Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	161,425.510	1.000000	161,425.51	1.000000	161,425.51	0.00	0.02
		Base		1.000000	161,425.51	1.000000	161,425.51	0.00	0.02
US DOLLAR Total									
		Local	161,425.510		161,425.51		161,425.51	0.00	0.02
		Base			161,425.51		161,425.51	0.00	0.02
CASH Total									
		Base	161,425.510		161,425.51		161,425.51	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.1978935	31 Dec 2030		
		Local	343,333.340	100.039198	343,467.92	100.040000	343,470.67	2.75	0.04
		Base		100.039198	343,467.92	100.040000	343,470.67	2.75	0.04
US DOLLAR Total									
		Local	343,333.340		343,467.92		343,470.67	2.75	0.04
		Base			343,467.92		343,470.67	2.75	0.04
CASH EQUIVALENT Total									
		Base	343,333.340		343,467.92		343,470.67	2.75	0.04
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	33,010.000	38.632726	1,275,266.27	72.140000	2,381,341.40	1,106,075.13	0.28
		Base		38.632726	1,275,266.27	72.140000	2,381,341.40	1,106,075.13	0.28

& 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	63.950000	1,743,149.10	410,997.58	0.21
		Base		48.871947	1,332,151.52	63.950000	1,743,149.10	410,997.58	0.21
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,105.000	21.196356	659,312.64	46.280000	1,439,539.40	780,226.76	0.17
		Base		21.196356	659,312.64	46.280000	1,439,539.40	780,226.76	0.17
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,156.000	94.026056	1,895,189.18	148.090000	2,984,902.04	1,089,712.86	0.36
		Base		94.026056	1,895,189.18	148.090000	2,984,902.04	1,089,712.86	0.36
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	37,793.000	42.409045	1,602,765.04	52.930000	2,000,383.49	397,618.45	0.24
		Base		42.409045	1,602,765.04	52.930000	2,000,383.49	397,618.45	0.24
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,385.000	10.186684	594,749.52	23.170000	1,352,780.45	758,030.93	0.16
		Base		10.186684	594,749.52	23.170000	1,352,780.45	758,030.93	0.16
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,831.000	16.718704	649,203.98	26.970000	1,047,272.07	398,068.09	0.12
		Base		16.718704	649,203.98	26.970000	1,047,272.07	398,068.09	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,188.000	25.019116	705,238.84	32.500000	916,110.00	210,871.16	0.11
		Base		25.019116	705,238.84	32.500000	916,110.00	210,871.16	0.11
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,277.000	28.317451	800,732.56	31.900000	902,036.30	101,303.74	0.11
		Base		28.317451	800,732.56	31.900000	902,036.30	101,303.74	0.11
009728106	AKORN INC COMMON STOCK								
		Local	43,124.000	41.686237	1,797,677.28	33.620000	1,449,828.88	-347,848.40	0.17
		Base		41.686237	1,797,677.28	33.620000	1,449,828.88	-347,848.40	0.17
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	22,850.000	20.740141	473,912.22	41.930000	958,100.50	484,188.28	0.11
		Base		20.740141	473,912.22	41.930000	958,100.50	484,188.28	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	613.340000	4,684,077.58	2,026,907.20	0.56
		Base		347.933793	2,657,170.38	613.340000	4,684,077.58	2,026,907.20	0.56
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	53,825.000	28.386563	1,527,906.78	18.940000	1,019,445.50	-508,461.28	0.12
		Base		28.386563	1,527,906.78	18.940000	1,019,445.50	-508,461.28	0.12
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	89,754.000	15.915417	1,428,472.33	12.310000	1,104,871.74	-323,600.59	0.13
		Base		15.915417	1,428,472.33	12.310000	1,104,871.74	-323,600.59	0.13
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,314.000	41.649965	2,761,975.79	47.940000	3,179,093.16	417,117.37	0.38
		Base		41.649965	2,761,975.79	47.940000	3,179,093.16	417,117.37	0.38
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	82,283.000	17.716920	1,457,801.36	11.840000	974,230.72	-483,570.64	0.12
		Base		17.716920	1,457,801.36	11.840000	974,230.72	-483,570.64	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,410.000	35.891785	1,306,819.89	101.400000	3,691,974.00	2,385,154.11	0.44
		Base		35.891785	1,306,819.89	101.400000	3,691,974.00	2,385,154.11	0.44
03349M105	ANDEAVOR COMMON STOCK USD.167								
		Local	17,086.800	89.266513	1,525,279.05	99.530000	1,700,649.20	175,370.15	0.20
		Base		89.266513	1,525,279.05	99.530000	1,700,649.20	175,370.15	0.20
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,878.000	44.234949	1,365,886.77	80.930000	2,498,956.54	1,133,069.77	0.30
		Base		44.234949	1,365,886.77	80.930000	2,498,956.54	1,133,069.77	0.30
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	87,843.000	16.920416	1,486,340.09	33.380000	2,932,199.34	1,445,859.25	0.35
		Base		16.920416	1,486,340.09	33.380000	2,932,199.34	1,445,859.25	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	43,943.000	31.346569	1,377,462.29	81.290000	3,572,126.47	2,194,664.18	0.43
		Base		31.346569	1,377,462.29	81.290000	3,572,126.47	2,194,664.18	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,780.000	24.303054	748,047.99	64.970000	1,999,776.60	1,251,728.61	0.24
		Base		24.303054	748,047.99	64.970000	1,999,776.60	1,251,728.61	0.24
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,339.000	17.619109	1,327,406.09	23.950000	1,804,369.05	476,962.96	0.21
		Base		17.619109	1,327,406.09	23.950000	1,804,369.05	476,962.96	0.21
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,076.000	34.834215	1,814,026.56	86.760000	4,518,113.76	2,704,087.20	0.54
		Base		34.834215	1,814,026.56	86.760000	4,518,113.76	2,704,087.20	0.54
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	41,664.000	36.438473	1,518,172.55	30.780000	1,282,417.92	-235,754.63	0.15
		Base		36.438473	1,518,172.55	30.780000	1,282,417.92	-235,754.63	0.15
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	61,824.000	29.047725	1,795,846.52	38.380000	2,372,805.12	576,958.60	0.28
		Base		29.047725	1,795,846.52	38.380000	2,372,805.12	576,958.60	0.28
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	217,554.000	7.789126	1,694,555.56	3.640000	791,896.56	-902,659.00	0.09
		Base		7.789126	1,694,555.56	3.640000	791,896.56	-902,659.00	0.09
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	41,114.000	17.764881	730,385.33	30.050000	1,235,475.70	505,090.37	0.15
		Base		17.764881	730,385.33	30.050000	1,235,475.70	505,090.37	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,126.000	52.623064	1,111,714.86	83.670000	1,767,612.42	655,897.56	0.21
		Base		52.623064	1,111,714.86	83.670000	1,767,612.42	655,897.56	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	59,678.000	44.699074	2,667,551.31	43.150000	2,575,105.70	-92,445.61	0.31
		Base		44.699074	2,667,551.31	43.150000	2,575,105.70	-92,445.61	0.31
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	72,911.000	29.925300	2,181,883.55	29.925300	2,181,883.55	0.00	0.26
		Base		29.925300	2,181,883.55	29.925300	2,181,883.55	0.00	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
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,908.000	78.257377	1,636,205.24	71.940000	1,504,121.52	-132,083.72	0.18
		Base		78.257377	1,636,205.24	71.940000	1,504,121.52	-132,083.72	0.18
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	45,481.000	45.062799	2,049,501.16	42.370000	1,927,029.97	-122,471.19	0.23
		Base		45.062799	2,049,501.16	42.370000	1,927,029.97	-122,471.19	0.23
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	47,969.000	26.911139	1,290,900.43	68.970000	3,308,421.93	2,017,521.50	0.39
		Base		26.911139	1,290,900.43	68.970000	3,308,421.93	2,017,521.50	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,151.000	35.257438	780,987.50	49.670000	1,100,240.17	319,252.67	0.13
		Base		35.257438	780,987.50	49.670000	1,100,240.17	319,252.67	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,296.000	97.981147	1,008,813.89	235.630000	2,426,046.48	1,417,232.59	0.29
		Base		97.981147	1,008,813.89	235.630000	2,426,046.48	1,417,232.59	0.29
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,466.000	72.846660	1,345,186.43	115.910000	2,140,394.06	795,207.63	0.25
		Base		72.846660	1,345,186.43	115.910000	2,140,394.06	795,207.63	0.25
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	53,497.000	43.860330	2,346,396.09	61.970000	3,315,209.09	968,813.00	0.39
		Base		43.860330	2,346,396.09	61.970000	3,315,209.09	968,813.00	0.39
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,442.000	35.418275	936,530.03	69.660000	1,841,949.72	905,419.69	0.22
		Base		35.418275	936,530.03	69.660000	1,841,949.72	905,419.69	0.22
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,756.000	89.389036	2,123,525.95	92.340000	2,193,629.04	70,103.09	0.26
		Base		89.389036	2,123,525.95	92.340000	2,193,629.04	70,103.09	0.26
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,573.000	304.844745	1,394,055.02	156.800000	717,046.40	-677,008.62	0.09
		Base		304.844745	1,394,055.02	156.800000	717,046.40	-677,008.62	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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,201.000	20.750472	502,182.17	35.470000	858,409.47	356,227.30	0.10
		Base		20.750472	502,182.17	35.470000	858,409.47	356,227.30	0.10
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	58,156.000	25.216761	1,466,505.95	75.860000	4,411,714.16	2,945,208.21	0.53
		Base		25.216761	1,466,505.95	75.860000	4,411,714.16	2,945,208.21	0.53
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,813.000	9.083616	1,842,275.39	12.630000	2,561,528.19	719,252.80	0.31
		Base		9.083616	1,842,275.39	12.630000	2,561,528.19	719,252.80	0.31
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,890.000	22.251938	1,265,912.78	44.600000	2,537,294.00	1,271,381.22	0.30
		Base		22.251938	1,265,912.78	44.600000	2,537,294.00	1,271,381.22	0.30
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,173.000	24.541187	1,084,057.86	56.610000	2,500,633.53	1,416,575.67	0.30
		Base		24.541187	1,084,057.86	56.610000	2,500,633.53	1,416,575.67	0.30
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	7,984.000	188.623484	1,505,969.90	107.500000	858,280.00	-647,689.90	0.10
		Base		188.623484	1,505,969.90	107.500000	858,280.00	-647,689.90	0.10
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	71,814.000	31.554414	2,266,048.67	65.780000	4,723,924.92	2,457,876.25	0.56
		Base		31.554414	2,266,048.67	65.780000	4,723,924.92	2,457,876.25	0.56
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	84,734.000	17.674475	1,497,629.00	22.880000	1,938,713.92	441,084.92	0.23
		Base		17.674475	1,497,629.00	22.880000	1,938,713.92	441,084.92	0.23
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,563.000	55.654237	1,422,689.27	56.980000	1,456,579.74	33,890.47	0.17
