1,116,805.69	101.155920	1,148,014.44	31,208.75	0.13
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	262,385.900	102.050423	267,765.92	101.712940	266,880.41	-885.51	0.03
	Original Face:	Base	5,000,000.000	102.050423	267,765.92	101.712940	266,880.41	-885.51	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	260,228.650	101.858531	265,065.08	101.273190	263,541.86	-1,523.22	0.03
	Original Face:	Base	5,000,000.000	101.858531	265,065.08	101.273190	263,541.86	-1,523.22	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,797,572.500	99.974653	3,796,609.94	98.777550	3,751,149.07	-45,460.87	0.42
	Original Face:	Base	10,000,000.000	99.974653	3,796,609.94	98.777550	3,751,149.07	-45,460.87	0.42
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,573,240.300	103.301793	2,658,203.37	101.359110	2,608,213.47	-49,989.90	0.29
	Original Face:	Base	10,000,000.000	103.301793	2,658,203.37	101.359110	2,608,213.47	-49,989.90	0.29
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,386,593.490	100.829456	4,422,978.36	99.190310	4,351,075.68	-71,902.68	0.49
	Original Face:	Base	12,022,600.000	100.829456	4,422,978.36	99.190310	4,351,075.68	-71,902.68	0.49
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,213,467.720	100.412998	7,243,259.21	99.002730	7,141,529.97	-101,729.24	0.80
	Original Face:	Base	15,363,692.000	100.412998	7,243,259.21	99.002730	7,141,529.97	-101,729.24	0.80
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	10,780,243.680	101.857025	10,980,435.47	98.951740	10,667,238.70	-313,196.77	1.20
	Original Face:	Base	24,000,000.000	101.857025	10,980,435.47	98.951740	10,667,238.70	-313,196.77	1.20
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	3,667,324.600	100.384051	3,681,408.98	99.657240	3,654,754.48	-26,654.50	0.41
	Original Face:	Base	10,000,000.000	100.384051	3,681,408.98	99.657240	3,654,754.48	-26,654.50	0.41
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	10,855,016.800	100.862082	10,948,595.92	99.306040	10,779,687.33	-168,908.59	1.21
	Original Face:	Base	29,723,368.000	100.862082	10,948,595.92	99.306040	10,779,687.33	-168,908.59	1.21

& 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
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,061,706.410	101.853832	2,099,926.98	98.142370	2,023,407.53	-76,519.45	0.23
Original Face:		Base	9,815,000.000	101.853832	2,099,926.98	98.142370	2,023,407.53	-76,519.45	0.23
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,056,310.160	100.216513	3,062,927.46	99.250040	3,033,389.06	-29,538.40	0.34
Original Face:		Base	4,690,000.000	100.216513	3,062,927.46	99.250040	3,033,389.06	-29,538.40	0.34
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	9,749,177.100	102.002299	9,944,384.82	102.100280	9,953,937.12	9,552.30	1.12
Original Face:		Base	10,000,000.000	102.002299	9,944,384.82	102.100280	9,953,937.12	9,552.30	1.12
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,763,126.300	102.147028	1,800,981.11	100.534440	1,772,549.15	-28,431.96	0.20
Original Face:		Base	10,000,000.000	102.147028	1,800,981.11	100.534440	1,772,549.15	-28,431.96	0.20
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,761,604.450	111.139274	1,957,834.40	111.201600	1,958,932.33	1,097.93	0.22
Original Face:		Base	12,777,000.000	111.139274	1,957,834.40	111.201600	1,958,932.33	1,097.93	0.22
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	410,552.500	106.387444	436,776.31	107.280010	440,440.76	3,664.45	0.05
Original Face:		Base	10,000,000.000	106.387444	436,776.31	107.280010	440,440.76	3,664.45	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	550,490.200	104.719924	576,472.92	105.590820	581,267.12	4,794.20	0.07
Original Face:		Base	5,000,000.000	104.719924	576,472.92	105.590820	581,267.12	4,794.20	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	914,754.400	103.396587	945,824.83	104.259680	953,720.01	7,895.18	0.11
Original Face:		Base	16,000,000.000	103.396587	945,824.83	104.259680	953,720.01	7,895.18	0.11
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	7,524.100	101.499714	7,636.94	99.898990	7,516.50	-120.44	0.00
Original Face:		Base	10,000,000.000	101.499714	7,636.94	99.898990	7,516.50	-120.44	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	405,053.500	105.747947	428,335.76	106.275410	430,472.27	2,136.51	0.05
Original Face:		Base	5,000,000.000	105.747947	428,335.76	106.275410	430,472.27	2,136.51	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
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		9,650,000.000	Local	99.604490	9,611,833.26	99.486000	9,600,399.00	-11,434.26	1.08
			Base	99.604490	9,611,833.26	99.486000	9,600,399.00	-11,434.26	1.08
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		10,000,000.000	Local	99.604490	9,960,448.97	99.486000	9,948,600.00	-11,848.97	1.12
			Base	99.604490	9,960,448.97	99.486000	9,948,600.00	-11,848.97	1.12
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		10,000,000.000	Local	99.758777	9,975,877.70	99.688600	9,968,860.00	-7,017.70	1.12
			Base	99.758777	9,975,877.70	99.688600	9,968,860.00	-7,017.70	1.12
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		5,810,000.000	Local	99.758777	5,795,984.94	99.688600	5,791,907.66	-4,077.28	0.65
			Base	99.758777	5,795,984.94	99.688600	5,791,907.66	-4,077.28	0.65
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		10,000,000.000	Local	99.604490	9,960,448.97	99.486000	9,948,600.00	-11,848.97	1.12
			Base	99.604490	9,960,448.97	99.486000	9,948,600.00	-11,848.97	1.12
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		10,000,000.000	Local	99.383092	9,938,309.15	99.211400	9,921,140.00	-17,169.15	1.11
			Base	99.383092	9,938,309.15	99.211400	9,921,140.00	-17,169.15	1.11
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		10,000,000.000	Local	99.753699	9,975,369.93	99.688600	9,968,860.00	-6,509.93	1.12
			Base	99.753699	9,975,369.93	99.688600	9,968,860.00	-6,509.93	1.12
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		10,000,000.000	Local	99.758777	9,975,877.70	99.688600	9,968,860.00	-7,017.70	1.12
			Base	99.758777	9,975,877.70	99.688600	9,968,860.00	-7,017.70	1.12
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		10,000,000.000	Local	99.594638	9,959,463.80	99.486000	9,948,600.00	-10,863.80	1.12
			Base	99.594638	9,959,463.80	99.486000	9,948,600.00	-10,863.80	1.12
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		10,000,000.000	Local	99.391618	9,939,161.83	99.214500	9,921,450.00	-17,711.83	1.11
			Base	99.391618	9,939,161.83	99.214500	9,921,450.00	-17,711.83	1.11

& 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
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,399,540.160	103.068811	2,473,177.51	102.787796	2,466,434.44	-6,743.07	0.28
Original Face:		Base	9,875,825.000	103.068811	2,473,177.51	102.787796	2,466,434.44	-6,743.07	0.28
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,449,752.700	101.117805	5,510,670.31	99.182070	5,405,177.54	-105,492.77	0.61
Original Face:		Base	10,000,000.000	101.117805	5,510,670.31	99.182070	5,405,177.54	-105,492.77	0.61
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.660081	10,166,008.06	100.127410	10,012,741.00	-153,267.06	1.12
Original Face:		Base	10,000,000.000	101.660081	10,166,008.06	100.127410	10,012,741.00	-153,267.06	1.12
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	0.55
		Base		99.332352	4,966,617.62	97.968800	4,898,440.00	-68,177.62	0.55
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		Local	10,000,000.000	100.509331	10,050,933.06	100.456000	10,045,600.00	-5,333.06	1.13
		Base		100.509331	10,050,933.06	100.456000	10,045,600.00	-5,333.06	1.13
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.055730	5,002,786.51	99.714800	4,985,740.00	-17,046.51	0.56
		Base		100.055730	5,002,786.51	99.714800	4,985,740.00	-17,046.51	0.56
912828S84	US TREASURY FRN 07/18 VAR					1.1865851	31 Jul 2018		
		Local	15,000,000.000	100.014166	15,002,124.85	100.179900	15,026,985.00	24,860.15	1.69
		Base		100.014166	15,002,124.85	100.179900	15,026,985.00	24,860.15	1.69
912828T75	US TREASURY FRN 10/18 VAR					1.1825851	31 Oct 2018		
		Local	10,000,000.000	99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	1.12
		Base		99.989914	9,998,991.40	100.176600	10,017,660.00	18,668.60	1.12
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.56
		Base		99.500803	4,975,040.17	99.226600	4,961,330.00	-13,710.17	0.56
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.983617	9,998,361.67	99.628900	9,962,890.00	-35,471.67	1.12
		Base		99.983617	9,998,361.67	99.628900	9,962,890.00	-35,471.67	1.12

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		30,000,000.000	Local	100.239907	30,071,972.21	100.085900	30,025,770.00	-46,202.21	3.37
			Base	100.239907	30,071,972.21	100.085900	30,025,770.00	-46,202.21	3.37
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		40,000,000.000	Local	100.010054	40,004,021.63	100.010054	40,004,021.63	0.00	4.49
			Base	100.010054	40,004,021.63	100.010054	40,004,021.63	0.00	4.49
US DOLLAR Total									
		796,017,790.230	Local		798,376,399.74		796,077,626.09	-2,298,773.65	89.32
	Original Face:	401,831,631.000	Base		798,376,399.74		796,077,626.09	-2,298,773.65	89.32
FIXED INCOME Total									
		796,017,790.230	Base		798,376,399.74		796,077,626.09	-2,298,773.65	89.32
	Original Face:	401,831,631.000							

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

Books Closed

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		891,319,039.660	Base		893,612,783.33		891,310,812.18	-2,301,971.15	100.00
Original Face:		401,831,631.000							

& 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								
			109,559.010	Local	1.000000	109,559.01	1.000000	109,559.01	0.00	0.01
				Base	1.000000	109,559.01	1.000000	109,559.01	0.00	0.01
US DOLLAR Total									
			109,559.010	Local		109,559.01		109,559.01	0.00	0.01
				Base		109,559.01		109,559.01	0.00	0.01
CASH Total									
			109,559.010	Base		109,559.01		109,559.01	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DUA2	APPLE INC					0.91	10 Jul 2017		
			25,000,000.000	Local	99.977250	24,994,312.50	99.977250	24,994,312.50	0.00	2.17
				Base	99.977250	24,994,312.50	99.977250	24,994,312.50	0.00	2.17
03785DW69	APPLE INC					1.12	06 Sep 2017		
			25,000,000.000	Local	99.791556	24,947,888.89	99.791556	24,947,888.89	0.00	2.17
				Base	99.791556	24,947,888.89	99.791556	24,947,888.89	0.00	2.17
06371EBH9	BANK OF MONTREAL-					1.19	21 Aug 2017		
			40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.47
				Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.47
19121AV73	COCA-COLA COMPANY					0.98	07 Aug 2017		
			15,000,000.000	Local	99.899278	14,984,891.67	99.899278	14,984,891.67	0.00	1.30
				Base	99.899278	14,984,891.67	99.899278	14,984,891.67	0.00	1.30
19121AW64	COCA-COLA COMPANY					1.05	06 Sep 2017		
			30,000,000.000	Local	99.804583	29,941,375.00	99.804583	29,941,375.00	0.00	2.60
				Base	99.804583	29,941,375.00	99.804583	29,941,375.00	0.00	2.60

& 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
19121AW64	COCA-COLA COMPANY				1.14	06 Sep 2017		
	25,000,000.000	Local	99.787833	24,946,958.33	99.787833	24,946,958.33	0.00	2.17
		Base	99.787833	24,946,958.33	99.787833	24,946,958.33	0.00	2.17
2063C0U75	CONCORD MIN CPTL CO				1.08	07 Jul 2017		
	20,000,000.000	Local	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	1.74
		Base	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	1.74
2063C0UA8	CONCORD MIN CPTL CO				1.2	10 Jul 2017		
	25,000,000.000	Local	99.970000	24,992,500.00	99.970000	24,992,500.00	0.00	2.17
		Base	99.970000	24,992,500.00	99.970000	24,992,500.00	0.00	2.17
2063C0VM1	CONCORD MIN CPTL CO				1.18	21 Aug 2017		
	20,000,000.000	Local	99.832833	19,966,566.67	99.832833	19,966,566.67	0.00	1.73
		Base	99.832833	19,966,566.67	99.832833	19,966,566.67	0.00	1.73
21684BP65	COOPERATIEVE CENTRALE				1.69556	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.22
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.22
2284K0UX1	CROWN POINT CAP CO.				1.1	31 Jul 2017		
	45,000,000.000	Local	99.908333	44,958,750.00	99.908333	44,958,750.00	0.00	3.90
		Base	99.908333	44,958,750.00	99.908333	44,958,750.00	0.00	3.90
24023GUH8	DCAT, LLC				1.36	17 Jul 2017		
	14,900,000.000	Local	99.939556	14,890,993.78	99.939556	14,890,993.78	0.00	1.29
		Base	99.939556	14,890,993.78	99.939556	14,890,993.78	0.00	1.29
29101AUE2	EMERSON ELECTRIC CO				1.0	14 Jul 2017		
	5,000,000.000	Local	99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	0.43
		Base	99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	0.43
29101AV43	EMERSON ELECTRIC CO				1.1	04 Aug 2017		
	25,000,000.000	Local	99.896111	24,974,027.78	99.896111	24,974,027.78	0.00	2.17
		Base	99.896111	24,974,027.78	99.896111	24,974,027.78	0.00	2.17
30215GVE9	EXPORT DEVELMT CORP				0.95	14 Aug 2017		
	20,000,000.000	Local	99.883889	19,976,777.78	99.883889	19,976,777.78	0.00	1.73
		Base	99.883889	19,976,777.78	99.883889	19,976,777.78	0.00	1.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229AV22	EXXON MOBIL CORP					0.86	02 Aug 2017		
		40,000,000.000	Local	99.923556	39,969,422.22	99.923556	39,969,422.22	0.00	3.47
			Base	99.923556	39,969,422.22	99.923556	39,969,422.22	0.00	3.47
30229AWB1	EXXON MOBIL CORP					1.13	11 Sep 2017		
		20,000,000.000	Local	99.774000	19,954,800.00	99.774000	19,954,800.00	0.00	1.73
			Base	99.774000	19,954,800.00	99.774000	19,954,800.00	0.00	1.73
38346LVN3	GOTHAM FDG CORP					1.25	22 Aug 2017		
		25,000,000.000	Local	99.819444	24,954,861.11	99.819444	24,954,861.11	0.00	2.17
			Base	99.819444	24,954,861.11	99.819444	24,954,861.11	0.00	2.17
45779PV13	INSTITUTIONAL SECURED					1.32	01 Aug 2017		
		25,000,000.000	Local	99.886333	24,971,583.34	99.886333	24,971,583.34	0.00	2.17
			Base	99.886333	24,971,583.34	99.886333	24,971,583.34	0.00	2.17
45856WVN6	INTERCONTINENTAL EXCHANGE					1.0	22 Aug 2017		
		3,500,000.000	Local	99.855555	3,494,944.44	99.855555	3,494,944.44	0.00	0.30
			Base	99.855555	3,494,944.44	99.855555	3,494,944.44	0.00	0.30
48803TDT8	KELLS FDG LLC					1.12	10 Aug 2017		
		25,000,000.000	Local	99.875556	24,968,888.89	99.875556	24,968,888.89	0.00	2.17
			Base	99.875556	24,968,888.89	99.875556	24,968,888.89	0.00	2.17
59515MUT0	MICROSOFT CORP					0.89	27 Jul 2017		
		25,000,000.000	Local	99.935722	24,983,930.56	99.935722	24,983,930.56	0.00	2.17
			Base	99.935722	24,983,930.56	99.935722	24,983,930.56	0.00	2.17
63743CU50	NATL RURAL UTIL COOP					1.02	05 Jul 2017		
		20,000,000.000	Local	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	1.74
			Base	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	1.74
66844CUQ5	NORTHWESTERN UNIVERS					1.05	24 Jul 2017		
		25,000,000.000	Local	99.932917	24,983,229.17	99.932917	24,983,229.17	0.00	2.17
			Base	99.932917	24,983,229.17	99.932917	24,983,229.17	0.00	2.17
66844CWC4	NORTHWESTERN UNIVERS					1.18	12 Sep 2017		
		15,000,000.000	Local	99.760722	14,964,108.33	99.760722	14,964,108.33	0.00	1.30
			Base	99.760722	14,964,108.33	99.760722	14,964,108.33	0.00	1.30

& 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
67983TUJ3	OLD LINE FUNDING LLC					1.02	18 Jul 2017		
		17,000,000.000	Local	99.951833	16,991,811.67	99.951833	16,991,811.67	0.00	1.48
			Base	99.951833	16,991,811.67	99.951833	16,991,811.67	0.00	1.48
71708EUL7	PFIZER INC					0.93	20 Jul 2017		
		25,000,000.000	Local	99.950917	24,987,729.17	99.950917	24,987,729.17	0.00	2.17
			Base	99.950917	24,987,729.17	99.950917	24,987,729.17	0.00	2.17
71708EWC5	PFIZER INC					1.1	12 Sep 2017		
		25,000,000.000	Local	99.776944	24,944,236.11	99.776944	24,944,236.11	0.00	2.17
			Base	99.776944	24,944,236.11	99.776944	24,944,236.11	0.00	2.17
77119LUJ6	ROCHE HOLDING INC					1.06	18 Jul 2017		
		30,000,000.000	Local	99.949944	29,984,983.34	99.949944	29,984,983.34	0.00	2.60
			Base	99.949944	29,984,983.34	99.949944	29,984,983.34	0.00	2.60
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.905278	1,998,105.56	99.905278	1,998,105.56	0.00	0.17
			Base	99.905278	1,998,105.56	99.905278	1,998,105.56	0.00	0.17
9113A2V11	UNITED PARCEL SERVIC					0.81	01 Aug 2017		
		25,000,000.000	Local	99.930250	24,982,562.50	99.930250	24,982,562.50	0.00	2.17
			Base	99.930250	24,982,562.50	99.930250	24,982,562.50	0.00	2.17
9113A2V29	UNITED PARCEL SERVIC					0.81	02 Aug 2017		
		40,000,000.000	Local	99.928000	39,971,200.00	99.928000	39,971,200.00	0.00	3.47
			Base	99.928000	39,971,200.00	99.928000	39,971,200.00	0.00	3.47
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		10,000,000.000	Local	99.877000	9,987,700.00	99.877000	9,987,700.00	0.00	0.87
			Base	99.877000	9,987,700.00	99.877000	9,987,700.00	0.00	0.87
912796LT4	TREASURY BILL 09/17 0.00000					0.906	07 Sep 2017		
		20,000,000.000	Local	99.828867	19,965,773.33	99.828867	19,965,773.33	0.00	1.73
			Base	99.828867	19,965,773.33	99.828867	19,965,773.33	0.00	1.73
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.02	03 Jul 2017		
		18,678,577.740	Local	100.000000	18,678,577.74	100.000000	18,678,577.74	0.00	1.62
			Base	100.000000	18,678,577.74	100.000000	18,678,577.74	0.00	1.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.85	03 Aug 2017		
		Local	7,135,730.750	100.000000	7,135,730.75	100.000000	7,135,730.75	0.00	0.62
		Base		100.000000	7,135,730.75	100.000000	7,135,730.75	0.00	0.62
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	0.21
		Base		100.000000	2,369,334.11	100.000000	2,369,334.11	0.00	0.21
92646KVH2	VICTORY RECEIVABLES					1.16	17 Aug 2017		
		Local	20,000,000.000	99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.73
		Base		99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.73
930ABD003	FIDELITY INVESTMENTS MONEY					1.02	03 Jul 2017		
		Local	50,389,205.830	100.000000	50,389,205.83	100.000000	50,389,205.83	0.00	4.38
		Base		100.000000	50,389,205.83	100.000000	50,389,205.83	0.00	4.38
94989RJH2	WELLS FARGO BANK NA					1.2	26 Sep 2017		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.17
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.17
979QHT009	WELLS FARGO REPO					1.09	05 Jul 2017		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.02
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.02
979QRC005	BANK OF AMERICA REPO					1.0	03 Jul 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.68
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.68
US DOLLAR Total									
		Local	1,128,472,848.430		1,127,669,799.45		1,127,669,799.45	0.00	97.91
		Base			1,127,669,799.45		1,127,669,799.45	0.00	97.91
CASH EQUIVALENT Total									
		Base	1,128,472,848.430		1,127,669,799.45		1,127,669,799.45	0.00	97.91