		Base		55.654237	1,422,689.27	56.980000	1,456,579.74	33,890.47	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,320.000	374.284638	868,340.36	759.900000	1,762,968.00	894,627.64	0.21
		Base		374.284638	868,340.36	759.900000	1,762,968.00	894,627.64	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
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	30,900.000	30.515619	942,932.64	54.330000	1,678,797.00	735,864.36	0.20
		Base		30.515619	942,932.64	54.330000	1,678,797.00	735,864.36	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	138,294.000	9.507983	1,314,897.05	36.900000	5,103,048.60	3,788,151.55	0.61
		Base		9.507983	1,314,897.05	36.900000	5,103,048.60	3,788,151.55	0.61
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	38,075.000	40.761661	1,552,000.25	35.100000	1,336,432.50	-215,567.75	0.16
		Base		40.761661	1,552,000.25	35.100000	1,336,432.50	-215,567.75	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,348.000	46.564812	2,018,491.47	89.700000	3,888,315.60	1,869,824.13	0.46
		Base		46.564812	2,018,491.47	89.700000	3,888,315.60	1,869,824.13	0.46
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	41,572.000	33.003262	1,372,011.62	24.220000	1,006,873.84	-365,137.78	0.12
		Base		33.003262	1,372,011.62	24.220000	1,006,873.84	-365,137.78	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	31,952.000	46.833648	1,496,428.72	97.590000	3,118,195.68	1,621,766.96	0.37
		Base		46.833648	1,496,428.72	97.590000	3,118,195.68	1,621,766.96	0.37
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,119.000	40.793283	943,099.91	40.430000	934,701.17	-8,398.74	0.11
		Base		40.793283	943,099.91	40.430000	934,701.17	-8,398.74	0.11
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	35,400.000	27.623327	977,865.76	24.300000	860,220.00	-117,645.76	0.10
		Base		27.623327	977,865.76	24.300000	860,220.00	-117,645.76	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	23,935.000	51.103536	1,223,163.13	86.730000	2,075,882.55	852,719.42	0.25
		Base		51.103536	1,223,163.13	86.730000	2,075,882.55	852,719.42	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,379.000	97.729662	1,893,903.12	106.750000	2,068,708.25	174,805.13	0.25
		Base		97.729662	1,893,903.12	106.750000	2,068,708.25	174,805.13	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
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	61,806.000	31.935933	1,973,832.28	34.700000	2,144,668.20	170,835.92	0.26
		Base		31.935933	1,973,832.28	34.700000	2,144,668.20	170,835.92	0.26
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,117.000	14.148847	525,162.77	37.450000	1,390,031.65	864,868.88	0.17
		Base		14.148847	525,162.77	37.450000	1,390,031.65	864,868.88	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,562.000	39.566349	932,262.31	98.200000	2,313,788.40	1,381,526.09	0.28
		Base		39.566349	932,262.31	98.200000	2,313,788.40	1,381,526.09	0.28
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,062.000	26.952846	594,633.69	47.580000	1,049,709.96	455,076.27	0.13
		Base		26.952846	594,633.69	47.580000	1,049,709.96	455,076.27	0.13
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,178.000	43.798356	1,540,738.55	48.190000	1,695,227.82	154,489.27	0.20
		Base		43.798356	1,540,738.55	48.190000	1,695,227.82	154,489.27	0.20
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	91,238.000	22.300609	2,034,662.94	47.610000	4,343,841.18	2,309,178.24	0.52
		Base		22.300609	2,034,662.94	47.610000	4,343,841.18	2,309,178.24	0.52
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,115.000	121.847455	745,097.19	187.050000	1,143,810.75	398,713.56	0.14
		Base		121.847455	745,097.19	187.050000	1,143,810.75	398,713.56	0.14
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	70,120.000	17.515145	1,228,161.96	25.750000	1,805,590.00	577,428.04	0.22
		Base		17.515145	1,228,161.96	25.750000	1,805,590.00	577,428.04	0.22
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,401.000	24.701593	1,294,388.18	38.900000	2,038,398.90	744,010.72	0.24
		Base		24.701593	1,294,388.18	38.900000	2,038,398.90	744,010.72	0.24
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,859.000	55.917739	1,781,483.24	61.440000	1,957,416.96	175,933.72	0.23
		Base		55.917739	1,781,483.24	61.440000	1,957,416.96	175,933.72	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
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,750.000	41.074223	1,057,661.23	56.800000	1,462,600.00	404,938.77	0.17
		Base		41.074223	1,057,661.23	56.800000	1,462,600.00	404,938.77	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,856.000	43.769469	1,875,784.38	95.060000	4,073,891.36	2,198,106.98	0.49
		Base		43.769469	1,875,784.38	95.060000	4,073,891.36	2,198,106.98	0.49
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,179.000	193.018327	2,350,770.20	265.000000	3,227,435.00	876,664.80	0.38
		Base		193.018327	2,350,770.20	265.000000	3,227,435.00	876,664.80	0.38
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,223.000	28.505670	1,232,100.56	58.040000	2,508,662.92	1,276,562.36	0.30
		Base		28.505670	1,232,100.56	58.040000	2,508,662.92	1,276,562.36	0.30
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,265.000	14.338526	821,095.70	18.600000	1,065,129.00	244,033.30	0.13
		Base		14.338526	821,095.70	18.600000	1,065,129.00	244,033.30	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,676.000	74.031544	1,530,676.20	59.550000	1,231,255.80	-299,420.40	0.15
		Base		74.031544	1,530,676.20	59.550000	1,231,255.80	-299,420.40	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,730.000	87.310807	1,460,709.80	69.050000	1,155,206.50	-305,503.30	0.14
		Base		87.310807	1,460,709.80	69.050000	1,155,206.50	-305,503.30	0.14
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	87,614.000	11.464213	1,004,425.52	16.760000	1,468,410.64	463,985.12	0.17
		Base		11.464213	1,004,425.52	16.760000	1,468,410.64	463,985.12	0.17
212485106	CONVERGYS CORP COMMON STOCK								
		Local	46,557.000	11.613418	540,685.89	23.970000	1,115,971.29	575,285.40	0.13
		Base		11.613418	540,685.89	23.970000	1,115,971.29	575,285.40	0.13
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,181.000	40.269823	1,054,304.24	36.550000	956,915.55	-97,388.69	0.11
		Base		40.269823	1,054,304.24	36.550000	956,915.55	-97,388.69	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
217204106	COPART INC COMMON STOCK								
		Local	101,392.000	12.121497	1,229,022.86	31.490000	3,192,834.08	1,963,811.22	0.38
		Base		12.121497	1,229,022.86	31.490000	3,192,834.08	1,963,811.22	0.38
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	41,865.000	19.001838	795,511.95	45.550000	1,906,950.75	1,111,438.80	0.23
		Base		19.001838	795,511.95	45.550000	1,906,950.75	1,111,438.80	0.23
21871N101	CORECIVIC INC REIT USD.01								
		Local	66,598.000	30.095076	2,004,271.88	27.700000	1,844,764.60	-159,507.28	0.22
		Base		30.095076	2,004,271.88	27.700000	1,844,764.60	-159,507.28	0.22
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	49,180.000	31.929413	1,570,288.53	33.290000	1,637,202.20	66,913.67	0.20
		Base		31.929413	1,570,288.53	33.290000	1,637,202.20	66,913.67	0.20
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	207,191.000	9.891988	2,049,530.88	9.190000	1,904,085.29	-145,445.59	0.23
		Base		9.891988	2,049,530.88	9.190000	1,904,085.29	-145,445.59	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,892.000	151.559893	1,802,350.25	155.450000	1,848,611.40	46,261.15	0.22
		Base		151.559893	1,802,350.25	155.450000	1,848,611.40	46,261.15	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	25,017.000	38.099847	953,143.86	75.500000	1,888,783.50	935,639.64	0.22
		Base		38.099847	953,143.86	75.500000	1,888,783.50	935,639.64	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	48,120.000	34.138720	1,642,755.23	25.910000	1,246,789.20	-395,966.03	0.15
		Base		34.138720	1,642,755.23	25.910000	1,246,789.20	-395,966.03	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,151.000	58.987696	1,660,562.64	90.780000	2,555,547.78	894,985.14	0.30
		Base		58.987696	1,660,562.64	90.780000	2,555,547.78	894,985.14	0.30
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	21,885.000	69.000000	1,510,065.00	96.420000	2,110,151.70	600,086.70	0.25
		Base		69.000000	1,510,065.00	96.420000	2,110,151.70	600,086.70	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
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	162,944.000	15.334251	2,498,624.27	14.200000	2,313,804.80	-184,819.47	0.28
		Base		15.334251	2,498,624.27	14.200000	2,313,804.80	-184,819.47	0.28
23283R100	CYRUSONE INC REIT USD.01								
		Local	38,618.000	49.765521	1,921,844.90	59.710000	2,305,880.78	384,035.88	0.27
		Base		49.765521	1,921,844.90	59.710000	2,305,880.78	384,035.88	0.27
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,467.000	39.810412	1,810,059.99	56.340000	2,561,610.78	751,550.79	0.31
		Base		39.810412	1,810,059.99	56.340000	2,561,610.78	751,550.79	0.31
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	30,550.000	30.899873	943,991.11	54.900000	1,677,195.00	733,203.89	0.20
		Base		30.899873	943,991.11	54.900000	1,677,195.00	733,203.89	0.20
235825205	DANA INC COMMON STOCK USD.01								
		Local	71,500.000	21.400435	1,530,131.12	23.720000	1,695,980.00	165,848.88	0.20
		Base		21.400435	1,530,131.12	23.720000	1,695,980.00	165,848.88	0.20
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	44,950.000	19.930418	895,872.27	15.000000	674,250.00	-221,622.27	0.08
		Base		19.930418	895,872.27	15.000000	674,250.00	-221,622.27	0.08
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	15,822.000	63.899786	1,011,022.41	64.860000	1,026,214.92	15,192.51	0.12
		Base		63.899786	1,011,022.41	64.860000	1,026,214.92	15,192.51	0.12
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	23,990.000	25.241953	605,554.46	72.200000	1,732,078.00	1,126,523.54	0.21
		Base		25.241953	605,554.46	72.200000	1,732,078.00	1,126,523.54	0.21
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	31,901.000	17.595258	561,306.31	12.420000	396,210.42	-165,095.89	0.05
		Base		17.595258	561,306.31	12.420000	396,210.42	-165,095.89	0.05
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	43,413.000	32.588850	1,414,779.74	37.340000	1,621,041.42	206,261.68	0.19
		Base		32.588850	1,414,779.74	37.340000	1,621,041.42	206,261.68	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
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	37,332.000	29.154117	1,088,381.50	23.400000	873,568.80	-214,812.70	0.10
		Base		29.154117	1,088,381.50	23.400000	873,568.80	-214,812.70	0.10
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	11,593.000	54.410901	630,785.57	73.820000	855,795.26	225,009.69	0.10
		Base		54.410901	630,785.57	73.820000	855,795.26	225,009.69	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	23,786.000	63.760572	1,516,608.97	186.500000	4,436,089.00	2,919,480.03	0.53
		Base		63.760572	1,516,608.97	186.500000	4,436,089.00	2,919,480.03	0.53
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,958.000	49.939091	1,546,014.38	39.060000	1,209,219.48	-336,794.90	0.14
		Base		49.939091	1,546,014.38	39.060000	1,209,219.48	-336,794.90	0.14
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	65,341.000	26.221840	1,713,361.27	47.490000	3,103,044.09	1,389,682.82	0.37
		Base		26.221840	1,713,361.27	47.490000	3,103,044.09	1,389,682.82	0.37
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	72,636.000	30.049414	2,182,669.23	38.260000	2,779,053.36	596,384.13	0.33
		Base		30.049414	2,182,669.23	38.260000	2,779,053.36	596,384.13	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,714.000	74.574400	1,395,585.32	44.600000	834,644.40	-560,940.92	0.10
		Base		74.574400	1,395,585.32	44.600000	834,644.40	-560,940.92	0.10
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	18,249.000	110.039324	2,008,107.63	110.760000	2,021,259.24	13,151.61	0.24
		Base		110.039324	2,008,107.63	110.760000	2,021,259.24	13,151.61	0.24
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	45,582.000	52.501142	2,393,107.06	53.030000	2,417,213.46	24,106.40	0.29
		Base		52.501142	2,393,107.06	53.030000	2,417,213.46	24,106.40	0.29
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,373.000	87.715198	1,348,445.74	90.600000	1,392,793.80	44,348.06	0.17
		Base		87.715198	1,348,445.74	90.600000	1,392,793.80	44,348.06	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,688.000	54.625578	1,730,975.32	72.380000	2,293,577.44	562,602.12	0.27
		Base		54.625578	1,730,975.32	72.380000	2,293,577.44	562,602.12	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,007.000	70.374378	1,689,477.69	94.100000	2,259,058.70	569,581.01	0.27
		Base		70.374378	1,689,477.69	94.100000	2,259,058.70	569,581.01	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	71,463.000	22.584993	1,613,991.32	56.980000	4,071,961.74	2,457,970.42	0.49
		Base		22.584993	1,613,991.32	56.980000	4,071,961.74	2,457,970.42	0.49
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,871.000	27.862494	1,584,567.92	49.090000	2,791,797.39	1,207,229.47	0.33
		Base		27.862494	1,584,567.92	49.090000	2,791,797.39	1,207,229.47	0.33
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	28,402.000	46.609213	1,323,794.86	72.200000	2,050,624.40	726,829.54	0.24
		Base		46.609213	1,323,794.86	72.200000	2,050,624.40	726,829.54	0.24
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,197.000	42.788282	1,548,807.43	37.550000	1,359,197.35	-189,610.08	0.16
		Base		42.788282	1,548,807.43	37.550000	1,359,197.35	-189,610.08	0.16
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	29,298.000	49.028441	1,436,435.27	67.500000	1,977,615.00	541,179.73	0.24
		Base		49.028441	1,436,435.27	67.500000	1,977,615.00	541,179.73	0.24
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,011.000	53.406980	2,564,122.51	53.280000	2,558,026.08	-6,096.43	0.30
		Base		53.406980	2,564,122.51	53.280000	2,558,026.08	-6,096.43	0.30
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,584.000	25.047417	766,050.20	46.070000	1,409,004.88	642,954.68	0.17
		Base		25.047417	766,050.20	46.070000	1,409,004.88	642,954.68	0.17
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,524.000	67.885228	1,461,161.65	72.270000	1,555,539.48	94,377.83	0.19
		Base		67.885228	1,461,161.65	72.270000	1,555,539.48	94,377.83	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
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,726.000	81.564021	1,201,111.78	96.500000	1,421,059.00	219,947.22	0.17
		Base		81.564021	1,201,111.78	96.500000	1,421,059.00	219,947.22	0.17
302520101	FNB CORP COMMON STOCK USD.01								
		Local	159,809.000	12.792631	2,044,377.52	13.700000	2,189,383.30	145,005.78	0.26
		Base		12.792631	2,044,377.52	13.700000	2,189,383.30	145,005.78	0.26
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	20,438.000	42.209168	862,670.97	32.810000	670,570.78	-192,100.19	0.08
		Base		42.209168	862,670.97	32.810000	670,570.78	-192,100.19	0.08
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	19,517.000	67.534139	1,318,063.79	167.220000	3,263,632.74	1,945,568.95	0.39
		Base		67.534139	1,318,063.79	167.220000	3,263,632.74	1,945,568.95	0.39
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,316.000	30.734459	470,728.98	142.550000	2,183,295.80	1,712,566.82	0.26
		Base		30.734459	470,728.98	142.550000	2,183,295.80	1,712,566.82	0.26
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	45,887.000	21.849321	1,002,599.77	28.830000	1,322,922.21	320,322.44	0.16
		Base		21.849321	1,002,599.77	28.830000	1,322,922.21	320,322.44	0.16
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,545.000	16.859041	919,576.40	48.410000	2,640,523.45	1,720,947.05	0.31
		Base		16.859041	919,576.40	48.410000	2,640,523.45	1,720,947.05	0.31
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	115,633.000	11.170564	1,291,685.83	17.430000	2,015,483.19	723,797.36	0.24
		Base		11.170564	1,291,685.83	17.430000	2,015,483.19	723,797.36	0.24
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,005.000	22.933498	1,330,257.58	30.520000	1,770,312.60	440,055.02	0.21
		Base		22.933498	1,330,257.58	30.520000	1,770,312.60	440,055.02	0.21
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,687.000	30.000415	1,160,626.04	49.310000	1,907,655.97	747,029.93	0.23
		Base		30.000415	1,160,626.04	49.310000	1,907,655.97	747,029.93	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
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,068.000	13.388702	1,219,282.35	17.590000	1,601,886.12	382,603.77	0.19
		Base		13.388702	1,219,282.35	17.590000	1,601,886.12	382,603.77	0.19
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,893.000	23.246214	1,717,732.52	36.910000	2,727,390.63	1,009,658.11	0.32
		Base		23.246214	1,717,732.52	36.910000	2,727,390.63	1,009,658.11	0.32
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	38,681.000	33.142200	1,281,973.43	15.310000	592,206.11	-689,767.32	0.07
		Base		33.142200	1,281,973.43	15.310000	592,206.11	-689,767.32	0.07
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,466.000	10.022477	866,603.46	18.250000	1,578,004.50	711,401.04	0.19
		Base		10.022477	866,603.46	18.250000	1,578,004.50	711,401.04	0.19
361448103	GATX CORP COMMON STOCK USD.625								
		Local	19,340.000	31.654134	612,190.95	61.830000	1,195,792.20	583,601.25	0.14
		Base		31.654134	612,190.95	61.830000	1,195,792.20	583,601.25	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	61,545.000	29.885456	1,839,300.37	29.350000	1,806,345.75	-32,954.62	0.22
		Base		29.885456	1,839,300.37	29.350000	1,806,345.75	-32,954.62	0.22
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	50,087.000	32.769373	1,641,319.60	21.690000	1,086,387.03	-554,932.57	0.13
		Base		32.769373	1,641,319.60	21.690000	1,086,387.03	-554,932.57	0.13
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,430.000	75.864101	2,308,544.58	65.160000	1,982,818.80	-325,725.78	0.24
		Base		75.864101	2,308,544.58	65.160000	1,982,818.80	-325,725.78	0.24
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	142,088.000	9.903116	1,407,113.93	17.020000	2,418,337.76	1,011,223.83	0.29
		Base		9.903116	1,407,113.93	17.020000	2,418,337.76	1,011,223.83	0.29
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	246,786.000	5.019810	1,238,818.75	3.430000	846,475.98	-392,342.77	0.10
		Base		5.019810	1,238,818.75	3.430000	846,475.98	-392,342.77	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
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	35,712.000	24.713558	882,570.60	30.750000	1,098,144.00	215,573.40	0.13
		Base		24.713558	882,570.60	30.750000	1,098,144.00	215,573.40	0.13
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,477.000	37.153260	1,020,860.12	116.040000	3,188,431.08	2,167,570.96	0.38
		Base		37.153260	1,020,860.12	116.040000	3,188,431.08	2,167,570.96	0.38
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,301.000	434.711682	1,000,271.58	592.400000	1,363,112.40	362,840.82	0.16
		Base		434.711682	1,000,271.58	592.400000	1,363,112.40	362,840.82	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,694.000	26.889891	529,569.51	49.020000	965,399.88	435,830.37	0.11
		Base		26.889891	529,569.51	49.020000	965,399.88	435,830.37	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	106,641.000	24.747068	2,639,052.05	30.860000	3,290,941.26	651,889.21	0.39
		Base		24.747068	2,639,052.05	30.860000	3,290,941.26	651,889.21	0.39
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,769.000	52.467943	669,963.16	56.090000	716,213.21	46,250.05	0.09
		Base		52.467943	669,963.16	56.090000	716,213.21	46,250.05	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	78,677.000	47.709976	3,753,677.77	12.620000	992,903.74	-2,760,774.03	0.12
		Base		47.709976	3,753,677.77	12.620000	992,903.74	-2,760,774.03	0.12
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,808.000	31.042636	676,977.81	37.750000	823,252.00	146,274.19	0.10
		Base		31.042636	676,977.81	37.750000	823,252.00	146,274.19	0.10
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,803.000	40.893081	646,233.36	39.650000	626,588.95	-19,644.41	0.07
		Base		40.893081	646,233.36	39.650000	626,588.95	-19,644.41	0.07
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,167.000	24.911286	1,274,635.76	44.710000	2,287,676.57	1,013,040.81	0.27
		Base		24.911286	1,274,635.76	44.710000	2,287,676.57	1,013,040.81	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
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,084.000	38.843217	896,656.81	40.220000	928,438.48	31,781.67	0.11
		Base		38.843217	896,656.81	40.220000	928,438.48	31,781.67	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,804.000	32.281612	1,349,500.52	46.000000	1,922,984.00	573,483.48	0.23
		Base		32.281612	1,349,500.52	46.000000	1,922,984.00	573,483.48	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,106.000	46.732890	986,344.38	94.860000	2,002,115.16	1,015,770.78	0.24
		Base		46.732890	986,344.38	94.860000	2,002,115.16	1,015,770.78	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	53,790.000	24.430719	1,314,128.39	32.990000	1,774,532.10	460,403.71	0.21
		Base		24.430719	1,314,128.39	32.990000	1,774,532.10	460,403.71	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	44,302.000	40.498463	1,794,162.89	42.560000	1,885,493.12	91,330.23	0.22