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 5 LGIP
STATE OF ARIZONA
FUND: ATZF

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR					1.60761	11 Jul 2017		
		Local	4,000,000.000	100.014938	4,000,597.50	100.014938	4,000,597.50	0.00	0.35
		Base		100.014938	4,000,597.50	100.014938	4,000,597.50	0.00	0.35
36253WAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2017 1 A1					1.0	20 Mar 2018		
		Local	16,608,662.250	100.000000	16,608,662.25	100.000320	16,608,715.40	53.15	1.44
	Original Face:	Base	36,050,000.000	100.000000	16,608,662.25	100.000320	16,608,715.40	53.15	1.44
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	3,354,167.500	100.000000	3,354,167.50	99.993670	3,353,955.18	-212.32	0.29
	Original Face:	Base	7,000,000.000	100.000000	3,354,167.50	99.993670	3,353,955.18	-212.32	0.29
US DOLLAR Total									
		Local	23,962,829.750		23,963,427.25		23,963,268.08	-159.17	2.08
	Original Face:	Base	43,050,000.000		23,963,427.25		23,963,268.08	-159.17	2.08
FIXED INCOME Total									
		Base	23,962,829.750		23,963,427.25		23,963,268.08	-159.17	2.08
	Original Face:		43,050,000.000						

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

Books Closed

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,152,545,237.190	Base	1,151,742,785.71		1,151,742,626.54	-159.17	100.00
Original Face:		43,050,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,694,091.470	Local 1.000000	1,694,091.47	1.000000	1,694,091.47	0.00	0.13
				Base 1.000000	1,694,091.47	1.000000	1,694,091.47	0.00	0.13
US DOLLAR Total									
			1,694,091.470	Local	1,694,091.47		1,694,091.47	0.00	0.13
				Base	1,694,091.47		1,694,091.47	0.00	0.13
CASH Total									
			1,694,091.470	Base	1,694,091.47		1,694,091.47	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KB4	TREASURY BILL 07/17 0.00000					0.6	20 Jul 2017		
			65,000,000.000	Local 99.970453	64,980,794.16	99.970453	64,980,794.16	0.00	4.81
				Base 99.970453	64,980,794.16	99.970453	64,980,794.16	0.00	4.81
912796KF5	TREASURY BILL 08/17 0.00000					0.933	17 Aug 2017		
			40,000,000.000	Local 99.878192	39,951,276.67	99.878192	39,951,276.67	0.00	2.96
				Base 99.878192	39,951,276.67	99.878192	39,951,276.67	0.00	2.96
912796KL2	TREASURY BILL 09/17 0.00000					0.85	14 Sep 2017		
			80,000,000.000	Local 99.822812	79,858,249.99	99.822812	79,858,249.99	0.00	5.91
				Base 99.822812	79,858,249.99	99.822812	79,858,249.99	0.00	5.91
912796KR9	TREASURY BILL 10/17 0.00000					0.8855	12 Oct 2017		
			40,000,000.000	Local 99.746649	39,898,659.45	99.718100	39,887,240.00	-11,419.45	2.95
				Base 99.746649	39,898,659.45	99.718100	39,887,240.00	-11,419.45	2.95
912796KX6	TREASURY BILL 11/17 0.00000					1.0155	09 Nov 2017		
			60,000,000.000	Local 99.633503	59,780,101.94	99.630900	59,778,540.00	-1,561.94	4.43
				Base 99.633503	59,780,101.94	99.630900	59,778,540.00	-1,561.94	4.43

& 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
912796LG2	TREASURY BILL 07/17 0.00000					0.735	06 Jul 2017		
		20,000,000.000	Local	99.989792	19,997,958.33	99.989792	19,997,958.33	0.00	1.48
			Base	99.989792	19,997,958.33	99.989792	19,997,958.33	0.00	1.48
912796LK3	TREASURY BILL 07/17 0.00000					0.781	13 Jul 2017		
		80,000,000.000	Local	99.977142	79,981,713.34	99.977142	79,981,713.34	0.00	5.92
			Base	99.977142	79,981,713.34	99.977142	79,981,713.34	0.00	5.92
912796LL1	TREASURY BILL 07/17 0.00000					0.726	27 Jul 2017		
		40,000,000.000	Local	99.947567	39,979,026.67	99.947567	39,979,026.67	0.00	2.96
			Base	99.947567	39,979,026.67	99.947567	39,979,026.67	0.00	2.96
912796LP2	TREASURY BILL 08/17 0.00000					0.906	10 Aug 2017		
		10,000,000.000	Local	99.899333	9,989,933.34	99.899333	9,989,933.34	0.00	0.74
			Base	99.899333	9,989,933.34	99.899333	9,989,933.34	0.00	0.74
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		80,000,000.000	Local	99.876775	79,901,420.00	99.876775	79,901,420.00	0.00	5.92
			Base	99.876775	79,901,420.00	99.876775	79,901,420.00	0.00	5.92
912796LR8	TREASURY BILL 08/17 0.00000					0.8805	31 Aug 2017		
		100,000,000.000	Local	99.853481	99,853,481.39	99.853481	99,853,481.39	0.00	7.40
			Base	99.853481	99,853,481.39	99.853481	99,853,481.39	0.00	7.40
912796LU1	TREASURY BILL 09/17 0.00000					0.9105	21 Sep 2017		
		30,000,000.000	Local	99.792608	29,937,782.50	99.792608	29,937,782.50	0.00	2.22
			Base	99.792608	29,937,782.50	99.792608	29,937,782.50	0.00	2.22
912796LV9	TREASURY BILL 09/17 0.00000					0.915	28 Sep 2017		
		50,000,000.000	Local	99.774348	49,887,173.96	99.774348	49,887,173.96	0.00	3.70
			Base	99.774348	49,887,173.96	99.774348	49,887,173.96	0.00	3.70
912796LW7	TREASURY BILL 10/17 0.00000					0.98	05 Oct 2017		
		110,000,000.000	Local	99.748000	109,722,800.00	99.736400	109,710,040.00	-12,760.00	8.13
			Base	99.748000	109,722,800.00	99.736400	109,710,040.00	-12,760.00	8.13
912796LY3	TREASURY BILL 10/17 0.00000					0.978	19 Oct 2017		
		120,000,000.000	Local	99.712931	119,655,516.66	99.696700	119,636,040.00	-19,476.66	8.86
			Base	99.712931	119,655,516.66	99.696700	119,636,040.00	-19,476.66	8.86

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796LZ0	TREASURY BILL 10/17 0.00000					0.975	26 Oct 2017		
		Local	80,000,000.000	99.683938	79,747,150.00	99.675100	79,740,080.00	-7,070.00	5.91
		Base		99.683938	79,747,150.00	99.675100	79,740,080.00	-7,070.00	5.91
912796MA4	TREASURY BILL 11/17 0.00000					0.9905	02 Nov 2017		
		Local	70,000,000.000	99.661854	69,763,297.78	99.652500	69,756,750.00	-6,547.78	5.17
		Base		99.661854	69,763,297.78	99.652500	69,756,750.00	-6,547.78	5.17
912796MC0	TREASURY BILL 11/17 0.00000					1.03	16 Nov 2017		
		Local	40,000,000.000	99.605167	39,842,066.67	99.606400	39,842,560.00	493.33	2.95
		Base		99.605167	39,842,066.67	99.606400	39,842,560.00	493.33	2.95
912796MD8	TREASURY BILL 11/17 0.00000					1.03	24 Nov 2017		
		Local	40,000,000.000	99.582278	39,832,911.11	99.577500	39,831,000.00	-1,911.11	2.95
		Base		99.582278	39,832,911.11	99.577500	39,831,000.00	-1,911.11	2.95
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.85	03 Aug 2017		
		Local	6,119,010.270	100.000000	6,119,010.27	100.000000	6,119,010.27	0.00	0.45
		Base		100.000000	6,119,010.27	100.000000	6,119,010.27	0.00	0.45
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	0.42
		Base		100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.42
930ABD003	FIDELITY INVESTMENTS MONEY					0.67	03 Jul 2017		
		Local	10,135,803.840	100.000000	10,135,803.84	100.000000	10,135,803.84	0.00	0.75
		Base		100.000000	10,135,803.84	100.000000	10,135,803.84	0.00	0.75
978UHK000	DAIWA CAPITAL MARKETS REPO					1.1	03 Jul 2017		
		Local	173,235,390.630	100.000000	173,235,390.63	100.000000	173,235,390.63	0.00	12.83
		Base		100.000000	173,235,390.63	100.000000	173,235,390.63	0.00	12.83
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.57	03 Jul 2017		
		Local	754,741.020	100.000000	754,741.02	100.000000	754,741.02	0.00	0.06
		Base		100.000000	754,741.02	100.000000	754,741.02	0.00	0.06
US DOLLAR Total									
		Local	1,350,906,706.220		1,348,468,020.18		1,348,407,766.57	-60,253.61	99.87
		Base			1,348,468,020.18		1,348,407,766.57	-60,253.61	99.87

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total								
		1,350,906,706.220	Base	1,348,468,020.18		1,348,407,766.57	-60,253.61	99.87

& 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 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,352,600,797.690	Base	1,350,162,111.65		1,350,101,858.04	-60,253.61	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								
			-5,159,240.110	Local	1.000000	-5,159,240.11	1.000000	-5,159,240.11	0.00	1.89
				Base	1.000000	-5,159,240.11	1.000000	-5,159,240.11	0.00	1.89
US DOLLAR Total									
			-5,159,240.110	Local		-5,159,240.11		-5,159,240.11	0.00	1.89
				Base		-5,159,240.11		-5,159,240.11	0.00	1.89
CASH Total									
			-5,159,240.110	Base		-5,159,240.11		-5,159,240.11	0.00	1.89
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
			2,125,000.000	Local	103.076971	2,190,385.64	102.596000	2,180,165.00	-10,220.64	0.80
				Base	103.076971	2,190,385.64	102.596000	2,180,165.00	-10,220.64	0.80
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.89	01 Jan 2049		
			6,690,000.000	Local	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.45
				Base	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.45
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.9	16 Dec 2020		
			14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.12
				Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.12
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
			1,000,000.000	Local	101.309369	1,013,093.69	101.195000	1,011,950.00	-1,143.69	0.37
				Base	101.309369	1,013,093.69	101.195000	1,011,950.00	-1,143.69	0.37
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
			1,000,000.000	Local	103.485000	1,034,850.00	103.424000	1,034,240.00	-610.00	0.38
				Base	103.485000	1,034,850.00	103.424000	1,034,240.00	-610.00	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
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.606338	31 Dec 2030		
		10,538,262.630	Local	100.000000	10,538,262.63	100.000000	10,538,262.63	0.00	3.85
			Base	100.000000	10,538,262.63	100.000000	10,538,262.63	0.00	3.85
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.89	01 Sep 2038		
		5,670,000.000	Local	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	2.07
			Base	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	2.07
US DOLLAR Total									
		41,023,262.630	Local		41,136,591.96		41,124,617.63	-11,974.33	15.04
			Base		41,136,591.96		41,124,617.63	-11,974.33	15.04
CASH EQUIVALENT Total									
		41,023,262.630	Base		41,136,591.96		41,124,617.63	-11,974.33	15.04
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914FK82	BALTIMORE CNTY MD BAL 03/18 FIXED 3					3.0	16 Mar 2018		
		12,000,000.000	Local	101.402830	12,168,339.61	101.425000	12,171,000.00	2,660.39	4.45
			Base	101.402830	12,168,339.61	101.425000	12,171,000.00	2,660.39	4.45
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		2,865,000.000	Local	100.795905	2,887,802.68	100.716000	2,885,513.40	-2,289.28	1.06
			Base	100.795905	2,887,802.68	100.716000	2,885,513.40	-2,289.28	1.06
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		7,175,000.000	Local	103.003250	7,390,483.19	103.038000	7,392,976.50	2,493.31	2.70
			Base	103.003250	7,390,483.19	103.038000	7,392,976.50	2,493.31	2.70
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		4,160,000.000	Local	100.000000	4,160,000.01	100.000000	4,160,000.01	0.00	1.52
			Base	100.000000	4,160,000.01	100.000000	4,160,000.01	0.00	1.52
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		7,000,000.000	Local	103.691891	7,258,432.35	103.778000	7,264,460.00	6,027.65	2.66
			Base	103.691891	7,258,432.35	103.778000	7,264,460.00	6,027.65	2.66

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

Base Currency: 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	101.791200	4,896,156.72	101.652000	4,889,461.20	-6,695.52	1.79
		Base		101.791200	4,896,156.72	101.652000	4,889,461.20	-6,695.52	1.79
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.343007	5,037,218.94	100.272000	5,033,654.40	-3,564.54	1.84
		Base		100.343007	5,037,218.94	100.272000	5,033,654.40	-3,564.54	1.84
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	104.054558	2,289,200.28	103.996000	2,287,912.00	-1,288.28	0.84
		Base		104.054558	2,289,200.28	103.996000	2,287,912.00	-1,288.28	0.84
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	104.603367	8,106,760.98	104.680000	8,112,700.00	5,939.02	2.97
		Base		104.603367	8,106,760.98	104.680000	8,112,700.00	5,939.02	2.97
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.89	01 Nov 2039		
		Local	4,700,000.000	100.000000	4,700,000.00	100.000000	4,700,000.00	0.00	1.72
		Base		100.000000	4,700,000.00	100.000000	4,700,000.00	0.00	1.72
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	101.070271	2,880,502.73	100.973000	2,877,730.50	-2,772.23	1.05
		Base		101.070271	2,880,502.73	100.973000	2,877,730.50	-2,772.23	1.05
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	100.820826	9,058,751.24	100.738000	9,051,309.30	-7,441.94	3.31
		Base		100.820826	9,058,751.24	100.738000	9,051,309.30	-7,441.94	3.31
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.232708	10,374,085.26	100.232708	10,374,085.26	0.00	3.79
		Base		100.232708	10,374,085.26	100.232708	10,374,085.26	0.00	3.79
52349ECN8	LEE CNTY FL INDL DEV AUTH LEEMED 10/27 ADJUSTABLE VAR					0.9	01 Oct 2027		
		Local	4,450,000.000	100.000000	4,450,000.00	100.000000	4,450,000.00	0.00	1.63
		Base		100.000000	4,450,000.00	100.000000	4,450,000.00	0.00	1.63
545910AJ0	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.9	15 Feb 2038		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
546282JM7	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/39 ADJUSTABLE VAR					0.98	01 Jun 2039		
		Local	5,155,000.000	100.000000	5,155,000.00	100.000000	5,155,000.00	0.00	1.89
		Base		100.000000	5,155,000.00	100.000000	5,155,000.00	0.00	1.89
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	102.940611	14,391,097.45	102.972000	14,395,485.60	4,388.15	5.27
		Base		102.940611	14,391,097.45	102.972000	14,395,485.60	4,388.15	5.27
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.9	01 Oct 2039		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.46
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.46
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	100.599296	10,090,109.37	100.505000	10,080,651.50	-9,457.87	3.69
		Base		100.599296	10,090,109.37	100.505000	10,080,651.50	-9,457.87	3.69
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	103.926743	3,117,802.30	103.976000	3,119,280.00	1,477.70	1.14
		Base		103.926743	3,117,802.30	103.976000	3,119,280.00	1,477.70	1.14
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	101.771116	7,632,833.72	101.664000	7,624,800.00	-8,033.72	2.79
		Base		101.771116	7,632,833.72	101.664000	7,624,800.00	-8,033.72	2.79
65821DCW9	NORTH CAROLINA ST MED CARE COM NCSMED 10/26 ADJUSTABLE VAR					0.89	01 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.10
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.10
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.569433	4,764,193.92	101.974000	4,690,804.00	-73,389.92	1.72
		Base		103.569433	4,764,193.92	101.974000	4,690,804.00	-73,389.92	1.72
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	104.356291	10,435,629.06	104.486000	10,448,600.00	12,970.94	3.82
		Base		104.356291	10,435,629.06	104.486000	10,448,600.00	12,970.94	3.82
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	101.806540	2,168,479.30	101.652000	2,165,187.60	-3,291.70	0.79
		Base		101.806540	2,168,479.30	101.652000	2,165,187.60	-3,291.70	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
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.107586	3,033,227.59	101.008000	3,030,240.00	-2,987.59	1.11
		Base		101.107586	3,033,227.59	101.008000	3,030,240.00	-2,987.59	1.11
789457LP1	SAINT FRANCIS MN SFR 11/18 FIXED 2					2.0	01 Nov 2018		
		Local	2,530,000.000	100.383536	2,539,703.46	100.070000	2,531,771.00	-7,932.46	0.93
		Base		100.383536	2,539,703.46	100.070000	2,531,771.00	-7,932.46	0.93
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	100.000001	1,000,000.01	100.000000	1,000,000.00	-0.01	0.37
		Base		100.000001	1,000,000.01	100.000000	1,000,000.00	-0.01	0.37
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	103.014789	4,058,782.70	103.016000	4,058,830.40	47.70	1.48
		Base		103.014789	4,058,782.70	103.016000	4,058,830.40	47.70	1.48
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	101.736051	9,263,067.48	101.656000	9,255,778.80	-7,288.68	3.39
		Base		101.736051	9,263,067.48	101.656000	9,255,778.80	-7,288.68	3.39
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.230905	3,042,007.97	100.396000	3,047,018.60	5,010.63	1.11
		Base		100.230905	3,042,007.97	100.396000	3,047,018.60	5,010.63	1.11
914353VZ7	UNIV OF ILLINOIS IL UNVHGR 10/26 ADJUSTABLE VAR					0.93	01 Oct 2026		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.76
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.76
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	104.117432	2,228,113.04	104.476000	2,235,786.40	7,673.36	0.82
		Base		104.117432	2,228,113.04	104.476000	2,235,786.40	7,673.36	0.82
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	102.525284	10,252,528.36	102.334000	10,233,400.00	-19,128.36	3.74
		Base		102.525284	10,252,528.36	102.334000	10,233,400.00	-19,128.36	3.74
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	100.352348	7,531,443.73	100.352348	7,531,443.73	0.00	2.75
		Base		100.352348	7,531,443.73	100.352348	7,531,443.73	0.00	2.75

& 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
939783PR1	WASHINGTON ST HSG FIN COMMISSI WASHSG 09/33 ADJUSTABLE VAR					0.93	01 Sep 2033		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.83
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.83
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	100.000000	5,850,000.00	100.000000	5,850,000.00	0.00	2.14
		Base		100.000000	5,850,000.00	100.000000	5,850,000.00	0.00	2.14
US DOLLAR Total									
		Local	223,815,000.000		227,211,753.45		227,104,880.20	-106,873.25	83.07
		Base			227,211,753.45		227,104,880.20	-106,873.25	83.07
FIXED INCOME Total									
		Base	223,815,000.000		227,211,753.45		227,104,880.20	-106,873.25	83.07