		Base		40.498463	1,794,162.89	42.560000	1,885,493.12	91,330.23	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,593.000	30.088680	1,732,897.34	33.300000	1,917,846.90	184,949.56	0.23
		Base		30.088680	1,732,897.34	33.300000	1,917,846.90	184,949.56	0.23
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,408.000	30.216994	1,160,574.32	107.320000	4,121,946.56	2,961,372.24	0.49
		Base		30.216994	1,160,574.32	107.320000	4,121,946.56	2,961,372.24	0.49
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,460.000	33.063164	1,668,367.28	51.520000	2,599,699.20	931,331.92	0.31
		Base		33.063164	1,668,367.28	51.520000	2,599,699.20	931,331.92	0.31
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	29,601.000	34.420077	1,018,868.71	74.520000	2,205,866.52	1,186,997.81	0.26
		Base		34.420077	1,018,868.71	74.520000	2,205,866.52	1,186,997.81	0.26
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	87,722.000	28.626864	2,511,205.78	28.840000	2,529,902.48	18,696.70	0.30
		Base		28.626864	2,511,205.78	28.840000	2,529,902.48	18,696.70	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
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	62,427.000	23.357677	1,458,149.69	24.800000	1,548,189.60	90,039.91	0.18
		Base		23.357677	1,458,149.69	24.800000	1,548,189.60	90,039.91	0.18
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	81,250.000	22.774838	1,850,455.55	29.060000	2,361,125.00	510,669.45	0.28
		Base		22.774838	1,850,455.55	29.060000	2,361,125.00	510,669.45	0.28
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,319.000	55.305114	1,400,270.17	118.790000	3,007,644.01	1,607,373.84	0.36
		Base		55.305114	1,400,270.17	118.790000	3,007,644.01	1,607,373.84	0.36
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	22,763.000	42.586004	969,385.20	206.110000	4,691,681.93	3,722,296.73	0.56
		Base		42.586004	969,385.20	206.110000	4,691,681.93	3,722,296.73	0.56
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,586.000	75.163278	1,396,984.68	152.640000	2,836,967.04	1,439,982.36	0.34
		Base		75.163278	1,396,984.68	152.640000	2,836,967.04	1,439,982.36	0.34
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	43,854.000	21.527172	944,052.58	41.000000	1,798,014.00	853,961.42	0.21
		Base		21.527172	944,052.58	41.000000	1,798,014.00	853,961.42	0.21
451107106	IDACORP INC COMMON STOCK								
		Local	24,925.000	38.355123	956,001.44	86.360000	2,152,523.00	1,196,521.56	0.26
		Base		38.355123	956,001.44	86.360000	2,152,523.00	1,196,521.56	0.26
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,743.000	38.828311	1,465,496.93	116.540000	4,398,569.22	2,933,072.29	0.52
		Base		38.828311	1,465,496.93	116.540000	4,398,569.22	2,933,072.29	0.52
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01								
		Local	26,760.000	44.916426	1,201,963.57	55.000000	1,471,800.00	269,836.43	0.18
		Base		44.916426	1,201,963.57	55.000000	1,471,800.00	269,836.43	0.18
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	35,455.000	44.734142	1,586,049.01	123.320000	4,372,310.60	2,786,261.59	0.52
		Base		44.734142	1,586,049.01	123.320000	4,372,310.60	2,786,261.59	0.52

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	65,780.000	7.677617	505,033.63	26.140000	1,719,489.20	1,214,455.57	0.20
		Base		7.677617	505,033.63	26.140000	1,719,489.20	1,214,455.57	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,154.000	38.980377	668,669.38	72.850000	1,249,668.90	580,999.52	0.15
		Base		38.980377	668,669.38	72.850000	1,249,668.90	580,999.52	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	28,750.000	19.169054	551,110.30	35.400000	1,017,750.00	466,639.70	0.12
		Base		19.169054	551,110.30	35.400000	1,017,750.00	466,639.70	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,487.000	27.356911	341,605.75	35.800000	447,034.60	105,428.85	0.05
		Base		27.356911	341,605.75	35.800000	447,034.60	105,428.85	0.05
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	35,380.000	36.255600	1,282,723.13	35.480000	1,255,282.40	-27,440.73	0.15
		Base		36.255600	1,282,723.13	35.480000	1,255,282.40	-27,440.73	0.15
466313103	JABIL INC COMMON STOCK USD.001								
		Local	90,093.000	21.093529	1,900,379.29	30.500000	2,747,836.50	847,457.21	0.33
		Base		21.093529	1,900,379.29	30.500000	2,747,836.50	847,457.21	0.33
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	14,551.000	88.824529	1,292,485.72	92.760000	1,349,750.76	57,265.04	0.16
		Base		88.824529	1,292,485.72	92.760000	1,349,750.76	57,265.04	0.16
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	165,040.000	11.772325	1,942,904.57	21.930000	3,619,327.20	1,676,422.63	0.43
		Base		11.772325	1,942,904.57	21.930000	3,619,327.20	1,676,422.63	0.43
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,399.000	68.199852	1,527,608.49	127.220000	2,849,600.78	1,321,992.29	0.34
		Base		68.199852	1,527,608.49	127.220000	2,849,600.78	1,321,992.29	0.34
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,837.000	77.198754	1,840,186.69	84.630000	2,017,325.31	177,138.62	0.24
		Base		77.198754	1,840,186.69	84.630000	2,017,325.31	177,138.62	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
48242W106	KBR INC COMMON STOCK USD.001								
		70,805.000	Local	26.088122	1,847,169.50	14.920000	1,056,410.60	-790,758.90	0.13
			Base	26.088122	1,847,169.50	14.920000	1,056,410.60	-790,758.90	0.13
482539103	KLX INC COMMON STOCK USD.01								
		25,583.000	Local	19.560538	500,417.25	51.920000	1,328,269.36	827,852.11	0.16
			Base	19.560538	500,417.25	51.920000	1,328,269.36	827,852.11	0.16
48666K109	KB HOME COMMON STOCK USD1.0								
		41,101.000	Local	13.190297	542,134.41	22.920000	942,034.92	399,900.51	0.11
			Base	13.190297	542,134.41	22.920000	942,034.92	399,900.51	0.11
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,102.000	Local	27.859207	671,462.60	39.250000	946,003.50	274,540.90	0.11
			Base	27.859207	671,462.60	39.250000	946,003.50	274,540.90	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		39,843.000	Local	29.505438	1,175,585.17	36.900000	1,470,206.70	294,621.53	0.18
			Base	29.505438	1,175,585.17	36.900000	1,470,206.70	294,621.53	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		91,354.000	Local	31.684548	2,894,510.20	41.590000	3,799,412.86	904,902.66	0.45
			Base	31.684548	2,894,510.20	41.590000	3,799,412.86	904,902.66	0.45
49427F108	KILROY REALTY CORP REIT USD.01								
		48,612.000	Local	56.942016	2,768,065.30	69.410000	3,374,158.92	606,093.62	0.40
			Base	56.942016	2,768,065.30	69.410000	3,374,158.92	606,093.62	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,712.000	Local	49.352280	1,318,298.10	60.900000	1,626,760.80	308,462.70	0.19
			Base	49.352280	1,318,298.10	60.900000	1,626,760.80	308,462.70	0.19
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		32,836.000	Local	35.696800	1,172,140.12	35.650000	1,170,603.40	-1,536.72	0.14
			Base	35.696800	1,172,140.12	35.650000	1,170,603.40	-1,536.72	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		44,130.000	Local	30.405428	1,341,791.55	15.150000	668,569.50	-673,222.05	0.08
			Base	30.405428	1,341,791.55	15.150000	668,569.50	-673,222.05	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
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,295.000	37.047517	1,529,877.22	70.570000	2,914,188.15	1,384,310.93	0.35
		Base		37.047517	1,529,877.22	70.570000	2,914,188.15	1,384,310.93	0.35
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	68,636.000	33.690926	2,312,410.40	43.980000	3,018,611.28	706,200.88	0.36
		Base		33.690926	2,312,410.40	43.980000	3,018,611.28	706,200.88	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	83.150000	1,724,198.40	825,882.88	0.21
		Base		43.321543	898,315.52	83.150000	1,724,198.40	825,882.88	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	55,999.000	35.791898	2,004,310.52	29.540000	1,654,210.46	-350,100.06	0.20
		Base		35.791898	2,004,310.52	29.540000	1,654,210.46	-350,100.06	0.20
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	42,199.000	31.362500	1,323,466.14	40.010000	1,688,381.99	364,915.85	0.20
		Base		31.362500	1,323,466.14	40.010000	1,688,381.99	364,915.85	0.20
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	70,968.000	42.615051	3,024,304.95	53.440000	3,792,529.92	768,224.97	0.45
		Base		42.615051	3,024,304.95	53.440000	3,792,529.92	768,224.97	0.45
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	18,997.000	52.430098	996,014.58	171.000000	3,248,487.00	2,252,472.42	0.39
		Base		52.430098	996,014.58	171.000000	3,248,487.00	2,252,472.42	0.39
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	72,812.000	34.494301	2,511,599.05	42.020000	3,059,560.24	547,961.19	0.36
		Base		34.494301	2,511,599.05	42.020000	3,059,560.24	547,961.19	0.36
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	19,965.000	37.646136	751,605.10	59.400000	1,185,921.00	434,315.90	0.14
		Base		37.646136	751,605.10	59.400000	1,185,921.00	434,315.90	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
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,998.000	102.010299	2,346,032.85	73.040000	1,679,773.92	-666,258.93	0.20
		Base		102.010299	2,346,032.85	73.040000	1,679,773.92	-666,258.93	0.20
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,590.000	32.797742	1,003,282.93	87.260000	2,669,283.40	1,666,000.47	0.32
		Base		32.797742	1,003,282.93	87.260000	2,669,283.40	1,666,000.47	0.32
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,224.000	150.145627	1,685,234.52	180.180000	2,022,340.32	337,105.80	0.24
		Base		150.145627	1,685,234.52	180.180000	2,022,340.32	337,105.80	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,063.000	24.785010	1,637,372.11	37.270000	2,462,168.01	824,795.90	0.29
		Base		24.785010	1,637,372.11	37.270000	2,462,168.01	824,795.90	0.29
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	26,057.000	104.929005	2,734,135.08	116.450000	3,034,337.65	300,202.57	0.36
		Base		104.929005	2,734,135.08	116.450000	3,034,337.65	300,202.57	0.36
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,593.000	9.335010	668,321.40	25.110000	1,797,700.23	1,129,378.83	0.21
		Base		9.335010	668,321.40	25.110000	1,797,700.23	1,129,378.83	0.21
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,245.000	38.415327	1,353,948.20	40.900000	1,441,520.50	87,572.30	0.17
		Base		38.415327	1,353,948.20	40.900000	1,441,520.50	87,572.30	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	96,600.000	20.409839	1,971,590.42	26.350000	2,545,410.00	573,819.58	0.30
		Base		20.409839	1,971,590.42	26.350000	2,545,410.00	573,819.58	0.30
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,575.000	31.107590	484,500.72	80.160000	1,248,492.00	763,991.28	0.15
		Base		31.107590	484,500.72	80.160000	1,248,492.00	763,991.28	0.15
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,300.000	63.267791	1,410,871.74	71.210000	1,587,983.00	177,111.26	0.19
		Base		63.267791	1,410,871.74	71.210000	1,587,983.00	177,111.26	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
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	44,785.000	37.821394	1,693,831.13	108.950000	4,879,325.75	3,185,494.62	0.58
		Base		37.821394	1,693,831.13	108.950000	4,879,325.75	3,185,494.62	0.58
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,439.000	26.260736	1,167,000.85	26.240000	1,166,079.36	-921.49	0.14
		Base		26.260736	1,167,000.85	26.240000	1,166,079.36	-921.49	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	34,348.000	57.551213	1,976,769.05	44.200000	1,518,181.60	-458,587.45	0.18
		Base		57.551213	1,976,769.05	44.200000	1,518,181.60	-458,587.45	0.18
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,179.000	49.009002	1,626,069.68	107.150000	3,555,129.85	1,929,060.17	0.42
		Base		49.009002	1,626,069.68	107.150000	3,555,129.85	1,929,060.17	0.42
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,591.000	101.636613	1,889,526.28	202.890000	3,771,927.99	1,882,401.71	0.45
		Base		101.636613	1,889,526.28	202.890000	3,771,927.99	1,882,401.71	0.45
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,513.000	93.235158	2,099,003.11	94.600000	2,129,729.80	30,726.69	0.25
		Base		93.235158	2,099,003.11	94.600000	2,129,729.80	30,726.69	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	46,085.000	20.786403	957,941.36	24.260000	1,118,022.10	160,080.74	0.13
		Base		20.786403	957,941.36	24.260000	1,118,022.10	160,080.74	0.13
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,062.000	62.868278	2,015,682.74	60.360000	1,935,262.32	-80,420.42	0.23
		Base		62.868278	2,015,682.74	60.360000	1,935,262.32	-80,420.42	0.23
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	180,036.000	14.113113	2,540,868.39	12.980000	2,336,867.28	-204,001.11	0.28
		Base		14.113113	2,540,868.39	12.980000	2,336,867.28	-204,001.11	0.28
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	27,421.000	79.897613	2,190,872.45	76.810000	2,106,207.01	-84,665.44	0.25
		Base		79.897613	2,190,872.45	76.810000	2,106,207.01	-84,665.44	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,007.000	33.174119	1,526,241.68	46.980000	2,161,408.86	635,167.18	0.26
		Base		33.174119	1,526,241.68	46.980000	2,161,408.86	635,167.18	0.26
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,056.000	43.478509	785,047.96	59.890000	1,081,373.84	296,325.88	0.13
		Base		43.478509	785,047.96	59.890000	1,081,373.84	296,325.88	0.13
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	20.140000	1,053,744.94	-194,981.10	0.13
		Base		23.866632	1,248,726.04	20.140000	1,053,744.94	-194,981.10	0.13
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,115.000	30.172762	1,723,317.30	52.080000	2,974,549.20	1,251,231.90	0.35
		Base		30.172762	1,723,317.30	52.080000	2,974,549.20	1,251,231.90	0.35
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,571.000	21.190710	626,630.48	33.675000	995,803.43	369,172.95	0.12
		Base		21.190710	626,630.48	33.675000	995,803.43	369,172.95	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,353.000	30.956327	537,185.14	70.800000	1,228,592.40	691,407.26	0.15
		Base		30.956327	537,185.14	70.800000	1,228,592.40	691,407.26	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,146.000	69.727734	1,474,462.67	66.800000	1,412,552.80	-61,909.87	0.17
		Base		69.727734	1,474,462.67	66.800000	1,412,552.80	-61,909.87	0.17
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,777.000	77.435921	1,454,014.28	102.320000	1,921,262.64	467,248.36	0.23
		Base		77.435921	1,454,014.28	102.320000	1,921,262.64	467,248.36	0.23
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	81,472.000	26.655500	2,171,676.90	26.655500	2,171,676.90	0.00	0.26
		Base		26.655500	2,171,676.90	26.655500	2,171,676.90	0.00	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
626755102	MURPHY USA INC COMMON STOCK								
		Local	17,099.000	38.984484	666,595.69	75.730000	1,294,907.27	628,311.58	0.15
		Base		38.984484	666,595.69	75.730000	1,294,907.27	628,311.58	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	59,948.000	17.267415	1,035,146.97	37.850000	2,269,031.80	1,233,884.83	0.27
		Base		17.267415	1,035,146.97	37.850000	2,269,031.80	1,233,884.83	0.27
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,705.000	777.789191	1,326,130.57	2,610.440000	4,450,800.20	3,124,669.63	0.53
		Base		777.789191	1,326,130.57	2,610.440000	4,450,800.20	3,124,669.63	0.53
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,248.000	44.838679	1,894,344.49	59.210000	2,501,504.08	607,159.59	0.30
		Base		44.838679	1,894,344.49	59.210000	2,501,504.08	607,159.59	0.30
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,562.000	24.180721	1,270,987.04	41.140000	2,162,400.68	891,413.64	0.26
		Base		24.180721	1,270,987.04	41.140000	2,162,400.68	891,413.64	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,766.000	30.775263	2,270,168.03	39.980000	2,949,164.68	678,996.65	0.35
		Base		30.775263	2,270,168.03	39.980000	2,949,164.68	678,996.65	0.35
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,367.000	38.624402	1,752,273.25	34.500000	1,565,161.50	-187,111.75	0.19
		Base		38.624402	1,752,273.25	34.500000	1,565,161.50	-187,111.75	0.19
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,587.000	24.099794	664,841.03	33.400000	921,405.80	256,564.77	0.11
		Base		24.099794	664,841.03	33.400000	921,405.80	256,564.77	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	42,753.000	33.950465	1,451,484.25	42.150000	1,802,038.95	350,554.70	0.21
		Base		33.950465	1,451,484.25	42.150000	1,802,038.95	350,554.70	0.21
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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,422.000	10.292492	621,892.94	19.000000	1,148,018.00	526,125.06	0.14
		Base		10.292492	621,892.94	19.000000	1,148,018.00	526,125.06	0.14
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,573.000	155.507557	711,136.06	460.110000	2,104,083.03	1,392,946.97	0.25
		Base		155.507557	711,136.06	460.110000	2,104,083.03	1,392,946.97	0.25
655663102	NORDSON CORP COMMON STOCK								
		Local	26,511.000	42.336924	1,122,394.19	127.000000	3,366,897.00	2,244,502.81	0.40
		Base		42.336924	1,122,394.19	127.000000	3,366,897.00	2,244,502.81	0.40
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,961.000	60.087859	1,439,765.19	57.790000	1,384,706.19	-55,059.00	0.16
		Base		60.087859	1,439,765.19	57.790000	1,384,706.19	-55,059.00	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,253.000	31.509550	1,677,978.09	15.930000	848,320.29	-829,657.80	0.10
		Base		31.509550	1,677,978.09	15.930000	848,320.29	-829,657.80	0.10
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	24,567.000	52.074962	1,279,325.60	63.360000	1,556,565.12	277,239.52	0.19
		Base		52.074962	1,279,325.60	63.360000	1,556,565.12	277,239.52	0.19
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,058.000	68.056758	1,705,366.25	65.790000	1,648,565.82	-56,800.43	0.20
		Base		68.056758	1,705,366.25	65.790000	1,648,565.82	-56,800.43	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	98,777.000	20.190480	1,994,355.04	35.860000	3,542,143.22	1,547,788.18	0.42
		Base		20.190480	1,994,355.04	35.860000	3,542,143.22	1,547,788.18	0.42
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	48,600.000	27.415209	1,332,379.16	25.650000	1,246,590.00	-85,789.16	0.15
		Base		27.415209	1,332,379.16	25.650000	1,246,590.00	-85,789.16	0.15
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	255,536.000	5.256224	1,343,154.41	5.870000	1,499,996.32	156,841.91	0.18
		Base		5.256224	1,343,154.41	5.870000	1,499,996.32	156,841.91	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
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,541.000	45.182354	1,154,002.51	24.850000	634,693.85	-519,308.66	0.08
		Base		45.182354	1,154,002.51	24.850000	634,693.85	-519,308.66	0.08
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,253.000	30.113364	1,031,473.07	95.910000	3,285,205.23	2,253,732.16	0.39
		Base		30.113364	1,031,473.07	95.910000	3,285,205.23	2,253,732.16	0.39
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	121,247.000	14.675769	1,779,393.00	19.620000	2,378,866.14	599,473.14	0.28
		Base		14.675769	1,779,393.00	19.620000	2,378,866.14	599,473.14	0.28
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	82,056.000	18.679348	1,532,752.61	29.480000	2,419,010.88	886,258.27	0.29
		Base		18.679348	1,532,752.61	29.480000	2,419,010.88	886,258.27	0.29
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,345.000	28.377371	2,762,395.16	31.590000	3,075,128.55	312,733.39	0.37
		Base		28.377371	2,762,395.16	31.590000	3,075,128.55	312,733.39	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,940.000	35.159657	912,041.50	72.780000	1,887,913.20	975,871.70	0.22
		Base		35.159657	912,041.50	72.780000	1,887,913.20	975,871.70	0.22
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	28,545.000	52.118006	1,487,708.47	102.180000	2,916,728.10	1,429,019.63	0.35
		Base		52.118006	1,487,708.47	102.180000	2,916,728.10	1,429,019.63	0.35
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	36,994.000	35.292931	1,305,626.70	68.860000	2,547,406.84	1,241,780.14	0.30
		Base		35.292931	1,305,626.70	68.860000	2,547,406.84	1,241,780.14	0.30
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	30,271.000	29.448887	891,447.27	32.230000	975,634.33	84,187.06	0.12
		Base		29.448887	891,447.27	32.230000	975,634.33	84,187.06	0.12
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	80,472.000	17.798263	1,432,261.84	23.900000	1,923,280.80	491,018.96	0.23
		Base		17.798263	1,432,261.84	23.900000	1,923,280.80	491,018.96	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	54,253.000	20.929428	1,135,484.25	22.770000	1,235,340.81	99,856.56	0.15
		Base		20.929428	1,135,484.25	22.770000	1,235,340.81	99,856.56	0.15
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	39,398.000	14.389614	566,922.02	39.850000	1,570,010.30	1,003,088.28	0.19
		Base		14.389614	566,922.02	39.850000	1,570,010.30	1,003,088.28	0.19
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,139.000	19.885684	1,136,248.11	55.190000	3,153,501.41	2,017,253.30	0.38
		Base		19.885684	1,136,248.11	55.190000	3,153,501.41	2,017,253.30	0.38