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		259,679,022.520	Base	263,189,105.30		263,070,257.72	-118,847.58	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	2,459,936.490	1.000000	2,459,936.49	1.000000	2,459,936.49	0.00	0.67
		Base		1.000000	2,459,936.49	1.000000	2,459,936.49	0.00	0.67
US DOLLAR Total									
		Local	2,459,936.490		2,459,936.49		2,459,936.49	0.00	0.67
		Base			2,459,936.49		2,459,936.49	0.00	0.67
CASH Total									
		Base	2,459,936.490		2,459,936.49		2,459,936.49	0.00	0.67
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					1.632	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.346900	5,017,345.00	17,345.00	1.37
		Base		100.000000	5,000,000.00	100.346900	5,017,345.00	17,345.00	1.37
04821TUQ6	ATLANTIC ASSET SECUR					1.07	24 Jul 2017		
		Local	5,000,000.000	99.931639	4,996,581.94	99.931639	4,996,581.94	0.00	1.37
		Base		99.931639	4,996,581.94	99.931639	4,996,581.94	0.00	1.37
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.979167	4,998,958.33	99.979167	4,998,958.33	0.00	1.37
		Base		99.979167	4,998,958.33	99.979167	4,998,958.33	0.00	1.37
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.37
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.37
13738JU73	CAN AST + CAN LTD JT					1.05	07 Jul 2017		
		Local	7,000,000.000	99.982500	6,998,775.00	99.982500	6,998,775.00	0.00	1.91
		Base		99.982500	6,998,775.00	99.982500	6,998,775.00	0.00	1.91

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	1.36
		Base		99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	1.36
45779PV13	INSTITUTIONAL SECURED					1.32	01 Aug 2017		
		Local	5,000,000.000	99.886333	4,994,316.67	99.886333	4,994,316.67	0.00	1.37
		Base		99.886333	4,994,316.67	99.886333	4,994,316.67	0.00	1.37
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		Local	5,000,000.000	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.37
		Base		99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.37
88602TUH4	THUNDER BAY FNDNG LLC					1.01	17 Jul 2017		
		Local	5,000,000.000	99.955111	4,997,755.56	99.955111	4,997,755.56	0.00	1.37
		Base		99.955111	4,997,755.56	99.955111	4,997,755.56	0.00	1.37
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.02	03 Jul 2017		
		Local	3,745,440.560	100.000000	3,745,440.56	100.000000	3,745,440.56	0.00	1.02
		Base		100.000000	3,745,440.56	100.000000	3,745,440.56	0.00	1.02
96327RUA0	WHEELS INC					1.14	10 Jul 2017		
		Local	5,000,000.000	99.971500	4,998,575.00	99.971500	4,998,575.00	0.00	1.37
		Base		99.971500	4,998,575.00	99.971500	4,998,575.00	0.00	1.37
979QHR003	SOUTH STREET REPO					0.85	03 Jul 2017		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	9.57
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	9.57
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.15	03 Jul 2017		
		Local	24,725,000.000	100.000000	24,725,000.00	100.000000	24,725,000.00	0.00	6.76
		Base		100.000000	24,725,000.00	100.000000	24,725,000.00	0.00	6.76
US DOLLAR Total									
		Local	115,470,440.560		115,453,387.55		115,435,375.28	-18,012.27	31.56
		Base			115,453,387.55		115,435,375.28	-18,012.27	31.56
CASH EQUIVALENT Total									
		Base	115,470,440.560		115,453,387.55		115,435,375.28	-18,012.27	31.56

& 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
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	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.55
				Base	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.55
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			2,000,000.000	Local	99.953341	1,999,066.82	99.845400	1,996,908.00	-2,158.82	0.55
				Base	99.953341	1,999,066.82	99.845400	1,996,908.00	-2,158.82	0.55
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
			2,100,000.000	Local	99.666071	2,092,987.50	101.996100	2,141,918.10	48,930.60	0.59
				Base	99.666071	2,092,987.50	101.996100	2,141,918.10	48,930.60	0.59
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.654603	996,546.03	103.154400	1,031,544.00	34,997.97	0.28
				Base	99.654603	996,546.03	103.154400	1,031,544.00	34,997.97	0.28
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
			5,000,000.000	Local	99.990669	4,999,533.47	100.274900	5,013,745.00	14,211.53	1.37
				Base	99.990669	4,999,533.47	100.274900	5,013,745.00	14,211.53	1.37
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.53889	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	100.420220	3,012,606.60	12,606.60	0.82
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.420220	3,012,606.60	12,606.60	0.82
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
			5,000,000.000	Local	100.000000	5,000,000.00	98.748000	4,937,400.00	-62,600.00	1.35
				Base	100.000000	5,000,000.00	98.748000	4,937,400.00	-62,600.00	1.35
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
			5,000,000.000	Local	99.979309	4,998,965.46	100.155200	5,007,760.00	8,794.54	1.37
				Base	99.979309	4,998,965.46	100.155200	5,007,760.00	8,794.54	1.37
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	100.286300	5,014,315.00	14,315.00	1.37
				Base	100.000000	5,000,000.00	100.286300	5,014,315.00	14,315.00	1.37

& 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
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.82889	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.901000	3,027,030.00	27,030.00	0.83
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.901000	3,027,030.00	27,030.00	0.83
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.55889	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.623740	5,031,187.00	31,187.00	1.38
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.623740	5,031,187.00	31,187.00	1.38
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	93,200.520	99.999217	93,199.79	99.986010	93,187.48	-12.31	0.03
Original Face:		Base	3,000,000.000	99.999217	93,199.79	99.986010	93,187.48	-12.31	0.03
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.60889	15 Nov 2018		
		Local	93,200.520	100.000000	93,200.52	100.012420	93,212.10	11.58	0.03
Original Face:		Base	3,000,000.000	100.000000	93,200.52	100.012420	93,212.10	11.58	0.03
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	1.37
		Base		100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	1.37
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.42806	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.234400	5,011,720.00	11,720.00	1.37
		Base		100.000000	5,000,000.00	100.234400	5,011,720.00	11,720.00	1.37
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.990267	4,999,513.33	100.109740	5,005,487.00	5,973.67	1.37
Original Face:		Base	5,000,000.000	99.990267	4,999,513.33	100.109740	5,005,487.00	5,973.67	1.37
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.61356	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.645600	5,032,280.00	32,280.00	1.38
		Base		100.000000	5,000,000.00	100.645600	5,032,280.00	32,280.00	1.38
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.883052	2,996,491.56	99.811300	2,994,339.00	-2,152.56	0.82
		Base		99.883052	2,996,491.56	99.811300	2,994,339.00	-2,152.56	0.82
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					1.57722	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.122000	5,006,100.00	6,100.00	1.37
		Base		100.000000	5,000,000.00	100.122000	5,006,100.00	6,100.00	1.37
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.991001	3,999,640.02	99.793210	3,991,728.40	-7,911.62	1.09
Original Face:		Base	4,000,000.000	99.991001	3,999,640.02	99.793210	3,991,728.40	-7,911.62	1.09
254683CA1	DISCOVER CARD EXECUTION NOTE 12/26 1					1.81556	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.531520	4,021,260.80	21,260.80	1.10
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.531520	4,021,260.80	21,260.80	1.10
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,862,728.410	99.989500	2,862,427.82	99.995290	2,862,593.58	165.76	0.78
Original Face:		Base	4,000,000.000	99.989500	2,862,427.82	99.995290	2,862,593.58	165.76	0.78
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	100.219100	4,008,764.00	8,764.00	1.10
		Base		100.000000	4,000,000.00	100.219100	4,008,764.00	8,764.00	1.10
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	100.655700	1,509,835.50	9,835.50	0.41
		Base		100.000000	1,500,000.00	100.655700	1,509,835.50	9,835.50	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,986,167.300	101.428591	3,028,827.43	96.364540	2,877,606.38	-151,221.05	0.79
Original Face:		Base	5,000,000.000	101.428591	3,028,827.43	96.364540	2,877,606.38	-151,221.05	0.79
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	39,873.620	100.495992	40,071.39	104.216848	41,555.03	1,483.64	0.01
Original Face:		Base	3,158,366.000	100.495992	40,071.39	104.216848	41,555.03	1,483.64	0.01
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	63,645.650	100.208812	63,778.55	103.222116	65,696.39	1,917.84	0.02
Original Face:		Base	2,500,000.000	100.208812	63,778.55	103.222116	65,696.39	1,917.84	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	99.749700	3,989,988.00	-10,012.00	1.09
		Base		100.000000	4,000,000.00	99.749700	3,989,988.00	-10,012.00	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
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.41422	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.188100	5,009,405.00	9,405.00	1.37
		Base		100.000000	5,000,000.00	100.188100	5,009,405.00	9,405.00	1.37
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.797400	4,989,870.00	-10,130.00	1.36
		Base		100.000000	5,000,000.00	99.797400	4,989,870.00	-10,130.00	1.36
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,279,255.840	102.908960	2,345,558.47	100.453290	2,289,587.48	-55,970.99	0.63
Original Face:		Base	5,100,000.000	102.908960	2,345,558.47	100.453290	2,289,587.48	-55,970.99	0.63
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.71611	25 Jun 2022		
		Local	2,662,362.600	100.000000	2,662,362.60	99.721610	2,654,950.85	-7,411.75	0.73
Original Face:		Base	3,000,000.000	100.000000	2,662,362.60	99.721610	2,654,950.85	-7,411.75	0.73
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,280,104.730	100.439514	3,294,521.26	98.549540	3,232,528.12	-61,993.14	0.88
Original Face:		Base	7,000,000.000	100.439514	3,294,521.26	98.549540	3,232,528.12	-61,993.14	0.88
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,550,791.500	100.236571	2,556,825.94	100.026660	2,551,471.54	-5,354.40	0.70
Original Face:		Base	5,000,000.000	100.236571	2,556,825.94	100.026660	2,551,471.54	-5,354.40	0.70
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,366.760	99.351988	3,674,400.91	105.889790	3,916,192.80	241,791.89	1.07
Original Face:		Base	9,000,000.000	99.351988	3,674,400.91	105.889790	3,916,192.80	241,791.89	1.07
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.361200	5,389,396.44	19,396.44	1.47
		Base		100.000000	5,370,000.00	100.361200	5,389,396.44	19,396.44	1.47
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,134,895.950	98.405998	1,116,805.69	101.155920	1,148,014.44	31,208.75	0.31
Original Face:		Base	5,000,000.000	98.405998	1,116,805.69	101.155920	1,148,014.44	31,208.75	0.31
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,193,951.350	98.007049	1,170,156.49	98.462280	1,175,591.72	5,435.23	0.32
Original Face:		Base	5,000,000.000	98.007049	1,170,156.49	98.462280	1,175,591.72	5,435.23	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
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	381,710.840	100.624467	384,094.50	101.237560	386,434.74	2,340.24	0.11
	Original Face:	Base	4,000,000.000	100.624467	384,094.50	101.237560	386,434.74	2,340.24	0.11
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	157,431.540	102.050409	160,659.53	101.712940	160,128.25	-531.28	0.04
	Original Face:	Base	3,000,000.000	102.050409	160,659.53	101.712940	160,128.25	-531.28	0.04
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	76,622.100	99.845697	76,503.87	100.296370	76,849.18	345.31	0.02
	Original Face:	Base	2,000,000.000	99.845697	76,503.87	100.296370	76,849.18	345.31	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	970,556.120	102.683505	996,601.04	103.868870	1,008,105.67	11,504.63	0.28
	Original Face:	Base	2,000,000.000	102.683505	996,601.04	103.868870	1,008,105.67	11,504.63	0.28
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	604,935.930	102.239743	618,484.94	102.454380	619,783.36	1,298.42	0.17
	Original Face:	Base	3,000,000.000	102.239743	618,484.94	102.454380	619,783.36	1,298.42	0.17
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,781,346.260	102.715187	2,856,865.01	104.424790	2,904,414.99	47,549.98	0.79
	Original Face:	Base	4,750,000.000	102.715187	2,856,865.01	104.424790	2,904,414.99	47,549.98	0.79
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	703,151.880	99.322781	698,390.00	100.396290	705,938.40	7,548.40	0.19
	Original Face:	Base	2,000,000.000	99.322781	698,390.00	100.396290	705,938.40	7,548.40	0.19
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.109498	2,082,189.96	105.613560	2,112,271.20	30,081.24	0.58
	Original Face:	Base	2,000,000.000	104.109498	2,082,189.96	105.613560	2,112,271.20	30,081.24	0.58
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.284134	505,376.84	98.543110	496,603.04	-8,773.80	0.14
	Original Face:	Base	2,000,000.000	100.284134	505,376.84	98.543110	496,603.04	-8,773.80	0.14
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,338,252.600	103.756796	3,463,663.94	103.791050	3,464,807.43	1,143.49	0.95
	Original Face:	Base	5,000,000.000	103.756796	3,463,663.94	103.791050	3,464,807.43	1,143.49	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
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	193,752.520	101.951531	197,533.66	102.916100	199,402.54	1,868.88	0.05
Original Face:		Base	500,000.000	101.951531	197,533.66	102.916100	199,402.54	1,868.88	0.05
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,656,323.550	100.734259	4,690,513.02	101.128988	4,708,892.88	18,379.86	1.29
Original Face:		Base	5,000,000.000	100.734259	4,690,513.02	101.128988	4,708,892.88	18,379.86	1.29
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,782,549.590	105.481056	5,044,683.82	106.760405	5,105,869.31	61,185.49	1.40
Original Face:		Base	7,000,000.000	105.481056	5,044,683.82	106.760405	5,105,869.31	61,185.49	1.40
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	68,324.700	100.063052	68,367.78	101.206910	69,149.32	781.54	0.02
Original Face:		Base	6,000,000.000	100.063052	68,367.78	101.206910	69,149.32	781.54	0.02
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	104,806.500	101.968819	106,869.95	103.251530	108,214.31	1,344.36	0.03
Original Face:		Base	10,000,000.000	101.968819	106,869.95	103.251530	108,214.31	1,344.36	0.03
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	42,237.850	102.952139	43,484.77	99.799160	42,153.02	-1,331.75	0.01
Original Face:		Base	1,625,000.000	102.952139	43,484.77	99.799160	42,153.02	-1,331.75	0.01
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	2,794.000	103.605941	2,894.75	99.998520	2,793.96	-100.79	0.00
Original Face:		Base	2,500,000.000	103.605941	2,894.75	99.998520	2,793.96	-100.79	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	1,504.820	101.500512	1,527.40	99.898990	1,503.30	-24.10	0.00
Original Face:		Base	2,000,000.000	101.500512	1,527.40	99.898990	1,503.30	-24.10	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	594,428.940	99.115623	589,171.95	101.562040	603,714.16	14,542.21	0.17
Original Face:		Base	3,000,000.000	99.115623	589,171.95	101.562040	603,714.16	14,542.21	0.17
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	754,369.470	98.020015	739,433.07	101.110140	762,744.03	23,310.96	0.21
Original Face:		Base	4,867,385.000	98.020015	739,433.07	101.110140	762,744.03	23,310.96	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	405,053.500	105.747947	428,335.76	106.275410	430,472.27	2,136.51	0.12
Original Face:		Base	5,000,000.000	105.747947	428,335.76	106.275410	430,472.27	2,136.51	0.12
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	51,427.830	100.270359	51,566.87	102.403803	52,664.05	1,097.18	0.01
Original Face:		Base	3,000,000.000	100.270359	51,566.87	102.403803	52,664.05	1,097.18	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,702,211.380	102.892464	3,809,296.51	104.386594	3,864,612.36	55,315.85	1.06
Original Face:		Base	7,000,000.000	102.892464	3,809,296.51	104.386594	3,864,612.36	55,315.85	1.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	275,135.480	100.000000	275,135.48	99.970650	275,054.73	-80.75	0.08
Original Face:		Base	4,500,000.000	100.000000	275,135.48	99.970650	275,054.73	-80.75	0.08
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	1,134,008.100	100.000000	1,134,008.10	99.981010	1,133,792.75	-215.35	0.31
Original Face:		Base	5,000,000.000	100.000000	1,134,008.10	99.981010	1,133,792.75	-215.35	0.31
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998558	1,749,974.77	99.853020	1,747,427.85	-2,546.92	0.48
Original Face:		Base	1,750,000.000	99.998558	1,749,974.77	99.853020	1,747,427.85	-2,546.92	0.48
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	78,781.330	101.138214	79,678.03	103.311527	81,390.20	1,712.17	0.02
Original Face:		Base	1,808,277.000	101.138214	79,678.03	103.311527	81,390.20	1,712.17	0.02
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.998177	9,999,817.73	100.034340	10,003,434.00	3,616.27	2.73
Original Face:		Base	10,000,000.000	99.998177	9,999,817.73	100.034340	10,003,434.00	3,616.27	2.73
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.24556	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.816000	4,112,640.00	112,640.00	1.12
		Base		100.000000	4,000,000.00	102.816000	4,112,640.00	112,640.00	1.12
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	5,000,000.000	100.155380	5,007,769.02	100.762000	5,038,100.00	30,330.98	1.38
		Base		100.155380	5,007,769.02	100.762000	5,038,100.00	30,330.98	1.38

& 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
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.956895	4,997,844.75	98.982400	4,949,120.00	-48,724.75	1.35
		Base		99.956895	4,997,844.75	98.982400	4,949,120.00	-48,724.75	1.35
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,260,596.150	99.963365	1,260,134.33	101.466660	1,279,084.81	18,950.48	0.35
Original Face:		Base	5,000,000.000	99.963365	1,260,134.33	101.466660	1,279,084.81	18,950.48	0.35
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	668,423.910	99.802652	667,104.79	100.839670	674,036.47	6,931.68	0.18
Original Face:		Base	3,000,000.000	99.802652	667,104.79	100.839670	674,036.47	6,931.68	0.18
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,242,205.370	101.942979	1,266,341.16	100.749500	1,251,515.70	-14,825.46	0.34
Original Face:		Base	2,289,667.000	101.942979	1,266,341.16	100.749500	1,251,515.70	-14,825.46	0.34
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.990813	5,999,448.75	99.741760	5,984,505.60	-14,943.15	1.64
Original Face:		Base	6,000,000.000	99.990813	5,999,448.75	99.741760	5,984,505.60	-14,943.15	1.64
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.507600	3,015,228.00	15,228.00	0.82
		Base		100.000000	3,000,000.00	100.507600	3,015,228.00	15,228.00	0.82
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.976259	2,999,287.78	100.234000	3,007,020.00	7,732.22	0.82
		Base		99.976259	2,999,287.78	100.234000	3,007,020.00	7,732.22	0.82
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999650	2,499,991.26	99.970840	2,499,271.00	-720.26	0.68
Original Face:		Base	2,500,000.000	99.999650	2,499,991.26	99.970840	2,499,271.00	-720.26	0.68
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	100.536291	3,016,088.72	100.536291	3,016,088.72	0.00	0.82
		Base		100.536291	3,016,088.72	100.536291	3,016,088.72	0.00	0.82
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.292417	992,924.17	99.800200	998,002.00	5,077.83	0.27
		Base		99.292417	992,924.17	99.800200	998,002.00	5,077.83	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.996727	3,999,869.09	99.807900	3,992,316.00	-7,553.09	1.09
		Base		99.996727	3,999,869.09	99.807900	3,992,316.00	-7,553.09	1.09
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.984020	1,999,680.40	99.666250	1,993,325.00	-6,355.40	0.54
Original Face:		Base	2,000,000.000	99.984020	1,999,680.40	99.666250	1,993,325.00	-6,355.40	0.54
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.982070	3,999,282.80	99.867750	3,994,710.00	-4,572.80	1.09
Original Face:		Base	4,000,000.000	99.982070	3,999,282.80	99.867750	3,994,710.00	-4,572.80	1.09
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.840384	2,995,211.51	99.993000	2,999,790.00	4,578.49	0.82
		Base		99.840384	2,995,211.51	99.993000	2,999,790.00	4,578.49	0.82
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.813085	3,992,523.40	99.077600	3,963,104.00	-29,419.40	1.08
		Base		99.813085	3,992,523.40	99.077600	3,963,104.00	-29,419.40	1.08
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	96.715400	1,934,308.00	-65,692.00	0.53
		Base		100.000000	2,000,000.00	96.715400	1,934,308.00	-65,692.00	0.53
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.021923	1,000,219.23	100.021923	1,000,219.23	0.00	0.27
		Base		100.021923	1,000,219.23	100.021923	1,000,219.23	0.00	0.27
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.957325	999,573.25	102.104700	1,021,047.00	21,473.75	0.28
		Base		99.957325	999,573.25	102.104700	1,021,047.00	21,473.75	0.28
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.996956	4,999,847.78	99.980500	4,999,025.00	-822.78	1.37
		Base		99.996956	4,999,847.78	99.980500	4,999,025.00	-822.78	1.37
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	99.024796	2,723,181.89	99.599000	2,738,972.50	15,790.61	0.75
		Base		99.024796	2,723,181.89	99.599000	2,738,972.50	15,790.61	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
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.842883	2,496,072.07	101.037200	2,525,930.00	29,857.93	0.69
		Base		99.842883	2,496,072.07	101.037200	2,525,930.00	29,857.93	0.69
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.817500	2,520,437.50	20,437.50	0.69
		Base		100.000000	2,500,000.00	100.817500	2,520,437.50	20,437.50	0.69
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.071037	5,003,551.84	99.738300	4,986,915.00	-16,636.84	1.36
		Base		100.071037	5,003,551.84	99.738300	4,986,915.00	-16,636.84	1.36
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	0.83
		Base		100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	0.83
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	100.435100	5,021,755.00	21,755.00	1.37
		Base		100.000000	5,000,000.00	100.435100	5,021,755.00	21,755.00	1.37
US DOLLAR Total									
		Local	246,445,431.970		247,260,173.76		247,872,441.58	612,267.82	67.77
	Original Face:	Base	218,848,695.000		247,260,173.76		247,872,441.58	612,267.82	67.77
FIXED INCOME Total									
		Base	246,445,431.970		247,260,173.76		247,872,441.58	612,267.82	67.77
	Original Face:		218,848,695.000						