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,596.000	28.480538	1,327,079.14	109.480000	5,101,330.08	3,774,250.94	0.61
		Base		28.480538	1,327,079.14	109.480000	5,101,330.08	3,774,250.94	0.61
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,290.000	43.386734	2,572,399.46	48.020000	2,847,105.80	274,706.34	0.34
		Base		43.386734	2,572,399.46	48.020000	2,847,105.80	274,706.34	0.34
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,094.000	87.308823	1,143,221.73	71.330000	933,995.02	-209,226.71	0.11
		Base		87.308823	1,143,221.73	71.330000	933,995.02	-209,226.71	0.11
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	25,108.000	68.278532	1,714,337.39	87.520000	2,197,452.16	483,114.77	0.26
		Base		68.278532	1,714,337.39	87.520000	2,197,452.16	483,114.77	0.26
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	81,780.000	16.497122	1,349,134.60	19.340000	1,581,625.20	232,490.60	0.19
		Base		16.497122	1,349,134.60	19.340000	1,581,625.20	232,490.60	0.19
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,861.000	65.600000	2,352,481.60	63.900000	2,291,517.90	-60,963.70	0.27
		Base		65.600000	2,352,481.60	63.900000	2,291,517.90	-60,963.70	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	92,246.000	13.614123	1,255,848.35	15.740000	1,451,952.04	196,103.69	0.17
		Base		13.614123	1,255,848.35	15.740000	1,451,952.04	196,103.69	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
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,538.000	33.899241	560,625.64	45.180000	747,186.84	186,561.20	0.09
		Base		33.899241	560,625.64	45.180000	747,186.84	186,561.20	0.09
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,976.000	56.669073	1,642,043.06	89.660000	2,597,988.16	955,945.10	0.31
		Base		56.669073	1,642,043.06	89.660000	2,597,988.16	955,945.10	0.31
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	40,438.000	37.528376	1,517,572.46	36.580000	1,479,222.04	-38,350.42	0.18
		Base		37.528376	1,517,572.46	36.580000	1,479,222.04	-38,350.42	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,452.000	77.522765	1,585,495.58	108.120000	2,211,270.24	625,774.66	0.26
		Base		77.522765	1,585,495.58	108.120000	2,211,270.24	625,774.66	0.26
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,776.000	41.470066	1,359,222.88	83.200000	2,726,963.20	1,367,740.32	0.32
		Base		41.470066	1,359,222.88	83.200000	2,726,963.20	1,367,740.32	0.32
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,085.000	34.175946	686,423.87	47.850000	961,067.25	274,643.38	0.11
		Base		34.175946	686,423.87	47.850000	961,067.25	274,643.38	0.11
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,193.000	56.424174	1,477,918.38	53.630000	1,404,730.59	-73,187.79	0.17
		Base		56.424174	1,477,918.38	53.630000	1,404,730.59	-73,187.79	0.17
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,506.000	34.904682	785,564.78	81.050000	1,824,111.30	1,038,546.52	0.22
		Base		34.904682	785,564.78	81.050000	1,824,111.30	1,038,546.52	0.22
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,371.000	44.895221	1,543,093.63	64.100000	2,203,181.10	660,087.47	0.26
		Base		44.895221	1,543,093.63	64.100000	2,203,181.10	660,087.47	0.26
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	118,956.000	17.386637	2,068,244.74	8.570000	1,019,452.92	-1,048,791.82	0.12
		Base		17.386637	2,068,244.74	8.570000	1,019,452.92	-1,048,791.82	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
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,295.000	13.667023	632,714.85	16.820000	778,681.90	145,967.05	0.09
		Base		13.667023	632,714.85	16.820000	778,681.90	145,967.05	0.09
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,072.000	25.287513	1,670,796.54	51.870000	3,427,154.64	1,756,358.10	0.41
		Base		25.287513	1,670,796.54	51.870000	3,427,154.64	1,756,358.10	0.41
754907103	RAYONIER INC REIT								
		Local	63,719.000	22.956875	1,462,789.09	29.070000	1,852,311.33	389,522.24	0.22
		Base		22.956875	1,462,789.09	29.070000	1,852,311.33	389,522.24	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,164.000	65.088654	1,442,624.93	83.350000	1,847,369.40	404,744.47	0.22
		Base		65.088654	1,442,624.93	83.350000	1,847,369.40	404,744.47	0.22
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	31,849.000	47.552920	1,514,512.95	140.200000	4,465,229.80	2,950,716.85	0.53
		Base		47.552920	1,514,512.95	140.200000	4,465,229.80	2,950,716.85	0.53
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,049.000	38.133578	1,374,677.37	72.360000	2,608,505.64	1,233,828.27	0.31
		Base		38.133578	1,374,677.37	72.360000	2,608,505.64	1,233,828.27	0.31
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	47,446.000	12.020049	570,303.23	43.410000	2,059,630.86	1,489,327.63	0.25
		Base		12.020049	570,303.23	43.410000	2,059,630.86	1,489,327.63	0.25
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,318.000	75.695380	2,446,323.28	86.660000	2,800,677.88	354,354.60	0.33
		Base		75.695380	2,446,323.28	86.660000	2,800,677.88	354,354.60	0.33
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	26,491.000	71.350767	1,890,153.17	72.760000	1,927,485.16	37,331.99	0.23
		Base		71.350767	1,890,153.17	72.760000	1,927,485.16	37,331.99	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	65,941.000	24.750026	1,632,041.48	56.510000	3,726,325.91	2,094,284.43	0.44
		Base		24.750026	1,632,041.48	56.510000	3,726,325.91	2,094,284.43	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
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	213,197.000	9.481072	2,021,336.20	11.080000	2,362,222.76	340,886.56	0.28
		Base		9.481072	2,021,336.20	11.080000	2,362,222.76	340,886.56	0.28
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,427.000	51.689012	2,503,143.76	17.390000	842,145.53	-1,660,998.23	0.10
		Base		51.689012	2,503,143.76	17.390000	842,145.53	-1,660,998.23	0.10
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	64,750.000	290.736360	18,825,179.34	320.500000	20,752,375.00	1,927,195.66	2.47
		Base		290.736360	18,825,179.34	320.500000	20,752,375.00	1,927,195.66	2.47
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,964.000	62.343087	1,618,675.90	178.440000	4,633,016.16	3,014,340.26	0.55
		Base		62.343087	1,618,675.90	178.440000	4,633,016.16	3,014,340.26	0.55
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	101,785.000	23.402451	2,382,018.48	22.130000	2,252,502.05	-129,516.43	0.27
		Base		23.402451	2,382,018.48	22.130000	2,252,502.05	-129,516.43	0.27
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	67,978.000	25.820900	1,755,253.15	20.230000	1,375,194.94	-380,058.21	0.16
		Base		25.820900	1,755,253.15	20.230000	1,375,194.94	-380,058.21	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,618.000	38.427312	830,721.64	70.410000	1,522,123.38	691,401.74	0.18
		Base		38.427312	830,721.64	70.410000	1,522,123.38	691,401.74	0.18
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	21,805.000	48.131057	1,049,497.69	95.990000	2,093,061.95	1,043,564.26	0.25
		Base		48.131057	1,049,497.69	95.990000	2,093,061.95	1,043,564.26	0.25
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	117,493.000	22.277729	2,617,477.21	19.450000	2,285,238.85	-332,238.36	0.27
		Base		22.277729	2,617,477.21	19.450000	2,285,238.85	-332,238.36	0.27
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	21,892.000	31.089932	680,620.79	74.360000	1,627,889.12	947,268.33	0.19
		Base		31.089932	680,620.79	74.360000	1,627,889.12	947,268.33	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
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	92,983.000	9.607135	893,300.23	34.730000	3,229,299.59	2,335,999.36	0.38
		Base		9.607135	893,300.23	34.730000	3,229,299.59	2,335,999.36	0.38
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,553.000	75.192596	1,996,589.01	138.580000	3,679,714.74	1,683,125.73	0.44
		Base		75.192596	1,996,589.01	138.580000	3,679,714.74	1,683,125.73	0.44
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,945.000	44.146192	924,641.99	75.100000	1,572,969.50	648,327.51	0.19
		Base		44.146192	924,641.99	75.100000	1,572,969.50	648,327.51	0.19
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,092.000	16.319892	605,337.42	30.300000	1,123,887.60	518,550.18	0.13
		Base		16.319892	605,337.42	30.300000	1,123,887.60	518,550.18	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,174.000	36.582066	2,420,781.66	28.090000	1,858,827.66	-561,954.00	0.22
		Base		36.582066	2,420,781.66	28.090000	1,858,827.66	-561,954.00	0.22
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,538.000	31.929213	1,358,204.85	34.790000	1,479,897.02	121,692.17	0.18
		Base		31.929213	1,358,204.85	34.790000	1,479,897.02	121,692.17	0.18
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	49,156.000	31.110128	1,529,249.47	48.480000	2,383,082.88	853,833.41	0.28
		Base		31.110128	1,529,249.47	48.480000	2,383,082.88	853,833.41	0.28
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	22,666.000	27.584360	625,227.10	56.590000	1,282,668.94	657,441.84	0.15
		Base		27.584360	625,227.10	56.590000	1,282,668.94	657,441.84	0.15
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	23,524.000	78.572894	1,848,348.77	80.100000	1,884,272.40	35,923.63	0.22
		Base		78.572894	1,848,348.77	80.100000	1,884,272.40	35,923.63	0.22
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	250,209.000	7.638314	1,911,174.85	5.700000	1,426,191.30	-484,983.55	0.17
		Base		7.638314	1,911,174.85	5.700000	1,426,191.30	-484,983.55	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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	63,924.000	21.705735	1,387,517.40	24.070000	1,538,650.68	151,133.28	0.18
		Base		21.705735	1,387,517.40	24.070000	1,538,650.68	151,133.28	0.18
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	119,591.000	13.462745	1,610,023.12	35.410000	4,234,717.31	2,624,694.19	0.50
		Base		13.462745	1,610,023.12	35.410000	4,234,717.31	2,624,694.19	0.50
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,856.000	48.434458	1,639,797.01	50.850000	1,721,577.60	81,780.59	0.21
		Base		48.434458	1,639,797.01	50.850000	1,721,577.60	81,780.59	0.21
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,593.000	24.950020	1,886,046.87	10.760000	813,380.68	-1,072,666.19	0.10
		Base		24.950020	1,886,046.87	10.760000	813,380.68	-1,072,666.19	0.10
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,968.000	82.714145	1,403,493.61	52.610000	892,686.48	-510,807.13	0.11
		Base		82.714145	1,403,493.61	52.610000	892,686.48	-510,807.13	0.11
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	60,491.000	19.625623	1,187,173.57	43.480000	2,630,148.68	1,442,975.11	0.31