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		364,375,809.020	Base	365,173,497.80		365,767,753.35	594,255.55	100.00
Original Face:		218,848,695.000						

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

Books Closed

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,265.970	Local	1.000000	1,265.97	1.000000	1,265.97	0.00	100.00
			Base	1.000000	1,265.97	1.000000	1,265.97	0.00	100.00
US DOLLAR Total									
		1,265.970	Local		1,265.97		1,265.97	0.00	100.00
			Base		1,265.97		1,265.97	0.00	100.00
CASH Total									
		1,265.970	Base		1,265.97		1,265.97	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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,265.970	Base	1,265.97		1,265.97	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	389,414.090	1.000000	389,414.09	1.000000	389,414.09	0.00	0.11
		Base		1.000000	389,414.09	1.000000	389,414.09	0.00	0.11
US DOLLAR Total									
		Local	389,414.090		389,414.09		389,414.09	0.00	0.11
		Base			389,414.09		389,414.09	0.00	0.11
CASH Total									
		Base	389,414.090		389,414.09		389,414.09	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.979167	4,998,958.33	99.979167	4,998,958.33	0.00	1.42
		Base		99.979167	4,998,958.33	99.979167	4,998,958.33	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	100.000000	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
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	1.41
		Base		99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	1.41
45779PV13	INSTITUTIONAL SECURED					1.32	01 Aug 2017		
		Local	5,000,000.000	99.886333	4,994,316.67	99.886333	4,994,316.67	0.00	1.42
		Base		99.886333	4,994,316.67	99.886333	4,994,316.67	0.00	1.42
78009NHT6	ROYAL BK OF CANADA					1.53178	14 Aug 2017		
		Local	2,000,000.000	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
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		5,000,000.000	Local	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.42
			Base	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.42
88602TUH4	THUNDER BAY FNDNG LLC					1.01	17 Jul 2017		
		7,000,000.000	Local	99.955111	6,996,857.78	99.955111	6,996,857.78	0.00	1.98
			Base	99.955111	6,996,857.78	99.955111	6,996,857.78	0.00	1.98
96327RU51	WHEELS INC					1.05	05 Jul 2017		
		5,000,000.000	Local	99.988333	4,999,416.67	99.988333	4,999,416.67	0.00	1.42
			Base	99.988333	4,999,416.67	99.988333	4,999,416.67	0.00	1.42
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.15	03 Jul 2017		
		35,275,000.000	Local	100.000000	35,275,000.00	100.000000	35,275,000.00	0.00	10.00
			Base	100.000000	35,275,000.00	100.000000	35,275,000.00	0.00	10.00
US DOLLAR Total									
		74,275,000.000	Local		74,262,533.94		74,227,176.67	-35,357.27	21.05
			Base		74,262,533.94		74,227,176.67	-35,357.27	21.05
CASH EQUIVALENT Total									
		74,275,000.000	Base		74,262,533.94		74,227,176.67	-35,357.27	21.05

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	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.57
			Base	101.711084	2,034,221.67	101.060900	2,021,218.00	-13,003.67	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.76172	22 May 2018		
		5,000,000.000	Local	100.007005	5,000,350.23	100.388800	5,019,440.00	19,089.77	1.42
			Base	100.007005	5,000,350.23	100.388800	5,019,440.00	19,089.77	1.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.953341	2,998,600.22	99.845400	2,995,362.00	-3,238.22	0.85
			Base	99.953341	2,998,600.22	99.845400	2,995,362.00	-3,238.22	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.64806	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.223400	5,011,170.00	11,170.00	1.42
		Base		100.000000	5,000,000.00	100.223400	5,011,170.00	11,170.00	1.42
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	1.42
		Base		100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	1.42
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	102.542451	2,046,747.33	102.690600	2,049,704.38	2,957.05	0.58
		Base		102.542451	2,046,747.33	102.690600	2,049,704.38	2,957.05	0.58
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	100.286300	5,014,315.00	14,315.00	1.42
		Base		100.000000	5,000,000.00	100.286300	5,014,315.00	14,315.00	1.42
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.843771	2,995,313.12	100.767500	3,023,025.00	27,711.88	0.86
		Base		99.843771	2,995,313.12	100.767500	3,023,025.00	27,711.88	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.82889	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.901000	3,027,030.00	27,030.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.901000	3,027,030.00	27,030.00	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.55889	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.623740	5,031,187.00	31,187.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.623740	5,031,187.00	31,187.00	1.43
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	155,334.200	99.999639	155,333.64	99.986010	155,312.47	-21.17	0.04
Original Face:		Base	5,000,000.000	99.999639	155,333.64	99.986010	155,312.47	-21.17	0.04
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.60889	15 Nov 2018		
		Local	155,334.200	100.000000	155,334.20	100.012420	155,353.49	19.29	0.04
Original Face:		Base	5,000,000.000	100.000000	155,334.20	100.012420	155,353.49	19.29	0.04
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985894	4,999,294.68	98.830380	4,941,519.00	-57,775.68	1.40
Original Face:		Base	5,000,000.000	99.985894	4,999,294.68	98.830380	4,941,519.00	-57,775.68	1.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	1.42
		Base		100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	1.42
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	99.974400	4,998,720.00	-1,280.00	1.42
		Base		100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.42
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.42806	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.234400	5,011,720.00	11,720.00	1.42
		Base		100.000000	5,000,000.00	100.234400	5,011,720.00	11,720.00	1.42
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.61356	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.645600	5,032,280.00	32,280.00	1.43
		Base		100.000000	5,000,000.00	100.645600	5,032,280.00	32,280.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.76956	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	98.875000	1,977,500.00	-22,500.00	0.56
		Base		100.000000	2,000,000.00	98.875000	1,977,500.00	-22,500.00	0.56
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	2,000,000.000	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
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					1.57722	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.122000	5,006,100.00	6,100.00	1.42
		Base		100.000000	5,000,000.00	100.122000	5,006,100.00	6,100.00	1.42
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.991001	3,999,640.02	99.793210	3,991,728.40	-7,911.62	1.13
Original Face:		Base	4,000,000.000	99.991001	3,999,640.02	99.793210	3,991,728.40	-7,911.62	1.13
254683CA1	DISCOVER CARD EXECUTION NOTE 12/26 1					1.81556	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.531520	4,750,114.32	25,114.32	1.35
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.531520	4,750,114.32	25,114.32	1.35
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,862,728.410	99.989500	2,862,427.82	99.995290	2,862,593.58	165.76	0.81
Original Face:		Base	4,000,000.000	99.989500	2,862,427.82	99.995290	2,862,593.58	165.76	0.81

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.219100	4,008,764.00	8,764.00	1.14
		Base		100.000000	4,000,000.00	100.219100	4,008,764.00	8,764.00	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	100.655700	1,509,835.50	9,835.50	0.43
		Base		100.000000	1,500,000.00	100.655700	1,509,835.50	9,835.50	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.50889	15 May 2036		
		Local	545,343.360	100.033735	545,527.33	100.088600	545,826.53	299.20	0.15
Original Face:		Base	16,000,000.000	100.033735	545,527.33	100.088600	545,826.53	299.20	0.15
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,986,167.300	101.428591	3,028,827.43	96.364540	2,877,606.38	-151,221.05	0.82
Original Face:		Base	5,000,000.000	101.428591	3,028,827.43	96.364540	2,877,606.38	-151,221.05	0.82
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,222,773.100	105.122836	6,541,555.57	99.318253	6,180,349.53	-361,206.04	1.75
Original Face:		Base	10,000,000.000	105.122836	6,541,555.57	99.318253	6,180,349.53	-361,206.04	1.75
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	116.736650	2,918,416.26	121.057800	3,026,445.00	108,028.74	0.86
		Base		116.736650	2,918,416.26	121.057800	3,026,445.00	108,028.74	0.86
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	115.832679	2,895,816.98	119.894100	2,997,352.50	101,535.52	0.85
		Base		115.832679	2,895,816.98	119.894100	2,997,352.50	101,535.52	0.85
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.797400	4,989,870.00	-10,130.00	1.42
		Base		100.000000	5,000,000.00	99.797400	4,989,870.00	-10,130.00	1.42
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.71611	25 Jun 2022		
		Local	2,662,362.600	100.000000	2,662,362.60	99.721610	2,654,950.85	-7,411.75	0.75
Original Face:		Base	3,000,000.000	100.000000	2,662,362.60	99.721610	2,654,950.85	-7,411.75	0.75
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.203421	5,060,171.04	101.524680	5,076,234.00	16,062.96	1.44
Original Face:		Base	5,000,000.000	101.203421	5,060,171.04	101.524680	5,076,234.00	16,062.96	1.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.659675	2,013,193.49	98.452360	1,969,047.20	-44,146.29	0.56
Original Face:		Base	2,000,000.000	100.659675	2,013,193.49	98.452360	1,969,047.20	-44,146.29	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,658,534.150	100.839991	1,672,465.68	98.778020	1,638,267.19	-34,198.49	0.46
Original Face:		Base	5,000,000.000	100.839991	1,672,465.68	98.778020	1,638,267.19	-34,198.49	0.46
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.023678	5,151,183.92	103.329910	5,166,495.50	15,311.58	1.47
Original Face:		Base	5,000,000.000	103.023678	5,151,183.92	103.329910	5,166,495.50	15,311.58	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.113253	3,123,397.58	105.613560	3,168,406.80	45,009.22	0.90
Original Face:		Base	3,000,000.000	104.113253	3,123,397.58	105.613560	3,168,406.80	45,009.22	0.90
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.569229	4,128,977.53	102.590160	4,170,480.29	41,502.76	1.18
Original Face:		Base	5,565,000.000	101.569229	4,128,977.53	102.590160	4,170,480.29	41,502.76	1.18
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.326220	4,778,300.32	102.856000	4,622,348.64	-155,951.68	1.31
Original Face:		Base	4,494,000.000	106.326220	4,778,300.32	102.856000	4,622,348.64	-155,951.68	1.31
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.284134	505,376.84	98.543110	496,603.04	-8,773.80	0.14
Original Face:		Base	2,000,000.000	100.284134	505,376.84	98.543110	496,603.04	-8,773.80	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,572,816.550	100.413699	1,579,323.27	98.246220	1,545,232.81	-34,090.46	0.44
Original Face:		Base	5,000,000.000	100.413699	1,579,323.27	98.246220	1,545,232.81	-34,090.46	0.44
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	4,509,616.610	100.418333	4,528,481.82	97.689540	4,405,423.72	-123,058.10	1.25
Original Face:		Base	14,878,168.000	100.418333	4,528,481.82	97.689540	4,405,423.72	-123,058.10	1.25
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.009382	4,950,469.11	99.320600	4,966,030.00	15,560.89	1.41
Original Face:		Base	5,000,000.000	99.009382	4,950,469.11	99.320600	4,966,030.00	15,560.89	1.41

& 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
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,168,940.650	99.585137	2,159,942.51	98.264380	2,131,296.08	-28,646.43	0.60
Original Face:		Base	5,000,000.000	99.585137	2,159,942.51	98.264380	2,131,296.08	-28,646.43	0.60
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,338,252.600	103.756796	3,463,663.94	103.791050	3,464,807.43	1,143.49	0.98
Original Face:		Base	5,000,000.000	103.756796	3,463,663.94	103.791050	3,464,807.43	1,143.49	0.98
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,435,281.650	101.376586	3,482,571.26	101.421900	3,484,127.92	1,556.66	0.99
Original Face:		Base	5,000,000.000	101.376586	3,482,571.26	101.421900	3,484,127.92	1,556.66	0.99
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,435,281.650	103.328819	3,549,635.95	102.238540	3,512,181.80	-37,454.15	1.00
Original Face:		Base	5,000,000.000	103.328819	3,549,635.95	102.238540	3,512,181.80	-37,454.15	1.00
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,584,061.350	104.030522	2,688,212.52	103.197965	2,666,698.73	-21,513.79	0.76
Original Face:		Base	5,000,000.000	104.030522	2,688,212.52	103.197965	2,666,698.73	-21,513.79	0.76
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,656,323.550	100.734259	4,690,513.02	101.128988	4,708,892.88	18,379.86	1.34
Original Face:		Base	5,000,000.000	100.734259	4,690,513.02	101.128988	4,708,892.88	18,379.86	1.34
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,702,520.640	101.110976	1,721,435.24	100.327718	1,708,100.11	-13,335.13	0.48
Original Face:		Base	1,800,000.000	101.110976	1,721,435.24	100.327718	1,708,100.11	-13,335.13	0.48
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	410,552.500	106.386969	436,774.36	107.280010	440,440.76	3,666.40	0.12
Original Face:		Base	10,000,000.000	106.386969	436,774.36	107.280010	440,440.76	3,666.40	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.913036	6,474,782.17	105.835470	6,350,128.20	-124,653.97	1.80
Original Face:		Base	6,000,000.000	107.913036	6,474,782.17	105.835470	6,350,128.20	-124,653.97	1.80
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,118,568.140	106.272380	4,376,900.40	101.834430	4,194,120.39	-182,780.01	1.19
Original Face:		Base	5,568,000.000	106.272380	4,376,900.40	101.834430	4,194,120.39	-182,780.01	1.19

& 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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	405,053.500	105.747947	428,335.76	106.275410	430,472.27	2,136.51	0.12
Original Face:		Base	5,000,000.000	105.747947	428,335.76	106.275410	430,472.27	2,136.51	0.12
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.24556	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.816000	4,112,640.00	112,640.00	1.17
		Base		100.000000	4,000,000.00	102.816000	4,112,640.00	112,640.00	1.17
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.956895	4,997,844.75	98.982400	4,949,120.00	-48,724.75	1.40
		Base		99.956895	4,997,844.75	98.982400	4,949,120.00	-48,724.75	1.40
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.559973	5,177,998.67	102.117530	5,105,876.50	-72,122.17	1.45
Original Face:		Base	5,000,000.000	103.559973	5,177,998.67	102.117530	5,105,876.50	-72,122.17	1.45
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	105.736243	3,172,087.30	107.781200	3,233,436.00	61,348.70	0.92
		Base		105.736243	3,172,087.30	107.781200	3,233,436.00	61,348.70	0.92
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.507600	3,015,228.00	15,228.00	0.86
		Base		100.000000	3,000,000.00	100.507600	3,015,228.00	15,228.00	0.86
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999650	2,499,991.26	99.970840	2,499,271.00	-720.26	0.71
Original Face:		Base	2,500,000.000	99.999650	2,499,991.26	99.970840	2,499,271.00	-720.26	0.71
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.745875	3,491,105.63	100.531400	3,518,599.00	27,493.37	1.00
		Base		99.745875	3,491,105.63	100.531400	3,518,599.00	27,493.37	1.00
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.944917	4,997,245.87	99.973800	4,998,690.00	1,444.13	1.42
		Base		99.944917	4,997,245.87	99.973800	4,998,690.00	1,444.13	1.42
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.987920	4,999,395.98	99.951900	4,997,595.00	-1,800.98	1.42
		Base		99.987920	4,999,395.98	99.951900	4,997,595.00	-1,800.98	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
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	1.42
		Base		99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	1.42
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.982070	3,999,282.80	99.867750	3,994,710.00	-4,572.80	1.13
Original Face:		Base	4,000,000.000	99.982070	3,999,282.80	99.867750	3,994,710.00	-4,572.80	1.13
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	102.712795	1,679,354.20	103.226300	1,687,750.01	8,395.81	0.48
		Base		102.712795	1,679,354.20	103.226300	1,687,750.01	8,395.81	0.48
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.918692	2,997,560.77	102.212900	3,066,387.00	68,826.23	0.87
		Base		99.918692	2,997,560.77	102.212900	3,066,387.00	68,826.23	0.87
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.985866	4,999,293.30	99.985866	4,999,293.30	0.00	1.42
		Base		99.985866	4,999,293.30	99.985866	4,999,293.30	0.00	1.42
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.674654	2,990,239.61	101.184200	3,035,526.00	45,286.39	0.86
		Base		99.674654	2,990,239.61	101.184200	3,035,526.00	45,286.39	0.86
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.57928	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.577500	2,957,325.00	-42,675.00	0.84
		Base		100.000000	3,000,000.00	98.577500	2,957,325.00	-42,675.00	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	96.715400	1,934,308.00	-65,692.00	0.55
		Base		100.000000	2,000,000.00	96.715400	1,934,308.00	-65,692.00	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.983511	4,499,257.99	100.426450	4,519,190.25	19,932.26	1.28
Original Face:		Base	4,500,000.000	99.983511	4,499,257.99	100.426450	4,519,190.25	19,932.26	1.28
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.996956	4,999,847.78	99.980500	4,999,025.00	-822.78	1.42
		Base		99.996956	4,999,847.78	99.980500	4,999,025.00	-822.78	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
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		4,000,000.000	Local	99.981499	3,999,259.94	100.028200	4,001,128.00	1,868.06	1.13
			Base	99.981499	3,999,259.94	100.028200	4,001,128.00	1,868.06	1.13
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		2,000,000.000	Local	99.024796	1,980,495.92	99.599000	1,991,980.00	11,484.08	0.56
			Base	99.024796	1,980,495.92	99.599000	1,991,980.00	11,484.08	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		2,500,000.000	Local	99.838640	2,495,966.01	101.037200	2,525,930.00	29,963.99	0.72
			Base	99.838640	2,495,966.01	101.037200	2,525,930.00	29,963.99	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		2,500,000.000	Local	100.000000	2,500,000.00	100.817500	2,520,437.50	20,437.50	0.71
			Base	100.000000	2,500,000.00	100.817500	2,520,437.50	20,437.50	0.71
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		3,000,000.000	Local	101.949777	3,058,493.30	103.409900	3,102,297.00	43,803.70	0.88
			Base	101.949777	3,058,493.30	103.409900	3,102,297.00	43,803.70	0.88
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		3,000,000.000	Local	100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	0.86
			Base	100.000000	3,000,000.00	100.846000	3,025,380.00	25,380.00	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	100.435100	5,021,755.00	21,755.00	1.42
			Base	100.000000	5,000,000.00	100.435100	5,021,755.00	21,755.00	1.42
US DOLLAR Total									
		275,004,977.150	Local		278,563,107.68		277,999,116.25	-563,991.43	78.84
	Original Face:	201,030,168.000	Base		278,563,107.68		277,999,116.25	-563,991.43	78.84
FIXED INCOME Total									
		275,004,977.150	Base		278,563,107.68		277,999,116.25	-563,991.43	78.84
	Original Face:	201,030,168.000							

& 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: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		349,669,391.240	Base		353,215,055.71		352,615,707.01	-599,348.70	100.00
Original Face:		201,030,168.000							

& 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	904,750.730	1.000000	904,750.73	1.000000	904,750.73	0.00	0.09
		Base		1.000000	904,750.73	1.000000	904,750.73	0.00	0.09
US DOLLAR Total									
		Local	904,750.730		904,750.73		904,750.73	0.00	0.09
		Base			904,750.73		904,750.73	0.00	0.09
CASH Total									
		Base	904,750.730		904,750.73		904,750.73	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	1.01
		Base		99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	1.01
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.992944	19,998,588.89	99.992944	19,998,588.89	0.00	2.01
		Base		99.992944	19,998,588.89	99.992944	19,998,588.89	0.00	2.01
07644BFU1	BEDFORD ROW FDG CORP					1.52	28 Jun 2018		
		Local	20,000,000.000	98.480000	19,696,000.00	98.415000	19,683,000.00	-13,000.00	1.98
		Base		98.480000	19,696,000.00	98.415000	19,683,000.00	-13,000.00	1.98
13738JU73	CAN AST + CAN LTD JT					1.05	07 Jul 2017		
		Local	6,000,000.000	99.982500	5,998,950.00	99.982500	5,998,950.00	0.00	0.60
		Base		99.982500	5,998,950.00	99.982500	5,998,950.00	0.00	0.60
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	0.50
		Base		99.972245	4,998,612.27	99.265100	4,963,255.00	-35,357.27	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LU31	HALKIN FINANCE LLC USC					1.18	03 Jul 2017		
		30,000,000.000	Local	99.993444	29,998,033.33	99.993444	29,998,033.33	0.00	3.02
			Base	99.993444	29,998,033.33	99.993444	29,998,033.33	0.00	3.02
45779PV13	INSTITUTIONAL SECURED					1.32	01 Aug 2017		
		30,000,000.000	Local	99.886333	29,965,900.00	99.886333	29,965,900.00	0.00	3.01
			Base	99.886333	29,965,900.00	99.886333	29,965,900.00	0.00	3.01
53127TUQ4	LIBERTY FUNDING LLC					1.13	24 Jul 2017		
		50,000,000.000	Local	99.927805	49,963,902.73	99.927805	49,963,902.73	0.00	5.02
			Base	99.927805	49,963,902.73	99.927805	49,963,902.73	0.00	5.02
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		50,000,000.000	Local	99.895806	49,947,903.15	99.895806	49,947,903.15	0.00	5.02
			Base	99.895806	49,947,903.15	99.895806	49,947,903.15	0.00	5.02
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.759750	24,939,937.50	99.700458	24,925,114.50	-14,823.00	2.51
			Base	99.759750	24,939,937.50	99.700458	24,925,114.50	-14,823.00	2.51
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		20,000,000.000	Local	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	2.01
			Base	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	2.01
7426M4V12	PRIVATE EXP. FUNDING					0.98	01 Aug 2017		
		15,000,000.000	Local	99.915611	14,987,341.67	99.915611	14,987,341.67	0.00	1.51
			Base	99.915611	14,987,341.67	99.915611	14,987,341.67	0.00	1.51
78009NHT6	ROYAL BK OF CANADA					1.53178	14 Aug 2017		
		9,942,034.000	Local	100.000000	9,942,034.01	100.000000	9,942,034.01	0.00	1.00
			Base	100.000000	9,942,034.01	100.000000	9,942,034.01	0.00	1.00
82124LU59	SHEFFIELD RECEIVABLE					1.18	05 Jul 2017		
		10,000,000.000	Local	99.986889	9,998,688.89	99.986889	9,998,688.89	0.00	1.01
			Base	99.986889	9,998,688.89	99.986889	9,998,688.89	0.00	1.01
88602TUH4	THUNDER BAY FNDNG LLC					1.01	17 Jul 2017		
		10,000,000.000	Local	99.955111	9,995,511.11	99.955111	9,995,511.11	0.00	1.01
			Base	99.955111	9,995,511.11	99.955111	9,995,511.11	0.00	1.01

& 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
92646KU67	VICTORY RECEIVABLES				1.02	06 Jul 2017		
	40,000,000.000	Local	99.985833	39,994,333.34	99.985833	39,994,333.34	0.00	4.02
		Base	99.985833	39,994,333.34	99.985833	39,994,333.34	0.00	4.02
96327RU51	WHEELS INC				1.05	05 Jul 2017		
	10,000,000.000	Local	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	1.01
		Base	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	1.01
979QHR003	SOUTH STREET REPO				0.85	03 Jul 2017		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.05
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.05
US DOLLAR Total								
	460,942,034.000	Local		460,420,220.22		460,357,039.95	-63,180.27	46.29
		Base		460,420,220.22		460,357,039.95	-63,180.27	46.29
CASH EQUIVALENT Total								
	460,942,034.000	Base		460,420,220.22		460,357,039.95	-63,180.27	46.29
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	101.711084	4,068,443.34	101.060900	4,042,436.00	-26,007.34	0.41
		Base	101.711084	4,068,443.34	101.060900	4,042,436.00	-26,007.34	0.41
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.25	05 May 2021		
	5,000,000.000	Local	99.953341	4,997,667.05	99.845400	4,992,270.00	-5,397.05	0.50
		Base	99.953341	4,997,667.05	99.845400	4,992,270.00	-5,397.05	0.50
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625	19 Apr 2021		
	3,000,000.000	Local	99.982517	2,999,475.51	100.443200	3,013,296.00	13,820.49	0.30
		Base	99.982517	2,999,475.51	100.443200	3,013,296.00	13,820.49	0.30
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	100.256300	5,012,815.00	12,815.00	0.50
		Base	100.000000	5,000,000.00	100.256300	5,012,815.00	12,815.00	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999998	2,161,311.96	100.093900	2,163,341.47	2,029.51	0.22
		Base		99.999998	2,161,311.96	100.093900	2,163,341.47	2,029.51	0.22
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.933589	4,996,679.45	99.901900	4,995,095.00	-1,584.45	0.50
		Base		99.933589	4,996,679.45	99.901900	4,995,095.00	-1,584.45	0.50
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985894	4,999,294.68	98.830380	4,941,519.00	-57,775.68	0.50
Original Face:		Base	5,000,000.000	99.985894	4,999,294.68	98.830380	4,941,519.00	-57,775.68	0.50
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	0.50
		Base		100.000000	5,000,000.00	100.079600	5,003,980.00	3,980.00	0.50
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.55456	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.87
		Base		100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.87
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.956002	9,995,600.23	100.906850	10,090,685.00	95,084.77	1.01
Original Face:		Base	10,000,000.000	99.956002	9,995,600.23	100.906850	10,090,685.00	95,084.77	1.01
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.932022	4,996,601.09	100.219000	5,010,950.00	14,348.91	0.50
		Base		99.932022	4,996,601.09	100.219000	5,010,950.00	14,348.91	0.50
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	7,156,821.030	99.989503	7,156,069.81	99.995290	7,156,483.94	414.13	0.72
Original Face:		Base	10,000,000.000	99.989503	7,156,069.81	99.995290	7,156,483.94	414.13	0.72
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	805,035.000	101.967654	820,875.30	102.772218	827,352.33	6,477.03	0.08
Original Face:		Base	2,096,032.000	101.967654	820,875.30	102.772218	827,352.33	6,477.03	0.08
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.889979	9,988,997.89	99.224800	9,922,480.00	-66,517.89	1.00
		Base		99.889979	9,988,997.89	99.224800	9,922,480.00	-66,517.89	1.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,732,746.670	105.291548	4,983,182.23	103.395792	4,893,460.90	-89,721.33	0.49
Original Face:		Base	8,645,247.000	105.291548	4,983,182.23	103.395792	4,893,460.90	-89,721.33	0.49
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,027,153.660	105.183336	2,132,227.85	103.185448	2,091,727.59	-40,500.26	0.21
Original Face:		Base	4,322,624.000	105.183336	2,132,227.85	103.185448	2,091,727.59	-40,500.26	0.21
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	99.666400	8,616,406.46	-28,840.64	0.87
		Base		100.000001	8,645,247.10	99.666400	8,616,406.46	-28,840.64	0.87
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.983471	12,497,933.88	99.810000	12,476,250.00	-21,683.88	1.25
		Base		99.983471	12,497,933.88	99.810000	12,476,250.00	-21,683.88	1.25
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	1.00
		Base		100.000000	10,000,000.00	99.813500	9,981,350.00	-18,650.00	1.00
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	95.433095	4,771,654.75	95.927700	4,796,385.00	24,730.25	0.48
		Base		95.433095	4,771,654.75	95.927700	4,796,385.00	24,730.25	0.48
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.797400	9,979,740.00	-20,260.00	1.00
		Base		100.000000	10,000,000.00	99.797400	9,979,740.00	-20,260.00	1.00
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.867800	10,792,272.73	-14,286.16	1.09
		Base		99.999999	10,806,558.89	99.867800	10,792,272.73	-14,286.16	1.09
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.722600	17,242,530.17	-47,963.83	1.73
		Base		100.000000	17,290,494.00	99.722600	17,242,530.17	-47,963.83	1.73
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	427,078.690	103.186401	440,687.13	101.043040	431,533.29	-9,153.84	0.04
Original Face:		Base	2,161,312.000	103.186401	440,687.13	101.043040	431,533.29	-9,153.84	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
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	900,200.540	100.148893	901,540.88	100.311860	903,007.91	1,467.03	0.09
Original Face:		Base	4,322,624.000	100.148893	901,540.88	100.311860	903,007.91	1,467.03	0.09
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,931,602.570	101.681599	1,964,084.37	96.667990	1,867,241.38	-96,842.99	0.19
Original Face:		Base	4,322,624.000	101.681599	1,964,084.37	96.667990	1,867,241.38	-96,842.99	0.19
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,780,439.930	101.772241	3,847,438.44	99.693480	3,768,852.13	-78,586.31	0.38
Original Face:		Base	8,584,720.000	101.772241	3,847,438.44	99.693480	3,768,852.13	-78,586.31	0.38
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,919,525.770	100.898964	1,936,781.61	100.976470	1,938,269.36	1,487.75	0.19
Original Face:		Base	5,571,429.000	100.898964	1,936,781.61	100.976470	1,938,269.36	1,487.75	0.19
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,547,233.720	101.608100	1,572,114.78	97.496690	1,508,501.66	-63,613.12	0.15
Original Face:		Base	4,322,624.000	101.608100	1,572,114.78	97.496690	1,508,501.66	-63,613.12	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,101,368.930	100.905679	3,129,457.39	96.697710	2,998,952.73	-130,504.66	0.30
Original Face:		Base	5,111,816.000	100.905679	3,129,457.39	96.697710	2,998,952.73	-130,504.66	0.30
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,190,706.450	99.658321	2,183,221.26	96.023840	2,103,600.46	-79,620.80	0.21
Original Face:		Base	4,322,624.000	99.658321	2,183,221.26	96.023840	2,103,600.46	-79,620.80	0.21
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,077,292.160	101.711605	3,129,963.25	97.416090	2,997,777.70	-132,185.55	0.30
Original Face:		Base	5,326,337.000	101.711605	3,129,963.25	97.416090	2,997,777.70	-132,185.55	0.30
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,190,706.450	100.330657	2,197,950.17	96.782470	2,120,219.81	-77,730.36	0.21
Original Face:		Base	4,322,624.000	100.330657	2,197,950.17	96.782470	2,120,219.81	-77,730.36	0.21
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,890,532.760	100.772824	3,920,599.73	95.875490	3,730,067.35	-190,532.38	0.38
Original Face:		Base	8,645,247.000	100.772824	3,920,599.73	95.875490	3,730,067.35	-190,532.38	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
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,205,222.510	100.458832	2,215,340.77	99.006550	2,183,314.73	-32,026.04	0.22
	Original Face:	Base	4,322,624.000	100.458832	2,215,340.77	99.006550	2,183,314.73	-32,026.04	0.22
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,833,300.640	101.824283	2,884,988.07	97.806250	2,771,145.11	-113,842.96	0.28
	Original Face:	Base	6,483,935.000	101.824283	2,884,988.07	97.806250	2,771,145.11	-113,842.96	0.28
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,091,024.490	99.840633	2,087,692.08	96.789000	2,023,881.69	-63,810.39	0.20
	Original Face:	Base	4,322,624.000	99.840633	2,087,692.08	96.789000	2,023,881.69	-63,810.39	0.20
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	516,100.280	98.007046	505,814.64	98.462280	508,164.10	2,349.46	0.05
	Original Face:	Base	2,161,312.000	98.007046	505,814.64	98.462280	508,164.10	2,349.46	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,233,064.540	100.150246	1,234,917.17	99.277490	1,224,155.53	-10,761.64	0.12
	Original Face:	Base	4,527,840.000	100.150246	1,234,917.17	99.277490	1,224,155.53	-10,761.64	0.12
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	224,974.120	101.858529	229,155.33	101.273190	227,838.47	-1,316.86	0.02
	Original Face:	Base	4,322,624.000	101.858529	229,155.33	101.273190	227,838.47	-1,316.86	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,469,504.560	101.560534	1,492,436.68	100.908840	1,482,860.01	-9,576.67	0.15
	Original Face:	Base	8,645,247.000	101.560534	1,492,436.68	100.908840	1,482,860.01	-9,576.67	0.15
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	759,865.300	99.322771	754,719.27	100.396290	762,876.57	8,157.30	0.08
	Original Face:	Base	2,161,312.000	99.322771	754,719.27	100.396290	762,876.57	8,157.30	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	820,773.900	99.974634	820,565.70	98.777550	810,740.35	-9,825.35	0.08
	Original Face:	Base	2,161,312.000	99.974634	820,565.70	98.777550	810,740.35	-9,825.35	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	727,964.380	99.949378	727,595.87	98.899340	719,951.97	-7,643.90	0.07
	Original Face:	Base	2,472,541.000	99.949378	727,595.87	98.899340	719,951.97	-7,643.90	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
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.284125	1,092,276.93	98.543110	1,073,314.10	-18,962.83	0.11
Original Face:		Base	4,322,624.000	100.284125	1,092,276.93	98.543110	1,073,314.10	-18,962.83	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,044,297.930	100.412997	3,056,870.79	99.002730	3,013,938.06	-42,932.73	0.30
Original Face:		Base	6,483,935.000	100.412997	3,056,870.79	99.002730	3,013,938.06	-42,932.73	0.30
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,927,033.460	100.089601	2,929,656.11	96.771640	2,832,538.28	-97,117.83	0.28
Original Face:		Base	5,619,411.000	100.089601	2,929,656.11	96.771640	2,832,538.28	-97,117.83	0.28
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,754,929.220	101.424601	2,794,175.97	95.279670	2,624,887.47	-169,288.50	0.26
Original Face:		Base	4,322,624.000	101.424601	2,794,175.97	95.279670	2,624,887.47	-169,288.50	0.26
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,387,439.350	100.026851	2,388,080.41	96.489690	2,303,632.83	-84,447.58	0.23
Original Face:		Base	4,322,624.000	100.026851	2,388,080.41	96.489690	2,303,632.83	-84,447.58	0.23
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	5,968,597.830	100.832557	6,018,289.81	97.189900	5,800,874.26	-217,415.55	0.58
Original Face:		Base	10,806,559.000	100.832557	6,018,289.81	97.189900	5,800,874.26	-217,415.55	0.58
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,687,757.020	100.529723	4,712,589.17	98.264380	4,606,395.37	-106,193.80	0.46
Original Face:		Base	10,806,559.000	100.529723	4,712,589.17	98.264380	4,606,395.37	-106,193.80	0.46
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,661,885.000	100.595730	2,677,742.66	99.126610	2,638,636.36	-39,106.30	0.27
Original Face:		Base	4,322,624.000	100.595730	2,677,742.66	99.126610	2,638,636.36	-39,106.30	0.27
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,812,496.140	99.892563	3,808,400.09	96.211800	3,668,071.16	-140,328.93	0.37
Original Face:		Base	6,483,935.000	99.892563	3,808,400.09	96.211800	3,668,071.16	-140,328.93	0.37
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,183,424.680	102.935358	3,276,869.59	102.824740	3,273,348.15	-3,521.44	0.33
Original Face:		Base	6,000,000.000	102.935358	3,276,869.59	102.824740	3,273,348.15	-3,521.44	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	6,676,505.200	103.756796	6,927,327.87	103.791050	6,929,614.85	2,286.98	0.70
	Original Face:	Base	10,000,000.000	103.756796	6,927,327.87	103.791050	6,929,614.85	2,286.98	0.70
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	6,676,505.200	103.701911	6,923,663.48	104.102100	6,950,382.12	26,718.64	0.70
	Original Face:	Base	10,000,000.000	103.701911	6,923,663.48	104.102100	6,950,382.12	26,718.64	0.70
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,874,588.550	102.002299	4,972,192.41	102.100280	4,976,968.56	4,776.15	0.50
	Original Face:	Base	5,000,000.000	102.002299	4,972,192.41	102.100280	4,976,968.56	4,776.15	0.50
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	13,397,207.640	100.734258	13,495,577.77	101.128988	13,548,460.51	52,882.74	1.36
	Original Face:	Base	14,386,036.000	100.734258	13,495,577.77	101.128988	13,548,460.51	52,882.74	1.36
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,601,377.790	103.520783	3,728,174.48	101.154432	3,642,953.25	-85,221.23	0.37
	Original Face:	Base	6,483,935.000	103.520783	3,728,174.48	101.154432	3,642,953.25	-85,221.23	0.37
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	808,143.090	101.423864	819,649.95	103.247070	834,384.06	14,734.11	0.08
	Original Face:	Base	33,932,595.000	101.423864	819,649.95	103.247070	834,384.06	14,734.11	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	778,278.870	106.387439	827,990.96	107.280010	834,937.65	6,946.69	0.08
	Original Face:	Base	18,956,866.000	106.387439	827,990.96	107.280010	834,937.65	6,946.69	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	856,497.600	99.115619	848,922.90	101.562040	869,876.44	20,953.54	0.09
	Original Face:	Base	4,322,624.000	99.115619	848,922.90	101.562040	869,876.44	20,953.54	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	525,268.110	105.747950	555,460.26	106.275410	558,230.84	2,770.58	0.06
	Original Face:	Base	6,483,935.000	105.747950	555,460.26	106.275410	558,230.84	2,770.58	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	611,412.160	99.999982	611,412.05	99.970650	611,232.71	-179.34	0.06
	Original Face:	Base	10,000,000.000	99.999982	611,412.05	99.970650	611,232.71	-179.34	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
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	100.013630	8,001,090.40	1,090.41	0.80
Original Face:		Base	8,000,000.000	100.000000	7,999,999.99	100.013630	8,001,090.40	1,090.41	0.80
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.994289	2,999,828.68	99.662290	2,989,868.70	-9,959.98	0.30
Original Face:		Base	3,000,000.000	99.994289	2,999,828.68	99.662290	2,989,868.70	-9,959.98	0.30
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	4,322,624.000	100.155378	4,329,340.41	100.762000	4,355,562.39	26,221.98	0.44
		Base		100.155378	4,329,340.41	100.762000	4,355,562.39	26,221.98	0.44
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.956895	9,995,689.50	98.982400	9,898,240.00	-97,449.50	1.00
		Base		99.956895	9,995,689.50	98.982400	9,898,240.00	-97,449.50	1.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.660081	7,116,205.65	100.127410	7,008,918.70	-107,286.95	0.70
Original Face:		Base	7,000,000.000	101.660081	7,116,205.65	100.127410	7,008,918.70	-107,286.95	0.70
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,078,341.820	102.369518	4,174,978.86	98.155010	4,003,096.82	-171,882.04	0.40
Original Face:		Base	7,989,505.000	102.369518	4,174,978.86	98.155010	4,003,096.82	-171,882.04	0.40
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999715	3,999,988.61	100.120020	4,004,800.80	4,812.19	0.40
Original Face:		Base	4,000,000.000	99.999715	3,999,988.61	100.120020	4,004,800.80	4,812.19	0.40
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.993875	3,999,754.99	100.335600	4,013,424.00	13,669.01	0.40
		Base		99.993875	3,999,754.99	100.335600	4,013,424.00	13,669.01	0.40
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.854511	6,989,815.78	100.699600	7,048,972.00	59,156.22	0.71
		Base		99.854511	6,989,815.78	100.699600	7,048,972.00	59,156.22	0.71
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	2,520,221.850	100.000000	2,520,221.85	99.975970	2,519,616.24	-605.61	0.25
Original Face:		Base	8,000,000.000	100.000000	2,520,221.85	99.975970	2,519,616.24	-605.61	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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,512,918.000	100.000006	1,512,918.09	100.507600	1,520,597.57	7,679.48	0.15
		Base		100.000006	1,512,918.09	100.507600	1,520,597.57	7,679.48	0.15
46513BR75	STATE OF ISRAEL 03/20 0					2.42239	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
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	97.075000	4,853,750.00	-146,250.00	0.49
		Base		100.000000	5,000,000.00	97.075000	4,853,750.00	-146,250.00	0.49
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		Local	3,509,970.000	100.039258	3,511,347.93	100.520700	3,528,246.41	16,898.48	0.35
		Base		100.039258	3,511,347.93	100.520700	3,528,246.41	16,898.48	0.35
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.745875	3,491,105.63	100.531400	3,518,599.00	27,493.37	0.35
		Base		99.745875	3,491,105.63	100.531400	3,518,599.00	27,493.37	0.35
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.061519	4,002,460.74	99.935100	3,997,404.00	-5,056.74	0.40
		Base		100.061519	4,002,460.74	99.935100	3,997,404.00	-5,056.74	0.40
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.988712	3,025,494.43	100.064900	3,027,799.77	2,305.34	0.30
		Base		99.988712	3,025,494.43	100.064900	3,027,799.77	2,305.34	0.30
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.966983	2,999,009.48	99.909900	2,997,297.00	-1,712.48	0.30
		Base		99.966983	2,999,009.48	99.909900	2,997,297.00	-1,712.48	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.961919	7,497,143.91	99.978700	7,498,402.50	1,258.59	0.75
		Base		99.961919	7,497,143.91	99.978700	7,498,402.50	1,258.59	0.75
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.944915	2,160,121.45	99.973800	2,160,745.74	624.29	0.22
		Base		99.944915	2,160,121.45	99.973800	2,160,745.74	624.29	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
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.992414	4,999,620.68	100.306800	5,015,340.00	15,719.32	0.50
		Base		99.992414	4,999,620.68	100.306800	5,015,340.00	15,719.32	0.50
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	102.380938	10,238,093.80	102.182500	10,218,250.00	-19,843.80	1.03
		Base		102.380938	10,238,093.80	102.182500	10,218,250.00	-19,843.80	1.03
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	0.50
		Base		99.990195	4,999,509.77	99.819700	4,990,985.00	-8,524.77	0.50
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.988359	1,999,767.17	99.565930	1,991,318.60	-8,448.57	0.20
Original Face:		Base	2,000,000.000	99.988359	1,999,767.17	99.565930	1,991,318.60	-8,448.57	0.20
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.50511	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.104400	10,010,440.00	10,440.00	1.01
		Base		100.000000	10,000,000.00	100.104400	10,010,440.00	10,440.00	1.01
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.54556	15 Jun 2018		
		Local	4,322,624.000	99.999997	4,322,623.89	100.263500	4,334,014.11	11,390.22	0.44
		Base		99.999997	4,322,623.89	100.263500	4,334,014.11	11,390.22	0.44
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.66956	30 Apr 2018		
		Local	8,645,247.000	99.938214	8,639,905.43	99.721100	8,621,135.41	-18,770.02	0.87
		Base		99.938214	8,639,905.43	99.721100	8,621,135.41	-18,770.02	0.87
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.978901	6,998,523.06	101.697200	7,118,804.00	120,280.94	0.72
		Base		99.978901	6,998,523.06	101.697200	7,118,804.00	120,280.94	0.72
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.91611	25 Jan 2029		
		Local	1,011,035.030	100.000001	1,011,035.04	100.203540	1,013,092.89	2,057.85	0.10
Original Face:		Base	2,161,312.000	100.000001	1,011,035.04	100.203540	1,013,092.89	2,057.85	0.10
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	12,500,000.000	100.000000	12,500,000.00	99.940250	12,492,531.25	-7,468.75	1.26
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.940250	12,492,531.25	-7,468.75	1.26