		Base		19.625623	1,187,173.57	43.480000	2,630,148.68	1,442,975.11	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,413.000	90.966897	1,311,105.88	118.920000	1,713,993.96	402,888.08	0.20
		Base		90.966897	1,311,105.88	118.920000	1,713,993.96	402,888.08	0.20
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,693.000	15.851164	1,342,482.67	15.760000	1,334,761.68	-7,720.99	0.16
		Base		15.851164	1,342,482.67	15.760000	1,334,761.68	-7,720.99	0.16
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	78,671.000	14.439473	1,135,967.76	13.300000	1,046,324.30	-89,643.46	0.12
		Base		14.439473	1,135,967.76	13.300000	1,046,324.30	-89,643.46	0.12
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	51,359.000	58.354536	2,997,030.62	79.480000	4,082,013.32	1,084,982.70	0.49
		Base		58.354536	2,997,030.62	79.480000	4,082,013.32	1,084,982.70	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
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,708.000	33.947218	1,619,553.88	26.430000	1,260,922.44	-358,631.44	0.15
		Base		33.947218	1,619,553.88	26.430000	1,260,922.44	-358,631.44	0.15
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,019.000	57.733903	1,733,114.02	56.870000	1,707,180.53	-25,933.49	0.20
		Base		57.733903	1,733,114.02	56.870000	1,707,180.53	-25,933.49	0.20
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,159.000	41.228348	707,437.23	102.400000	1,757,081.60	1,049,644.37	0.21
		Base		41.228348	707,437.23	102.400000	1,757,081.60	1,049,644.37	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	106,201.000	14.479377	1,537,724.32	14.830000	1,574,960.83	37,236.51	0.19
		Base		14.479377	1,537,724.32	14.830000	1,574,960.83	37,236.51	0.19
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,453.000	100.439724	1,752,974.51	136.340000	2,379,542.02	626,567.51	0.28
		Base		100.439724	1,752,974.51	136.340000	2,379,542.02	626,567.51	0.28
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,248.000	67.899418	1,510,626.26	207.220000	4,610,230.56	3,099,604.30	0.55
		Base		67.899418	1,510,626.26	207.220000	4,610,230.56	3,099,604.30	0.55
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,394.000	33.945363	1,574,861.15	28.430000	1,318,981.42	-255,879.73	0.16
		Base		33.945363	1,574,861.15	28.430000	1,318,981.42	-255,879.73	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	23,192.000	49.358073	1,144,712.43	57.670000	1,337,482.64	192,770.21	0.16
		Base		49.358073	1,144,712.43	57.670000	1,337,482.64	192,770.21	0.16
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,778.000	31.581860	1,256,263.23	17.350000	690,148.30	-566,114.93	0.08
		Base		31.581860	1,256,263.23	17.350000	690,148.30	-566,114.93	0.08
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	64,738.000	30.030542	1,944,117.25	31.820000	2,059,963.16	115,845.91	0.25
		Base		30.030542	1,944,117.25	31.820000	2,059,963.16	115,845.91	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
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	98,404.000	20.218099	1,989,541.84	34.590000	3,403,794.36	1,414,252.52	0.41
		Base		20.218099	1,989,541.84	34.590000	3,403,794.36	1,414,252.52	0.41
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	48,275.000	23.705276	1,144,372.22	39.370000	1,900,586.75	756,214.53	0.23
		Base		23.705276	1,144,372.22	39.370000	1,900,586.75	756,214.53	0.23
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,515.000	80.749556	1,979,575.37	78.350000	1,920,750.25	-58,825.12	0.23
		Base		80.749556	1,979,575.37	78.350000	1,920,750.25	-58,825.12	0.23
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,922.000	44.549773	1,422,117.84	47.300000	1,509,910.60	87,792.76	0.18
		Base		44.549773	1,422,117.84	47.300000	1,509,910.60	87,792.76	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,669.000	33.910147	802,619.28	105.350000	2,493,529.15	1,690,909.87	0.30
		Base		33.910147	802,619.28	105.350000	2,493,529.15	1,690,909.87	0.30
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,477.000	43.223039	2,311,438.46	16.800000	898,413.60	-1,413,024.86	0.11
		Base		43.223039	2,311,438.46	16.800000	898,413.60	-1,413,024.86	0.11
887389104	TIMKEN CO COMMON STOCK								
		Local	34,718.000	25.450995	883,607.64	45.500000	1,579,669.00	696,061.36	0.19
		Base		25.450995	883,607.64	45.500000	1,579,669.00	696,061.36	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	73,187.000	27.587893	2,019,075.13	38.590000	2,824,286.33	805,211.20	0.34
		Base		27.587893	2,019,075.13	38.590000	2,824,286.33	805,211.20	0.34
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,777.000	20.875527	183,224.50	37.200000	326,504.40	143,279.90	0.04
		Base		20.875527	183,224.50	37.200000	326,504.40	143,279.90	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	53,212.000	35.780821	1,903,969.07	71.090000	3,782,841.08	1,878,872.01	0.45
		Base		35.780821	1,903,969.07	71.090000	3,782,841.08	1,878,872.01	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		28,163.000	Local	82.291779	2,317,583.37	84.830000	2,389,067.29	71,483.92	0.28
			Base	82.291779	2,317,583.37	84.830000	2,389,067.29	71,483.92	0.28
896239100	TRIMBLE INC COMMON STOCK								
		125,086.000	Local	19.838389	2,481,504.71	37.430000	4,681,968.98	2,200,464.27	0.56
			Base	19.838389	2,481,504.71	37.430000	4,681,968.98	2,200,464.27	0.56
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		75,267.000	Local	12.900217	970,960.63	27.410000	2,063,068.47	1,092,107.84	0.25
			Base	12.900217	970,960.63	27.410000	2,063,068.47	1,092,107.84	0.25
898402102	TRUSTMARK CORP COMMON STOCK								
		33,500.000	Local	21.766379	729,173.70	31.960000	1,070,660.00	341,486.30	0.13
			Base	21.766379	729,173.70	31.960000	1,070,660.00	341,486.30	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		25,089.000	Local	37.127293	931,486.65	60.710000	1,523,153.19	591,666.54	0.18
			Base	37.127293	931,486.65	60.710000	1,523,153.19	591,666.54	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		16,690.000	Local	114.067603	1,903,788.30	171.810000	2,867,508.90	963,720.60	0.34
			Base	114.067603	1,903,788.30	171.810000	2,867,508.90	963,720.60	0.34
902681105	UGI CORP COMMON STOCK								
		85,628.000	Local	19.367298	1,658,382.99	50.470000	4,321,645.16	2,663,262.17	0.51
			Base	19.367298	1,658,382.99	50.470000	4,321,645.16	2,663,262.17	0.51
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		21,698.000	Local	78.306293	1,699,089.95	69.660000	1,511,482.68	-187,607.27	0.18
			Base	78.306293	1,699,089.95	69.660000	1,511,482.68	-187,607.27	0.18
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		14,697.000	Local	147.790063	2,172,070.56	225.710000	3,317,259.87	1,145,189.31	0.40
			Base	147.790063	2,172,070.56	225.710000	3,317,259.87	1,145,189.31	0.40
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		109,015.000	Local	18.044576	1,967,129.48	18.540000	2,021,138.10	54,008.62	0.24
			Base	18.044576	1,967,129.48	18.540000	2,021,138.10	54,008.62	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
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		51,858.000	Local	41.087859	2,130,734.19	34.500000	1,789,101.00	-341,633.19	0.21
			Base	41.087859	2,130,734.19	34.500000	1,789,101.00	-341,633.19	0.21
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		25,024.000	Local	57.238377	1,432,333.14	38.530000	964,174.72	-468,158.42	0.11
			Base	57.238377	1,432,333.14	38.530000	964,174.72	-468,158.42	0.11
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		86,389.000	Local	30.102281	2,600,505.96	23.490000	2,029,277.61	-571,228.35	0.24
			Base	30.102281	2,600,505.96	23.490000	2,029,277.61	-571,228.35	0.24
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		22,287.000	Local	61.716624	1,375,478.41	128.400000	2,861,650.80	1,486,172.39	0.34
			Base	61.716624	1,375,478.41	128.400000	2,861,650.80	1,486,172.39	0.34
91325V108	UNITI GROUP INC REIT USD.0001								
		78,100.000	Local	28.385770	2,216,928.67	25.600000	1,999,360.00	-217,568.67	0.24
			Base	28.385770	2,216,928.67	25.600000	1,999,360.00	-217,568.67	0.24
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		43,715.000	Local	23.178152	1,013,232.93	19.590000	856,376.85	-156,856.08	0.10
			Base	23.178152	1,013,232.93	19.590000	856,376.85	-156,856.08	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		48,929.000	Local	23.916602	1,170,215.42	25.130000	1,229,585.77	59,370.35	0.15
			Base	23.916602	1,170,215.42	25.130000	1,229,585.77	59,370.35	0.15
918194101	VCA INC COMMON STOCK USD.001								
		40,197.000	Local	28.391527	1,141,254.23	92.580000	3,721,438.26	2,580,184.03	0.44
			Base	28.391527	1,141,254.23	92.580000	3,721,438.26	2,580,184.03	0.44
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		130,499.000	Local	11.151654	1,455,279.76	11.880000	1,550,328.12	95,048.36	0.18
			Base	11.151654	1,455,279.76	11.880000	1,550,328.12	95,048.36	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		11,170.000	Local	94.464071	1,055,163.67	152.700000	1,705,659.00	650,495.33	0.20
			Base	94.464071	1,055,163.67	152.700000	1,705,659.00	650,495.33	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
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	101,149.000	11.505432	1,163,762.96	22.670000	2,293,047.83	1,129,284.87	0.27
		Base		11.505432	1,163,762.96	22.670000	2,293,047.83	1,129,284.87	0.27
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,031.000	26.866507	1,102,359.63	60.110000	2,466,373.41	1,364,013.78	0.29
		Base		26.866507	1,102,359.63	60.110000	2,466,373.41	1,364,013.78	0.29
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,207.000	35.345886	1,951,340.33	19.510000	1,077,088.57	-874,251.76	0.13
		Base		35.345886	1,951,340.33	19.510000	1,077,088.57	-874,251.76	0.13
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	53,753.000	23.624754	1,269,901.42	35.260000	1,895,330.78	625,429.36	0.23
		Base		23.624754	1,269,901.42	35.260000	1,895,330.78	625,429.36	0.23
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	26,206.000	74.609415	1,955,214.33	66.090000	1,731,954.54	-223,259.79	0.21
		Base		74.609415	1,955,214.33	66.090000	1,731,954.54	-223,259.79	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	66,302.000	8.833301	585,665.50	17.850000	1,183,490.70	597,825.20	0.14
		Base		8.833301	585,665.50	17.850000	1,183,490.70	597,825.20	0.14
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,334.000	37.594295	952,413.87	85.720000	2,171,630.48	1,219,216.61	0.26
		Base		37.594295	952,413.87	85.720000	2,171,630.48	1,219,216.61	0.26
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	42,717.000	31.062649	1,326,903.17	75.360000	3,219,153.12	1,892,249.95	0.38