& 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
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.967210	2,999,016.31	100.430500	3,012,915.00	13,898.69	0.30
		Base		99.967210	2,999,016.31	100.430500	3,012,915.00	13,898.69	0.30
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.910665	6,993,746.58	101.233500	7,086,345.00	92,598.42	0.71
		Base		99.910665	6,993,746.58	101.233500	7,086,345.00	92,598.42	0.71
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.472600	6,963,082.02	100.155200	7,010,864.00	47,781.98	0.70
		Base		99.472600	6,963,082.02	100.155200	7,010,864.00	47,781.98	0.70
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.996955	2,161,246.18	99.980500	2,160,890.54	-355.64	0.22
		Base		99.996955	2,161,246.18	99.980500	2,160,890.54	-355.64	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		Local	2,161,312.000	99.962996	2,160,512.22	100.028200	2,161,921.49	1,409.27	0.22
		Base		99.962996	2,160,512.22	100.028200	2,161,921.49	1,409.27	0.22
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.41956	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.02	100.056600	8,650,140.21	4,893.19	0.87
		Base		100.000000	8,645,247.02	100.056600	8,650,140.21	4,893.19	0.87
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	99.599000	4,979,950.00	-20,050.00	0.50
		Base		100.000000	5,000,000.00	99.599000	4,979,950.00	-20,050.00	0.50
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.973295	9,997,329.45	100.049200	10,004,920.00	7,590.55	1.01
		Base		99.973295	9,997,329.45	100.049200	10,004,920.00	7,590.55	1.01
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	2,392,239.070	99.996789	2,392,162.25	99.899690	2,389,839.41	-2,322.84	0.24
Original Face:		Base	5,500,000.000	99.996789	2,392,162.25	99.899690	2,389,839.41	-2,322.84	0.24
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.018993	10,001,899.33	100.433600	10,043,360.00	41,460.67	1.01
		Base		100.018993	10,001,899.33	100.433600	10,043,360.00	41,460.67	1.01

& 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
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		5,000,000.000	Local	99.977925	4,998,896.27	99.695300	4,984,765.00	-14,131.27	0.50
			Base	99.977925	4,998,896.27	99.695300	4,984,765.00	-14,131.27	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		2,161,312.000	Local	99.792672	2,156,830.99	99.468800	2,149,831.11	-6,999.88	0.22
			Base	99.792672	2,156,830.99	99.468800	2,149,831.11	-6,999.88	0.22
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		20,000,000.000	Local	99.683462	19,936,692.31	100.222700	20,044,540.00	107,847.69	2.02
			Base	99.683462	19,936,692.31	100.222700	20,044,540.00	107,847.69	2.02
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		4,250,000.000	Local	99.986702	4,249,434.83	99.505310	4,228,975.68	-20,459.15	0.43
	Original Face:	4,250,000.000	Base	99.986702	4,249,434.83	99.505310	4,228,975.68	-20,459.15	0.43
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		4,000,000.000	Local	99.995536	3,999,821.43	100.087830	4,003,513.20	3,691.77	0.40
	Original Face:	4,000,000.000	Base	99.995536	3,999,821.43	100.087830	4,003,513.20	3,691.77	0.40
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		4,322,624.000	Local	102.357492	4,424,529.51	102.342400	4,423,877.14	-652.37	0.44
			Base	102.357492	4,424,529.51	102.342400	4,423,877.14	-652.37	0.44
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		4,322,624.000	Local	99.999998	4,322,623.90	100.435100	4,341,431.74	18,807.84	0.44
			Base	99.999998	4,322,623.90	100.435100	4,341,431.74	18,807.84	0.44
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		3,458,099.000	Local	99.999999	3,458,098.96	99.955600	3,456,563.60	-1,535.36	0.35
			Base	99.999999	3,458,098.96	99.955600	3,456,563.60	-1,535.36	0.35
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		5,000,000.000	Local	99.887883	4,994,394.14	100.462900	5,023,145.00	28,750.86	0.51
			Base	99.887883	4,994,394.14	100.462900	5,023,145.00	28,750.86	0.51
US DOLLAR Total									
		533,416,823.950	Local		535,486,018.80		533,273,834.35	-2,212,184.45	53.62
	Original Face:	390,116,958.000	Base		535,486,018.80		533,273,834.35	-2,212,184.45	53.62

& 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
FIXED INCOME Total								
		533,416,823.950	Base	535,486,018.80		533,273,834.35	-2,212,184.45	53.62
Original Face:		390,116,958.000						

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

Holdings

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

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		995,263,608.680	Base	996,810,989.75		994,535,625.03	-2,275,364.72	100.00
Original Face:		390,116,958.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.155517	31 Dec 2030		
			4,125,142.890	Local 100.050447	4,127,223.90	100.050000	4,127,205.46	-18.44	3.54
				Base 100.050447	4,127,223.90	100.050000	4,127,205.46	-18.44	3.54
15060XVQ2	CEDAR SPRING CPTL CO					1.2	24 Aug 2017		
			10,000,000.000	Local 99.820000	9,982,000.00	99.820000	9,982,000.00	0.00	8.56
				Base 99.820000	9,982,000.00	99.820000	9,982,000.00	0.00	8.56
40588LVM8	HALKIN FINANCE LLC USC					1.23	21 Aug 2017		
			25,000,000.000	Local 99.825750	24,956,437.50	99.825750	24,956,437.50	0.00	21.40
				Base 99.825750	24,956,437.50	99.825750	24,956,437.50	0.00	21.40
62455AUX3	MOUNTCLIFF					1.25	31 Jul 2017		
			15,000,000.000	Local 99.895833	14,984,375.00	99.895833	14,984,375.00	0.00	12.85
				Base 99.895833	14,984,375.00	99.895833	14,984,375.00	0.00	12.85
62455AVX2	MOUNTCLIFF					1.23	31 Aug 2017		
			15,000,000.000	Local 99.791583	14,968,737.50	99.791583	14,968,737.50	0.00	12.83
				Base 99.791583	14,968,737.50	99.791583	14,968,737.50	0.00	12.83
92646KUQ3	VICTORY RECEIVABLES					1.22	24 Jul 2017		
			25,000,000.000	Local 99.922056	24,980,513.89	99.922056	24,980,513.89	0.00	21.42
				Base 99.922056	24,980,513.89	99.922056	24,980,513.89	0.00	21.42
US DOLLAR Total									
			94,125,142.890	Local	93,999,287.79		93,999,269.35	-18.44	80.60
				Base	93,999,287.79		93,999,269.35	-18.44	80.60
CASH EQUIVALENT Total									
			94,125,142.890	Base	93,999,287.79		93,999,269.35	-18.44	80.60
EQUITY									
US DOLLAR								Exchange Rate:	1.000000

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

Holdings

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,625,120.150	Local	1.000000	22,625,120.15	1.000000	22,625,120.15	0.00	19.40
			Base	1.000000	22,625,120.15	1.000000	22,625,120.15	0.00	19.40
US DOLLAR Total									
		22,625,120.150	Local		22,625,120.15		22,625,120.15	0.00	19.40
			Base		22,625,120.15		22,625,120.15	0.00	19.40
EQUITY Total									
		22,625,120.150	Base		22,625,120.15		22,625,120.15	0.00	19.40

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

Books Closed

Holdings

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

As of: *June 30, 2017* *View Date:* *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		116,750,263.040	Base	116,624,407.94		116,624,389.50	-18.44	100.00

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

Books Closed

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-261.350	Local	-261.35	-261.35	0.00	0.00		0.00
		Base	-261.35	-261.35	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,256,510.870	Local	9,261,181.26	9,261,139.13	1.10	-42.13		-42.13
		Base	9,261,181.26	9,261,139.13	1.10	-42.13	0.00	-42.13
EQUITY								
	20,452,237.024	Local	595,306,408.85	835,591,034.26	98.90	240,284,625.41		240,284,625.41
		Base	595,306,408.85	835,591,034.26	98.90	240,284,625.41	0.00	240,284,625.41
US DOLLAR Total								
	29,708,486.544	Local	604,567,328.76	844,851,912.04	100.00	240,284,583.28		240,284,583.28
		Base	604,567,328.76	844,851,912.04	100.00	240,284,583.28	0.00	240,284,583.28
FUND Total								
	29,708,486.544	Base	604,567,328.76	844,851,912.04	100.00	240,284,583.28	0.00	240,284,583.28

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-11,465.160	Local	-11,465.16	-11,465.16	0.00	0.00		0.00
		Base	-11,465.16	-11,465.16	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,304,327.940	Local	4,306,480.50	4,306,480.10	0.76	-0.40		-0.40
		Base	4,306,480.50	4,306,480.10	0.76	-0.40	0.00	-0.40
EQUITY								
	20,627,593.200	Local	425,513,559.19	564,097,287.94	99.20	138,583,728.75		138,583,728.75
		Base	425,513,559.19	564,097,287.94	99.20	138,583,728.75	0.00	138,583,728.75
FIXED INCOME								
	225,000.000	Local	225,000.00	230,625.00	0.04	5,625.00		5,625.00
		Base	225,000.00	230,625.00	0.04	5,625.00	0.00	5,625.00
US DOLLAR Total								
	25,145,455.980	Local	430,033,574.53	568,622,927.88	100.00	138,589,353.35		138,589,353.35
		Base	430,033,574.53	568,622,927.88	100.00	138,589,353.35	0.00	138,589,353.35
FUND Total								
	25,145,455.980	Base	430,033,574.53	568,622,927.88	100.00	138,589,353.35	0.00	138,589,353.35

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,392.670	Local	-3,392.67	-3,392.67	0.00	0.00		0.00
		Base	-3,392.67	-3,392.67	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	121,943,754.620	Local	121,912,645.50	121,912,225.76	5.68	-419.74		-419.74
		Base	121,912,645.50	121,912,225.76	5.68	-419.74	0.00	-419.74
FIXED INCOME								
	1,901,197,308.070	Local	1,994,466,891.87	2,023,122,983.99	94.32	28,656,092.12		28,656,092.12
Original Face:	1,743,108,786.000	Base	1,994,466,891.87	2,023,122,983.99	94.32	28,656,092.12	0.00	28,656,092.12
US DOLLAR Total								
	2,023,137,670.020	Local	2,116,376,144.70	2,145,031,817.08	100.00	28,655,672.38		28,655,672.38
Original Face:	1,743,108,786.000	Base	2,116,376,144.70	2,145,031,817.08	100.00	28,655,672.38	0.00	28,655,672.38
FUND Total								
	2,023,137,670.020	Base	2,116,376,144.70	2,145,031,817.08	100.00	28,655,672.38	0.00	28,655,672.38
Original Face:	1,743,108,786.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	10,262,841.360	Local	10,262,841.36	10,262,841.36	2.92	0.00		0.00
		Base	10,262,841.36	10,262,841.36	2.92	0.00	0.00	0.00
CASH EQUIVALENT								
	34,500,000.000	Local	34,487,882.36	34,481,499.11	9.82	-6,383.25		-6,383.25
		Base	34,487,882.36	34,481,499.11	9.82	-6,383.25	0.00	-6,383.25
FIXED INCOME								
	305,271,463.970	Local	306,503,032.87	306,441,853.64	87.26	-61,179.23		-61,179.23
Original Face:	201,012,802.000	Base	306,503,032.87	306,441,853.64	87.26	-61,179.23	0.00	-61,179.23
US DOLLAR Total								
	350,034,305.330	Local	351,253,756.59	351,186,194.11	100.00	-67,562.48		-67,562.48
Original Face:	201,012,802.000	Base	351,253,756.59	351,186,194.11	100.00	-67,562.48	0.00	-67,562.48
FUND Total								
	350,034,305.330	Base	351,253,756.59	351,186,194.11	100.00	-67,562.48	0.00	-67,562.48
Original Face:	201,012,802.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	405,683.670	Local	405,683.67	405,683.67	0.28	0.00		0.00
		Base	405,683.67	405,683.67	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	28,242,409.000	Local	28,164,631.22	28,165,959.00	19.27	1,327.78		1,327.78
		Base	28,164,631.22	28,165,959.00	19.27	1,327.78	0.00	1,327.78
FIXED INCOME								
	116,593,558.780	Local	118,237,903.24	117,595,584.21	80.45	-642,319.03		-642,319.03
Original Face:	133,282,518.000	Base	118,237,903.24	117,595,584.21	80.45	-642,319.03	0.00	-642,319.03
US DOLLAR Total								
	145,241,651.450	Local	146,808,218.13	146,167,226.88	100.00	-640,991.25		-640,991.25
Original Face:	133,282,518.000	Base	146,808,218.13	146,167,226.88	100.00	-640,991.25	0.00	-640,991.25
FUND Total								
	145,241,651.450	Base	146,808,218.13	146,167,226.88	100.00	-640,991.25	0.00	-640,991.25
Original Face:	133,282,518.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-24,732.580	Local	-24,732.58	-24,732.58	0.00	0.00		0.00
		Base	-24,732.58	-24,732.58	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,462,070.670	Local	2,463,310.11	2,463,301.71	0.13	-8.40		-8.40
		Base	2,463,310.11	2,463,301.71	0.13	-8.40	0.00	-8.40
EQUITY								
	27,748,363.000	Local	1,101,491,536.50	1,965,158,849.11	99.87	863,667,312.61		863,667,312.61
		Base	1,101,491,536.50	1,965,158,849.11	99.87	863,667,312.61	0.00	863,667,312.61
US DOLLAR Total								
	30,185,701.090	Local	1,103,930,114.03	1,967,597,418.24	100.00	863,667,304.21		863,667,304.21
		Base	1,103,930,114.03	1,967,597,418.24	100.00	863,667,304.21	0.00	863,667,304.21
FUND Total								
	30,185,701.090	Base	1,103,930,114.03	1,967,597,418.24	100.00	863,667,304.21	0.00	863,667,304.21

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	512,500.000	Local	512,500.00	512,500.00	0.06	0.00		0.00
		Base	512,500.00	512,500.00	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	316,656,937.550	Local	316,560,152.69	316,555,356.44	35.64	-4,796.25		-4,796.25
		Base	316,560,152.69	316,555,356.44	35.64	-4,796.25	0.00	-4,796.25
FIXED INCOME								
	570,697,956.470	Local	576,068,190.61	571,121,856.31	64.30	-4,946,334.30		-4,946,334.30
Original Face:	740,916,981.000	Base	576,068,190.61	571,121,856.31	64.30	-4,946,334.30	0.00	-4,946,334.30
US DOLLAR Total								
	887,867,394.020	Local	893,140,843.30	888,189,712.75	100.00	-4,951,130.55		-4,951,130.55
Original Face:	740,916,981.000	Base	893,140,843.30	888,189,712.75	100.00	-4,951,130.55	0.00	-4,951,130.55
FUND Total								
	887,867,394.020	Base	893,140,843.30	888,189,712.75	100.00	-4,951,130.55	0.00	-4,951,130.55
Original Face:	740,916,981.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	48,595.890	Local	48,595.89	48,595.89	0.00	0.00		0.00
		Base	48,595.89	48,595.89	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,327,978,130.490	Local	1,327,904,284.84	1,327,902,621.84	64.42	-1,663.00		-1,663.00
		Base	1,327,904,284.84	1,327,902,621.84	64.42	-1,663.00	0.00	-1,663.00
FIXED INCOME								
	734,376,626.380	Local	736,683,336.10	733,232,979.19	35.57	-3,450,356.91		-3,450,356.91
Original Face:	516,954,260.000	Base	736,683,336.10	733,232,979.19	35.57	-3,450,356.91	0.00	-3,450,356.91
US DOLLAR Total								
	2,062,403,352.760	Local	2,064,636,216.83	2,061,184,196.92	100.00	-3,452,019.91		-3,452,019.91
Original Face:	516,954,260.000	Base	2,064,636,216.83	2,061,184,196.92	100.00	-3,452,019.91	0.00	-3,452,019.91
FUND Total								
	2,062,403,352.760	Base	2,064,636,216.83	2,061,184,196.92	100.00	-3,452,019.91	0.00	-3,452,019.91
Original Face:	516,954,260.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	8,358.760	Local	8,358.76	8,358.76	0.01	0.00		0.00
		Base	8,358.76	8,358.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	8,199,306.450	Local	8,201,123.89	8,168,009.10	7.84	-33,114.79		-33,114.79
		Base	8,201,123.89	8,168,009.10	7.84	-33,114.79	0.00	-33,114.79
FIXED INCOME								
	95,944,770.660	Local	95,991,121.32	95,953,767.61	92.15	-37,353.71		-37,353.71
Original Face:	47,820,000.000	Base	95,991,121.32	95,953,767.61	92.15	-37,353.71	0.00	-37,353.71
US DOLLAR Total								
	104,152,435.870	Local	104,200,603.97	104,130,135.47	100.00	-70,468.50		-70,468.50
Original Face:	47,820,000.000	Base	104,200,603.97	104,130,135.47	100.00	-70,468.50	0.00	-70,468.50
FUND Total								
	104,152,435.870	Base	104,200,603.97	104,130,135.47	100.00	-70,468.50	0.00	-70,468.50
Original Face:	47,820,000.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	337,760.400	Local	337,760.40	337,760.40	0.04	0.00		0.00
		Base	337,760.40	337,760.40	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	94,963,489.030	Local	94,898,623.19	94,895,425.69	10.65	-3,197.50		-3,197.50
		Base	94,898,623.19	94,895,425.69	10.65	-3,197.50	0.00	-3,197.50
FIXED INCOME								
	796,017,790.230	Local	798,376,399.74	796,077,626.09	89.32	-2,298,773.65		-2,298,773.65
Original Face:	401,831,631.000	Base	798,376,399.74	796,077,626.09	89.32	-2,298,773.65	0.00	-2,298,773.65
US DOLLAR Total								
	891,319,039.660	Local	893,612,783.33	891,310,812.18	100.00	-2,301,971.15		-2,301,971.15
Original Face:	401,831,631.000	Base	893,612,783.33	891,310,812.18	100.00	-2,301,971.15	0.00	-2,301,971.15
FUND Total								
	891,319,039.660	Base	893,612,783.33	891,310,812.18	100.00	-2,301,971.15	0.00	-2,301,971.15
Original Face:	401,831,631.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	109,559.010	Local	109,559.01	109,559.01	0.01	0.00		0.00
		Base	109,559.01	109,559.01	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,128,472,848.430	Local	1,127,669,799.45	1,127,669,799.45	97.91	0.00		0.00
		Base	1,127,669,799.45	1,127,669,799.45	97.91	0.00	0.00	0.00
FIXED INCOME								
	23,962,829.750	Local	23,963,427.25	23,963,268.08	2.08	-159.17		-159.17
Original Face:	43,050,000.000	Base	23,963,427.25	23,963,268.08	2.08	-159.17	0.00	-159.17
US DOLLAR Total								
	1,152,545,237.190	Local	1,151,742,785.71	1,151,742,626.54	100.00	-159.17		-159.17
Original Face:	43,050,000.000	Base	1,151,742,785.71	1,151,742,626.54	100.00	-159.17	0.00	-159.17
FUND Total								
	1,152,545,237.190	Base	1,151,742,785.71	1,151,742,626.54	100.00	-159.17	0.00	-159.17
Original Face:	43,050,000.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,694,091.470	Local	1,694,091.47	1,694,091.47	0.13	0.00		0.00
		Base	1,694,091.47	1,694,091.47	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	1,350,906,706.220	Local	1,348,468,020.18	1,348,407,766.57	99.87	-60,253.61		-60,253.61
		Base	1,348,468,020.18	1,348,407,766.57	99.87	-60,253.61	0.00	-60,253.61
US DOLLAR Total								
	1,352,600,797.690	Local	1,350,162,111.65	1,350,101,858.04	100.00	-60,253.61		-60,253.61
		Base	1,350,162,111.65	1,350,101,858.04	100.00	-60,253.61	0.00	-60,253.61
FUND Total								
	1,352,600,797.690	Base	1,350,162,111.65	1,350,101,858.04	100.00	-60,253.61	0.00	-60,253.61

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,159,240.110	Local	-5,159,240.11	-5,159,240.11	1.89	0.00		0.00
		Base	-5,159,240.11	-5,159,240.11	1.89	0.00	0.00	0.00
CASH EQUIVALENT								
	41,023,262.630	Local	41,136,591.96	41,124,617.63	15.04	-11,974.33		-11,974.33
		Base	41,136,591.96	41,124,617.63	15.04	-11,974.33	0.00	-11,974.33
FIXED INCOME								
	223,815,000.000	Local	227,211,753.45	227,104,880.20	83.07	-106,873.25		-106,873.25
		Base	227,211,753.45	227,104,880.20	83.07	-106,873.25	0.00	-106,873.25
US DOLLAR Total								
	259,679,022.520	Local	263,189,105.30	263,070,257.72	100.00	-118,847.58		-118,847.58
		Base	263,189,105.30	263,070,257.72	100.00	-118,847.58	0.00	-118,847.58
FUND Total								
	259,679,022.520	Base	263,189,105.30	263,070,257.72	100.00	-118,847.58	0.00	-118,847.58

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,459,936.490	Local	2,459,936.49	2,459,936.49	0.67	0.00		0.00
		Base	2,459,936.49	2,459,936.49	0.67	0.00	0.00	0.00
CASH EQUIVALENT								
	115,470,440.560	Local	115,453,387.55	115,435,375.28	31.56	-18,012.27		-18,012.27
		Base	115,453,387.55	115,435,375.28	31.56	-18,012.27	0.00	-18,012.27
FIXED INCOME								
	246,445,431.970	Local	247,260,173.76	247,872,441.58	67.77	612,267.82		612,267.82
Original Face:	218,848,695.000	Base	247,260,173.76	247,872,441.58	67.77	612,267.82	0.00	612,267.82
US DOLLAR Total								
	364,375,809.020	Local	365,173,497.80	365,767,753.35	100.00	594,255.55		594,255.55
Original Face:	218,848,695.000	Base	365,173,497.80	365,767,753.35	100.00	594,255.55	0.00	594,255.55
FUND Total								
	364,375,809.020	Base	365,173,497.80	365,767,753.35	100.00	594,255.55	0.00	594,255.55
Original Face:	218,848,695.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,265.970	Local	1,265.97	1,265.97	100.00	0.00		0.00
		Base	1,265.97	1,265.97	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,265.970	Local	1,265.97	1,265.97	100.00	0.00		0.00
		Base	1,265.97	1,265.97	100.00	0.00	0.00	0.00
FUND Total								
	1,265.970	Base	1,265.97	1,265.97	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	389,414.090	Local	389,414.09	389,414.09	0.11	0.00		0.00
		Base	389,414.09	389,414.09	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	74,275,000.000	Local	74,262,533.94	74,227,176.67	21.05	-35,357.27		-35,357.27
		Base	74,262,533.94	74,227,176.67	21.05	-35,357.27	0.00	-35,357.27
FIXED INCOME								
	275,004,977.150	Local	278,563,107.68	277,999,116.25	78.84	-563,991.43		-563,991.43
Original Face:	201,030,168.000	Base	278,563,107.68	277,999,116.25	78.84	-563,991.43	0.00	-563,991.43
US DOLLAR Total								
	349,669,391.240	Local	353,215,055.71	352,615,707.01	100.00	-599,348.70		-599,348.70
Original Face:	201,030,168.000	Base	353,215,055.71	352,615,707.01	100.00	-599,348.70	0.00	-599,348.70
FUND Total								
	349,669,391.240	Base	353,215,055.71	352,615,707.01	100.00	-599,348.70	0.00	-599,348.70
Original Face:	201,030,168.000							

Holdings

Currency Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	904,750.730	Local	904,750.73	904,750.73	0.09	0.00		0.00
		Base	904,750.73	904,750.73	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	460,942,034.000	Local	460,420,220.22	460,357,039.95	46.29	-63,180.27		-63,180.27
		Base	460,420,220.22	460,357,039.95	46.29	-63,180.27	0.00	-63,180.27
FIXED INCOME								
	533,416,823.950	Local	535,486,018.80	533,273,834.35	53.62	-2,212,184.45		-2,212,184.45
Original Face:	390,116,958.000	Base	535,486,018.80	533,273,834.35	53.62	-2,212,184.45	0.00	-2,212,184.45
US DOLLAR Total								
	995,263,608.680	Local	996,810,989.75	994,535,625.03	100.00	-2,275,364.72		-2,275,364.72
Original Face:	390,116,958.000	Base	996,810,989.75	994,535,625.03	100.00	-2,275,364.72	0.00	-2,275,364.72
FUND Total								
	995,263,608.680	Base	996,810,989.75	994,535,625.03	100.00	-2,275,364.72	0.00	-2,275,364.72
Original Face:	390,116,958.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	94,125,142.890	Local	93,999,287.79	93,999,269.35	80.60	-18.44		-18.44
		Base	93,999,287.79	93,999,269.35	80.60	-18.44	0.00	-18.44
EQUITY								
	22,625,120.150	Local	22,625,120.15	22,625,120.15	19.40	0.00		0.00
		Base	22,625,120.15	22,625,120.15	19.40	0.00	0.00	0.00
US DOLLAR Total								
	116,750,263.040	Local	116,624,407.94	116,624,389.50	100.00	-18.44		-18.44
		Base	116,624,407.94	116,624,389.50	100.00	-18.44	0.00	-18.44
FUND Total								
	116,750,263.040	Base	116,624,407.94	116,624,389.50	100.00	-18.44	0.00	-18.44

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-261.350	-261.35	-261.35	0.00	0.00	0.00	0.00
CASH Total	-261.350	-261.35	-261.35	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,256,510.870	9,261,181.26	9,261,139.13	1.10	-42.13	0.00	-42.13
CASH EQUIVALENT Total	9,256,510.870	9,261,181.26	9,261,139.13	1.10	-42.13	0.00	-42.13

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,452,237.024	595,306,408.85	835,591,034.26	98.90	240,284,625.41	0.00	240,284,625.41
EQUITY Total	20,452,237.024	595,306,408.85	835,591,034.26	98.90	240,284,625.41	0.00	240,284,625.41

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	29,708,486.544	604,567,328.76	844,851,912.04	100.00	240,284,583.28	0.00	240,284,583.28

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-11,465.160	-11,465.16	-11,465.16	0.00	0.00	0.00	0.00
CASH Total	-11,465.160	-11,465.16	-11,465.16	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,304,327.940	4,306,480.50	4,306,480.10	0.76	-0.40	0.00	-0.40
CASH EQUIVALENT Total	4,304,327.940	4,306,480.50	4,306,480.10	0.76	-0.40	0.00	-0.40

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,627,593.200	425,513,559.19	564,097,287.94	99.20	138,583,728.75	0.00	138,583,728.75
EQUITY Total	20,627,593.200	425,513,559.19	564,097,287.94	99.20	138,583,728.75	0.00	138,583,728.75

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	225,000.000	225,000.00	230,625.00	0.04	5,625.00	0.00	5,625.00
FIXED INCOME Total							
	225,000.000	225,000.00	230,625.00	0.04	5,625.00	0.00	5,625.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,145,455.980	430,033,574.53	568,622,927.88	100.00	138,589,353.35	0.00	138,589,353.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,392.670	-3,392.67	-3,392.67	0.00	0.00	0.00	0.00
CASH Total	-3,392.670	-3,392.67	-3,392.67	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	121,943,754.620	121,912,645.50	121,912,225.76	5.68	-419.74	0.00	-419.74
CASH EQUIVALENT Total	121,943,754.620	121,912,645.50	121,912,225.76	5.68	-419.74	0.00	-419.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,901,197,308.070	1,994,466,891.87	2,023,122,983.99	94.32	28,656,092.12	0.00	28,656,092.12
FIXED INCOME Total	1,901,197,308.070	1,994,466,891.87	2,023,122,983.99	94.32	28,656,092.12	0.00	28,656,092.12

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,023,137,670.020	2,116,376,144.70	2,145,031,817.08	100.00	28,655,672.38	0.00	28,655,672.38

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	10,262,841.360	10,262,841.36	10,262,841.36	2.92	0.00	0.00	0.00
CASH Total	10,262,841.360	10,262,841.36	10,262,841.36	2.92	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	34,500,000.000	34,487,882.36	34,481,499.11	9.82	-6,383.25	0.00	-6,383.25
CASH EQUIVALENT Total	34,500,000.000	34,487,882.36	34,481,499.11	9.82	-6,383.25	0.00	-6,383.25

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							
	305,271,463.970	306,503,032.87	306,441,853.64	87.26	-61,179.23	0.00	-61,179.23
FIXED INCOME Total							
	305,271,463.970	306,503,032.87	306,441,853.64	87.26	-61,179.23	0.00	-61,179.23

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	350,034,305.330	351,253,756.59	351,186,194.11	100.00	-67,562.48	0.00	-67,562.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	405,683.670	405,683.67	405,683.67	0.28	0.00	0.00	0.00
CASH Total	405,683.670	405,683.67	405,683.67	0.28	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	28,242,409.000	28,164,631.22	28,165,959.00	19.27	1,327.78	0.00	1,327.78
CASH EQUIVALENT Total	28,242,409.000	28,164,631.22	28,165,959.00	19.27	1,327.78	0.00	1,327.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	116,593,558.780	118,237,903.24	117,595,584.21	80.45	-642,319.03	0.00	-642,319.03
FIXED INCOME Total	116,593,558.780	118,237,903.24	117,595,584.21	80.45	-642,319.03	0.00	-642,319.03

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	145,241,651.450	146,808,218.13	146,167,226.88	100.00	-640,991.25	0.00	-640,991.25

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-24,732.580	-24,732.58	-24,732.58	0.00	0.00	0.00	0.00
CASH Total	-24,732.580	-24,732.58	-24,732.58	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,462,070.670	2,463,310.11	2,463,301.71	0.13	-8.40	0.00	-8.40
CASH EQUIVALENT Total	2,462,070.670	2,463,310.11	2,463,301.71	0.13	-8.40	0.00	-8.40

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,748,363.000	1,101,491,536.50	1,965,158,849.11	99.87	863,667,312.61	0.00	863,667,312.61
EQUITY Total	27,748,363.000	1,101,491,536.50	1,965,158,849.11	99.87	863,667,312.61	0.00	863,667,312.61

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	30,185,701.090	1,103,930,114.03	1,967,597,418.24	100.00	863,667,304.21	0.00	863,667,304.21

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	512,500.000	512,500.00	512,500.00	0.06	0.00	0.00	0.00
CASH Total	512,500.000	512,500.00	512,500.00	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	316,656,937.550	316,560,152.69	316,555,356.44	35.64	-4,796.25	0.00	-4,796.25
CASH EQUIVALENT Total	316,656,937.550	316,560,152.69	316,555,356.44	35.64	-4,796.25	0.00	-4,796.25

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	570,697,956.470	576,068,190.61	571,121,856.31	64.30	-4,946,334.30	0.00	-4,946,334.30
FIXED INCOME Total							
	570,697,956.470	576,068,190.61	571,121,856.31	64.30	-4,946,334.30	0.00	-4,946,334.30

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	887,867,394.020	893,140,843.30	888,189,712.75	100.00	-4,951,130.55	0.00	-4,951,130.55

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	48,595.890	48,595.89	48,595.89	0.00	0.00	0.00	0.00
CASH Total	48,595.890	48,595.89	48,595.89	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,327,978,130.490	1,327,904,284.84	1,327,902,621.84	64.42	-1,663.00	0.00	-1,663.00
CASH EQUIVALENT Total	1,327,978,130.490	1,327,904,284.84	1,327,902,621.84	64.42	-1,663.00	0.00	-1,663.00

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	734,376,626.380	736,683,336.10	733,232,979.19	35.57	-3,450,356.91	0.00	-3,450,356.91
FIXED INCOME Total	734,376,626.380	736,683,336.10	733,232,979.19	35.57	-3,450,356.91	0.00	-3,450,356.91

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,062,403,352.760	2,064,636,216.83	2,061,184,196.92	100.00	-3,452,019.91	0.00	-3,452,019.91

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	8,358.760	8,358.76	8,358.76	0.01	0.00	0.00	0.00
CASH Total	8,358.760	8,358.76	8,358.76	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,199,306.450	8,201,123.89	8,168,009.10	7.84	-33,114.79	0.00	-33,114.79
CASH EQUIVALENT Total	8,199,306.450	8,201,123.89	8,168,009.10	7.84	-33,114.79	0.00	-33,114.79

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	95,944,770.660	95,991,121.32	95,953,767.61	92.15	-37,353.71	0.00	-37,353.71
FIXED INCOME Total	95,944,770.660	95,991,121.32	95,953,767.61	92.15	-37,353.71	0.00	-37,353.71

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	104,152,435.870	104,200,603.97	104,130,135.47	100.00	-70,468.50	0.00	-70,468.50

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	337,760.400	337,760.40	337,760.40	0.04	0.00	0.00	0.00
CASH Total	337,760.400	337,760.40	337,760.40	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	94,963,489.030	94,898,623.19	94,895,425.69	10.65	-3,197.50	0.00	-3,197.50
CASH EQUIVALENT Total	94,963,489.030	94,898,623.19	94,895,425.69	10.65	-3,197.50	0.00	-3,197.50

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	796,017,790.230	798,376,399.74	796,077,626.09	89.32	-2,298,773.65	0.00	-2,298,773.65
FIXED INCOME Total	796,017,790.230	798,376,399.74	796,077,626.09	89.32	-2,298,773.65	0.00	-2,298,773.65

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	891,319,039.660	893,612,783.33	891,310,812.18	100.00	-2,301,971.15	0.00	-2,301,971.15

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	109,559.010	109,559.01	109,559.01	0.01	0.00	0.00	0.00
CASH Total	109,559.010	109,559.01	109,559.01	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,128,472,848.430	1,127,669,799.45	1,127,669,799.45	97.91	0.00	0.00	0.00
CASH EQUIVALENT Total	1,128,472,848.430	1,127,669,799.45	1,127,669,799.45	97.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	23,962,829.750	23,963,427.25	23,963,268.08	2.08	-159.17	0.00	-159.17
FIXED INCOME Total							
	23,962,829.750	23,963,427.25	23,963,268.08	2.08	-159.17	0.00	-159.17

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,152,545,237.190	1,151,742,785.71	1,151,742,626.54	100.00	-159.17	0.00	-159.17

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,694,091.470	1,694,091.47	1,694,091.47	0.13	0.00	0.00	0.00
CASH Total	1,694,091.470	1,694,091.47	1,694,091.47	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,350,906,706.220	1,348,468,020.18	1,348,407,766.57	99.87	-60,253.61	0.00	-60,253.61
CASH EQUIVALENT Total	1,350,906,706.220	1,348,468,020.18	1,348,407,766.57	99.87	-60,253.61	0.00	-60,253.61

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,352,600,797.690	1,350,162,111.65	1,350,101,858.04	100.00	-60,253.61	0.00	-60,253.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-5,159,240.110	-5,159,240.11	-5,159,240.11	1.89	0.00	0.00	0.00
CASH Total	-5,159,240.110	-5,159,240.11	-5,159,240.11	1.89	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	41,023,262.630	41,136,591.96	41,124,617.63	15.04	-11,974.33	0.00	-11,974.33
CASH EQUIVALENT Total	41,023,262.630	41,136,591.96	41,124,617.63	15.04	-11,974.33	0.00	-11,974.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	223,815,000.000	227,211,753.45	227,104,880.20	83.07	-106,873.25	0.00	-106,873.25
FIXED INCOME Total							
	223,815,000.000	227,211,753.45	227,104,880.20	83.07	-106,873.25	0.00	-106,873.25

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	259,679,022.520	263,189,105.30	263,070,257.72	100.00	-118,847.58	0.00	-118,847.58

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,459,936.490	2,459,936.49	2,459,936.49	0.67	0.00	0.00	0.00
CASH Total	2,459,936.490	2,459,936.49	2,459,936.49	0.67	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	115,470,440.560	115,453,387.55	115,435,375.28	31.56	-18,012.27	0.00	-18,012.27
CASH EQUIVALENT Total	115,470,440.560	115,453,387.55	115,435,375.28	31.56	-18,012.27	0.00	-18,012.27

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	246,445,431.970	247,260,173.76	247,872,441.58	67.77	612,267.82	0.00	612,267.82
FIXED INCOME Total	246,445,431.970	247,260,173.76	247,872,441.58	67.77	612,267.82	0.00	612,267.82

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	364,375,809.020	365,173,497.80	365,767,753.35	100.00	594,255.55	0.00	594,255.55

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,265.970	1,265.97	1,265.97	100.00	0.00	0.00	0.00
CASH Total	1,265.970	1,265.97	1,265.97	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,265.970	1,265.97	1,265.97	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	389,414.090	389,414.09	389,414.09	0.11	0.00	0.00	0.00
CASH Total	389,414.090	389,414.09	389,414.09	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	74,275,000.000	74,262,533.94	74,227,176.67	21.05	-35,357.27	0.00	-35,357.27
CASH EQUIVALENT Total	74,275,000.000	74,262,533.94	74,227,176.67	21.05	-35,357.27	0.00	-35,357.27

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	275,004,977.150	278,563,107.68	277,999,116.25	78.84	-563,991.43	0.00	-563,991.43
FIXED INCOME Total	275,004,977.150	278,563,107.68	277,999,116.25	78.84	-563,991.43	0.00	-563,991.43

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	349,669,391.240	353,215,055.71	352,615,707.01	100.00	-599,348.70	0.00	-599,348.70

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	904,750.730	904,750.73	904,750.73	0.09	0.00	0.00	0.00
CASH Total	904,750.730	904,750.73	904,750.73	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	460,942,034.000	460,420,220.22	460,357,039.95	46.29	-63,180.27	0.00	-63,180.27
CASH EQUIVALENT Total	460,942,034.000	460,420,220.22	460,357,039.95	46.29	-63,180.27	0.00	-63,180.27

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	533,416,823.950	535,486,018.80	533,273,834.35	53.62	-2,212,184.45	0.00	-2,212,184.45
FIXED INCOME Total	533,416,823.950	535,486,018.80	533,273,834.35	53.62	-2,212,184.45	0.00	-2,212,184.45

Holdings

Asset Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	995,263,608.680	996,810,989.75	994,535,625.03	100.00	-2,275,364.72	0.00	-2,275,364.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	94,125,142.890	93,999,287.79	93,999,269.35	80.60	-18.44	0.00	-18.44
CASH EQUIVALENT Total	94,125,142.890	93,999,287.79	93,999,269.35	80.60	-18.44	0.00	-18.44

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	22,625,120.150	22,625,120.15	22,625,120.15	19.40	0.00	0.00	0.00
EQUITY Total	22,625,120.150	22,625,120.15	22,625,120.15	19.40	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	116,750,263.040	116,624,407.94	116,624,389.50	100.00	-18.44	0.00	-18.44

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-261.350	-261.35	-261.35	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							
	9,256,510.870	9,261,181.26	9,261,139.13	1.10	-42.13	0.00	-42.13
					0.00 GN	0.00 GN	0.00 GN
					-42.13 LS	0.00 LS	-42.13 LS
EQUITY							
	20,452,237.024	595,306,408.85	835,591,034.26	98.90	240,284,625.41	0.00	240,284,625.41
					277,946,494.74 GN	0.00 GN	277,946,494.74 GN
					-37,661,869.33 LS	0.00 LS	-37,661,869.33 LS
FUND Total							
0.000	29,708,486.544	604,567,328.76	844,851,912.04	100.00	240,284,583.28	0.00	240,284,583.28
					277,946,494.74 GN	0.00 GN	277,946,494.74 GN
					-37,661,911.46 LS	0.00 LS	-37,661,911.46 LS

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-11,465.160	-11,465.16	-11,465.16	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,304,327.940	4,306,480.50	4,306,480.10	0.76	-0.40	0.00	-0.40
					0.00 GN	0.00 GN	0.00 GN
					-0.40 LS	0.00 LS	-0.40 LS
EQUITY							
	20,627,593.200	425,513,559.19	564,097,287.94	99.20	138,583,728.75	0.00	138,583,728.75
					174,894,050.21 GN	0.00 GN	174,894,050.21 GN
					-36,310,321.46 LS	0.00 LS	-36,310,321.46 LS
FIXED INCOME							
	225,000.000	225,000.00	230,625.00	0.04	5,625.00	0.00	5,625.00
					5,625.00 GN	0.00 GN	5,625.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	25,145,455.980	430,033,574.53	568,622,927.88	100.00	138,589,353.35	0.00	138,589,353.35
					174,899,675.21 GN	0.00 GN	174,899,675.21 GN
					-36,310,321.86 LS	0.00 LS	-36,310,321.86 LS

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,392.670	-3,392.67	-3,392.67	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	121,943,754.620	121,912,645.50	121,912,225.76	5.68	-419.74	0.00	-419.74
					0.00 GN	0.00 GN	0.00 GN
					-419.74 LS	0.00 LS	-419.74 LS
FIXED INCOME							
	1,901,197,308.070	1,994,466,891.87	2,023,122,983.99	94.32	28,656,092.12	0.00	28,656,092.12
					41,422,877.32 GN	0.00 GN	41,422,877.32 GN
					-12,766,785.20 LS	0.00 LS	-12,766,785.20 LS
Original Face: 1,743,108,786.000							
FUND Total							
0.000	2,023,137,670.020	2,116,376,144.70	2,145,031,817.08	100.00	28,655,672.38	0.00	28,655,672.38
					41,422,877.32 GN	0.00 GN	41,422,877.32 GN
					-12,767,204.94 LS	0.00 LS	-12,767,204.94 LS
Original Face: 1,743,108,786.000							

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	10,262,841.360	10,262,841.36	10,262,841.36	2.92	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							
	34,500,000.000	34,487,882.36	34,481,499.11	9.82	-6,383.25	0.00	-6,383.25
					0.00 GN	0.00 GN	0.00 GN
					-6,383.25 LS	0.00 LS	-6,383.25 LS
FIXED INCOME							
	305,271,463.970	306,503,032.87	306,441,853.64	87.26	-61,179.23	0.00	-61,179.23
					675,899.04 GN	0.00 GN	675,899.04 GN
					-737,078.27 LS	0.00 LS	-737,078.27 LS
Original Face:	201,012,802.000						
FUND Total							
0.000	350,034,305.330	351,253,756.59	351,186,194.11	100.00	-67,562.48	0.00	-67,562.48
					675,899.04 GN	0.00 GN	675,899.04 GN
					-743,461.52 LS	0.00 LS	-743,461.52 LS
Original Face:	201,012,802.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	405,683.670	405,683.67	405,683.67	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	28,242,409.000	28,164,631.22	28,165,959.00	19.27	1,327.78	0.00	1,327.78
					1,327.78 GN	0.00 GN	1,327.78 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	116,593,558.780	118,237,903.24	117,595,584.21	80.45	-642,319.03	0.00	-642,319.03
					204,312.77 GN	0.00 GN	204,312.77 GN
					-846,631.80 LS	0.00 LS	-846,631.80 LS
Original Face:	133,282,518.000						
FUND Total							
0.000	145,241,651.450	146,808,218.13	146,167,226.88	100.00	-640,991.25	0.00	-640,991.25
					205,640.55 GN	0.00 GN	205,640.55 GN
					-846,631.80 LS	0.00 LS	-846,631.80 LS
Original Face:	133,282,518.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-24,732.580	-24,732.58	-24,732.58	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,462,070.670	2,463,310.11	2,463,301.71	0.13	-8.40	0.00	-8.40
					0.00 GN	0.00 GN	0.00 GN
					-8.40 LS	0.00 LS	-8.40 LS
EQUITY							
	27,748,363.000	1,101,491,536.50	1,965,158,849.11	99.87	863,667,312.61	0.00	863,667,312.61
					905,442,703.70 GN	0.00 GN	905,442,703.70 GN
					-41,775,391.09 LS	0.00 LS	-41,775,391.09 LS
FUND Total							
0.000	30,185,701.090	1,103,930,114.03	1,967,597,418.24	100.00	863,667,304.21	0.00	863,667,304.21
					905,442,703.70 GN	0.00 GN	905,442,703.70 GN
					-41,775,399.49 LS	0.00 LS	-41,775,399.49 LS

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	512,500.000	512,500.00	512,500.00	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	316,656,937.550	316,560,152.69	316,555,356.44	35.64	-4,796.25	0.00	-4,796.25
					0.00 GN	0.00 GN	0.00 GN
					-4,796.25 LS	0.00 LS	-4,796.25 LS
FIXED INCOME							
	570,697,956.470	576,068,190.61	571,121,856.31	64.30	-4,946,334.30	0.00	-4,946,334.30
					420,123.74 GN	0.00 GN	420,123.74 GN
					-5,366,458.04 LS	0.00 LS	-5,366,458.04 LS
Original Face:	740,916,981.000						
FUND Total							
0.000	887,867,394.020	893,140,843.30	888,189,712.75	100.00	-4,951,130.55	0.00	-4,951,130.55
					420,123.74 GN	0.00 GN	420,123.74 GN
					-5,371,254.29 LS	0.00 LS	-5,371,254.29 LS
Original Face:	740,916,981.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	48,595.890	48,595.89	48,595.89	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							
	1,327,978,130.490	1,327,904,284.84	1,327,902,621.84	64.42	-1,663.00	0.00	-1,663.00
					13,160.00 GN	0.00 GN	13,160.00 GN
					-14,823.00 LS	0.00 LS	-14,823.00 LS
FIXED INCOME							
	734,376,626.380	736,683,336.10	733,232,979.19	35.57	-3,450,356.91	0.00	-3,450,356.91
					1,173,337.14 GN	0.00 GN	1,173,337.14 GN
					-4,623,694.05 LS	0.00 LS	-4,623,694.05 LS
Original Face:	516,954,260.000						
FUND Total							
0.000	2,062,403,352.760	2,064,636,216.83	2,061,184,196.92	100.00	-3,452,019.91	0.00	-3,452,019.91
					1,186,497.14 GN	0.00 GN	1,186,497.14 GN
					-4,638,517.05 LS	0.00 LS	-4,638,517.05 LS
Original Face:	516,954,260.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	8,358.760	8,358.76	8,358.76	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							
	8,199,306.450	8,201,123.89	8,168,009.10	7.84	-33,114.79	0.00	-33,114.79
					4,609.58 GN	0.00 GN	4,609.58 GN
					-37,724.37 LS	0.00 LS	-37,724.37 LS
FIXED INCOME							
	95,944,770.660	95,991,121.32	95,953,767.61	92.15	-37,353.71	0.00	-37,353.71
					127,102.44 GN	0.00 GN	127,102.44 GN
					-164,456.15 LS	0.00 LS	-164,456.15 LS
Original Face:	47,820,000.000						
FUND Total							
0.000	104,152,435.870	104,200,603.97	104,130,135.47	100.00	-70,468.50	0.00	-70,468.50
					131,712.02 GN	0.00 GN	131,712.02 GN
					-202,180.52 LS	0.00 LS	-202,180.52 LS
Original Face:	47,820,000.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	337,760.400	337,760.40	337,760.40	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
CASH EQUIVALENT							
	94,963,489.030	94,898,623.19	94,895,425.69	10.65	-3,197.50	0.00	-3,197.50
					0.00 GN	0.00 GN	0.00 GN
					-3,197.50 LS	0.00 LS	-3,197.50 LS
FIXED INCOME							
	796,017,790.230	798,376,399.74	796,077,626.09	89.32	-2,298,773.65	0.00	-2,298,773.65
					646,765.48 GN	0.00 GN	646,765.48 GN
					-2,945,539.13 LS	0.00 LS	-2,945,539.13 LS
Original Face:	401,831,631.000						
FUND Total							
0.000	891,319,039.660	893,612,783.33	891,310,812.18	100.00	-2,301,971.15	0.00	-2,301,971.15
					646,765.48 GN	0.00 GN	646,765.48 GN
					-2,948,736.63 LS	0.00 LS	-2,948,736.63 LS
Original Face:	401,831,631.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	109,559.010	109,559.01	109,559.01	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							
	1,128,472,848.430	1,127,669,799.45	1,127,669,799.45	97.91	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	23,962,829.750	23,963,427.25	23,963,268.08	2.08	-159.17	0.00	-159.17
					53.15 GN	0.00 GN	53.15 GN
					-212.32 LS	0.00 LS	-212.32 LS
Original Face:	43,050,000.000						
FUND Total							
0.000	1,152,545,237.190	1,151,742,785.71	1,151,742,626.54	100.00	-159.17	0.00	-159.17
					53.15 GN	0.00 GN	53.15 GN
					-212.32 LS	0.00 LS	-212.32 LS
Original Face:	43,050,000.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,694,091.470	1,694,091.47	1,694,091.47	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,350,906,706.220	1,348,468,020.18	1,348,407,766.57	99.87	-60,253.61	0.00	-60,253.61
					493.33 GN	0.00 GN	493.33 GN
					-60,746.94 LS	0.00 LS	-60,746.94 LS
FUND Total							
0.000	1,352,600,797.690	1,350,162,111.65	1,350,101,858.04	100.00	-60,253.61	0.00	-60,253.61
					493.33 GN	0.00 GN	493.33 GN
					-60,746.94 LS	0.00 LS	-60,746.94 LS

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-5,159,240.110	-5,159,240.11	-5,159,240.11	1.89	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	41,023,262.630	41,136,591.96	41,124,617.63	15.04	-11,974.33	0.00	-11,974.33
					0.00 GN	0.00 GN	0.00 GN
					-11,974.33 LS	0.00 LS	-11,974.33 LS
FIXED INCOME							
	223,815,000.000	227,211,753.45	227,104,880.20	83.07	-106,873.25	0.00	-106,873.25
					48,688.85 GN	0.00 GN	48,688.85 GN
					-155,562.10 LS	0.00 LS	-155,562.10 LS
FUND Total							
0.000	259,679,022.520	263,189,105.30	263,070,257.72	100.00	-118,847.58	0.00	-118,847.58
					48,688.85 GN	0.00 GN	48,688.85 GN
					-167,536.43 LS	0.00 LS	-167,536.43 LS

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,459,936.490	2,459,936.49	2,459,936.49	0.67	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	115,470,440.560	115,453,387.55	115,435,375.28	31.56	-18,012.27	0.00	-18,012.27
					17,345.00 GN	0.00 GN	17,345.00 GN
					-35,357.27 LS	0.00 LS	-35,357.27 LS
FIXED INCOME							
	246,445,431.970	247,260,173.76	247,872,441.58	67.77	612,267.82	0.00	612,267.82
					1,226,070.80 GN	0.00 GN	1,226,070.80 GN
					-613,802.98 LS	0.00 LS	-613,802.98 LS
Original Face:	218,848,695.000						
FUND Total							
0.000	364,375,809.020	365,173,497.80	365,767,753.35	100.00	594,255.55	0.00	594,255.55
					1,243,415.80 GN	0.00 GN	1,243,415.80 GN
					-649,160.25 LS	0.00 LS	-649,160.25 LS
Original Face:	218,848,695.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,265.970	1,265.97	1,265.97	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	1,265.970	1,265.97	1,265.97	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: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	389,414.090	389,414.09	389,414.09	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							
	74,275,000.000	74,262,533.94	74,227,176.67	21.05	-35,357.27	0.00	-35,357.27
					0.00 GN	0.00 GN	0.00 GN
					-35,357.27 LS	0.00 LS	-35,357.27 LS
FIXED INCOME							
	275,004,977.150	278,563,107.68	277,999,116.25	78.84	-563,991.43	0.00	-563,991.43
					1,125,965.58 GN	0.00 GN	1,125,965.58 GN
					-1,689,957.01 LS	0.00 LS	-1,689,957.01 LS
Original Face:	201,030,168.000						
FUND Total							
0.000	349,669,391.240	353,215,055.71	352,615,707.01	100.00	-599,348.70	0.00	-599,348.70
					1,125,965.58 GN	0.00 GN	1,125,965.58 GN
					-1,725,314.28 LS	0.00 LS	-1,725,314.28 LS
Original Face:	201,030,168.000						

Holdings

Fund Summary

As of: *June 30, 2017*

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

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	904,750.730	904,750.73	904,750.73	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							
	460,942,034.000	460,420,220.22	460,357,039.95	46.29	-63,180.27	0.00	-63,180.27
					0.00 GN	0.00 GN	0.00 GN
					-63,180.27 LS	0.00 LS	-63,180.27 LS
FIXED INCOME							
	533,416,823.950	535,486,018.80	533,273,834.35	53.62	-2,212,184.45	0.00	-2,212,184.45
					1,009,059.68 GN	0.00 GN	1,009,059.68 GN
					-3,221,244.13 LS	0.00 LS	-3,221,244.13 LS
Original Face:	390,116,958.000						
FUND Total							
0.000	995,263,608.680	996,810,989.75	994,535,625.03	100.00	-2,275,364.72	0.00	-2,275,364.72
					1,009,059.68 GN	0.00 GN	1,009,059.68 GN
					-3,284,424.40 LS	0.00 LS	-3,284,424.40 LS
Original Face:	390,116,958.000						

Holdings

Fund Summary

As of: *June 30, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *July 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	94,125,142.890	93,999,287.79	93,999,269.35	80.60	-18.44	0.00	-18.44
					0.00 GN	0.00 GN	0.00 GN
					-18.44 LS	0.00 LS	-18.44 LS
EQUITY							
	22,625,120.150	22,625,120.15	22,625,120.15	19.40	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	116,750,263.040	116,624,407.94	116,624,389.50	100.00	-18.44	0.00	-18.44
					0.00 GN	0.00 GN	0.00 GN
					-18.44 LS	0.00 LS	-18.44 LS