		Base		31.062649	1,326,903.17	75.360000	3,219,153.12	1,892,249.95	0.38
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	44,237.000	17.088981	755,965.24	33.450000	1,479,727.65	723,762.41	0.18
		Base		17.088981	755,965.24	33.450000	1,479,727.65	723,762.41	0.18
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	91,672.000	19.243631	1,764,102.17	9.020000	826,881.44	-937,220.73	0.10
		Base		19.243631	1,764,102.17	9.020000	826,881.44	-937,220.73	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942622200	WATSCO INC COMMON STOCK USD.5								
		15,034.000	Local	78.646509	1,182,371.62	150.770000	2,266,676.18	1,084,304.56	0.27
			Base	78.646509	1,182,371.62	150.770000	2,266,676.18	1,084,304.56	0.27
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		18,663.000	Local	61.557545	1,148,848.47	66.250000	1,236,423.75	87,575.28	0.15
			Base	61.557545	1,148,848.47	66.250000	1,236,423.75	87,575.28	0.15
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		45,605.000	Local	21.719487	990,517.19	51.930000	2,368,267.65	1,377,750.46	0.28
			Base	21.719487	990,517.19	51.930000	2,368,267.65	1,377,750.46	0.28
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		58,422.000	Local	23.816761	1,391,422.84	32.460000	1,896,378.12	504,955.28	0.23
			Base	23.816761	1,391,422.84	32.460000	1,896,378.12	504,955.28	0.23
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		22,006.000	Local	36.907493	812,186.28	176.990000	3,894,841.94	3,082,655.66	0.46
			Base	36.907493	812,186.28	176.990000	3,894,841.94	3,082,655.66	0.46
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		94,697.000	Local	5.033260	476,634.63	15.440000	1,462,121.68	985,487.05	0.17
			Base	5.033260	476,634.63	15.440000	1,462,121.68	985,487.05	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		22,147.000	Local	22.934006	507,919.42	29.650000	656,658.55	148,739.13	0.08
			Base	22.934006	507,919.42	29.650000	656,658.55	148,739.13	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		36,380.000	Local	60.679557	2,207,522.27	88.700000	3,226,906.00	1,019,383.73	0.38
			Base	60.679557	2,207,522.27	88.700000	3,226,906.00	1,019,383.73	0.38
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		70,258.000	Local	26.504013	1,862,118.98	50.750000	3,565,593.50	1,703,474.52	0.42
			Base	26.504013	1,862,118.98	50.750000	3,565,593.50	1,703,474.52	0.42
96208T104	WEX INC COMMON STOCK USD.01								
		19,092.000	Local	70.572169	1,347,363.86	108.680000	2,074,918.56	727,554.70	0.25
			Base	70.572169	1,347,363.86	108.680000	2,074,918.56	727,554.70	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
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,152.000	42.861120	949,459.54	55.250000	1,223,898.00	274,438.46	0.15
		Base		42.861120	949,459.54	55.250000	1,223,898.00	274,438.46	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	39,424.000	30.591600	1,206,043.23	46.430000	1,830,456.32	624,413.09	0.22
		Base		30.591600	1,206,043.23	46.430000	1,830,456.32	624,413.09	0.22
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,530.000	71.914691	1,979,811.44	75.310000	2,073,284.30	93,472.86	0.25
		Base		71.914691	1,979,811.44	75.310000	2,073,284.30	93,472.86	0.25
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,276.000	30.662550	836,351.72	69.940000	1,907,683.44	1,071,331.72	0.23
		Base		30.662550	836,351.72	69.940000	1,907,683.44	1,071,331.72	0.23
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,159.000	41.331710	1,411,849.87	32.340000	1,104,702.06	-307,147.81	0.13
		Base		41.331710	1,411,849.87	32.340000	1,104,702.06	-307,147.81	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	21,734.000	16.599884	360,781.88	50.670000	1,101,261.78	740,479.90	0.13
		Base		16.599884	360,781.88	50.670000	1,101,261.78	740,479.90	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	196,659.000	14.675549	2,886,078.74	10.780000	2,119,984.02	-766,094.72	0.25
		Base		14.675549	2,886,078.74	10.780000	2,119,984.02	-766,094.72	0.25
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,098.000	36.928326	963,755.45	101.720000	2,654,688.56	1,690,933.11	0.32
		Base		36.928326	963,755.45	101.720000	2,654,688.56	1,690,933.11	0.32
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,670.000	31.675829	939,821.86	48.800000	1,447,896.00	508,074.14	0.17
		Base		31.675829	939,821.86	48.800000	1,447,896.00	508,074.14	0.17
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	92,880.000	29.471230	2,737,287.88	27.960000	2,596,924.80	-140,363.08	0.31
		Base		29.471230	2,737,287.88	27.960000	2,596,924.80	-140,363.08	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
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	98,216.000	12.458500	1,223,624.04	11.020000	1,082,340.32	-141,283.72	0.13
		Base		12.458500	1,223,624.04	11.020000	1,082,340.32	-141,283.72	0.13
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,163.000	10.250917	1,539,308.49	5.290000	794,362.27	-744,946.22	0.09
		Base		10.250917	1,539,308.49	5.290000	794,362.27	-744,946.22	0.09
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,381.000	102.727878	1,374,601.73	100.750000	1,348,135.75	-26,465.98	0.16
		Base		102.727878	1,374,601.73	100.750000	1,348,135.75	-26,465.98	0.16
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	89,214.000	27.254100	2,431,447.32	33.490000	2,987,776.86	556,329.54	0.36
		Base		27.254100	2,431,447.32	33.490000	2,987,776.86	556,329.54	0.36
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,447.000	67.160150	1,440,383.73	60.940000	1,306,980.18	-133,403.55	0.16
		Base		67.160150	1,440,383.73	60.940000	1,306,980.18	-133,403.55	0.16
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	49,885.000	45.934400	2,291,437.55	45.934400	2,291,437.55	0.00	0.27
		Base		45.934400	2,291,437.55	45.934400	2,291,437.55	0.00	0.27
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,360.000	13.369351	1,889,891.50	7.710000	1,089,885.60	-800,005.90	0.13
		Base		13.369351	1,889,891.50	7.710000	1,089,885.60	-800,005.90	0.13
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,093.000	93.643524	1,881,579.33	146.910000	2,951,862.63	1,070,283.30	0.35
		Base		93.643524	1,881,579.33	146.910000	2,951,862.63	1,070,283.30	0.35
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,370.000	28.913376	1,803,327.25	11.670000	727,857.90	-1,075,469.35	0.09
		Base		28.913376	1,803,327.25	11.670000	727,857.90	-1,075,469.35	0.09
G84720104	STERIS PLC COMMON STOCK								
		Local	42,009.000	74.530216	3,130,939.83	81.850000	3,438,436.65	307,496.82	0.41
		Base		74.530216	3,130,939.83	81.850000	3,438,436.65	307,496.82	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
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		196,581.000	Local	8.744300	1,718,963.24	8.744300	1,718,963.24	0.00	0.20
			Base	8.744300	1,718,963.24	8.744300	1,718,963.24	0.00	0.20
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		21,669.000	Local	105.898300	2,294,710.27	100.530000	2,178,384.57	-116,325.70	0.26
			Base	105.898300	2,294,710.27	100.530000	2,178,384.57	-116,325.70	0.26
US DOLLAR Total									
		19,982,612.800	Local		600,699,154.91		839,035,021.11	238,335,866.20	99.94
			Base		600,699,154.91		839,035,021.11	238,335,866.20	99.94
EQUITY Total									
		19,982,612.800	Base		600,699,154.91		839,035,021.11	238,335,866.20	99.94

& 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
FUND Total								
		20,487,371.650	Base	601,204,048.34		839,539,917.29	238,335,868.95	100.00

& 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-19,088.110	Local	1.000000	-19,088.11	1.000000	-19,088.11	0.00	0.00
				Base	1.000000	-19,088.11	1.000000	-19,088.11	0.00	0.00
US DOLLAR Total									
			-19,088.110	Local		-19,088.11		-19,088.11	0.00	0.00
				Base		-19,088.11		-19,088.11	0.00	0.00
CASH Total									
			-19,088.110	Base		-19,088.11		-19,088.11	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.208661	31 Dec 2030		
			1,312,033.720	Local	100.039933	1,312,557.66	100.040000	1,312,558.53	0.87	0.23
				Base	100.039933	1,312,557.66	100.040000	1,312,558.53	0.87	0.23
US DOLLAR Total									
			1,312,033.720	Local		1,312,557.66		1,312,558.53	0.87	0.23
				Base		1,312,557.66		1,312,558.53	0.87	0.23
CASH EQUIVALENT Total									
			1,312,033.720	Base		1,312,557.66		1,312,558.53	0.87	0.23
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			30,608.000	Local	11.898872	364,200.67	33.800000	1,034,550.40	670,349.73	0.18
				Base	11.898872	364,200.67	33.800000	1,034,550.40	670,349.73	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	24,770.000	24.309739	602,152.23	37.400000	926,398.00	324,245.77	0.16
		Base		24.309739	602,152.23	37.400000	926,398.00	324,245.77	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,197.000	24.443834	1,055,900.29	44.620000	1,927,450.14	871,549.85	0.34
		Base		24.443834	1,055,900.29	44.620000	1,927,450.14	871,549.85	0.34
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	244,231.000	6.110842	1,492,457.14	5.660000	1,382,347.46	-110,109.68	0.24
		Base		6.110842	1,492,457.14	5.660000	1,382,347.46	-110,109.68	0.24
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	27,189.000	26.122255	710,237.98	19.650000	534,263.85	-175,974.13	0.09
		Base		26.122255	710,237.98	19.650000	534,263.85	-175,974.13	0.09
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,165.000	11.752045	436,764.76	36.900000	1,371,388.50	934,623.74	0.24
		Base		11.752045	436,764.76	36.900000	1,371,388.50	934,623.74	0.24
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,230.000	65.186419	406,111.39	48.730000	303,587.90	-102,523.49	0.05
		Base		65.186419	406,111.39	48.730000	303,587.90	-102,523.49	0.05
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,291.000	46.554846	385,986.23	58.000000	480,878.00	94,891.77	0.08
		Base		46.554846	385,986.23	58.000000	480,878.00	94,891.77	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,204.000	29.935944	604,825.81	50.700000	1,024,342.80	419,516.99	0.18
		Base		29.935944	604,825.81	50.700000	1,024,342.80	419,516.99	0.18
002567105	ABAXIS INC COMMON STOCK								
		Local	17,576.000	33.647559	591,389.50	47.000000	826,072.00	234,682.50	0.15
		Base		33.647559	591,389.50	47.000000	826,072.00	234,682.50	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,755.000	15.475436	816,406.65	9.840000	519,109.20	-297,297.45	0.09
		Base		15.475436	816,406.65	9.840000	519,109.20	-297,297.45	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		65,739.000	Local	26.715440	1,756,246.30	29.740000	1,955,077.86	198,831.56	0.34
			Base	26.715440	1,756,246.30	29.740000	1,955,077.86	198,831.56	0.34
004446100	ACETO CORP COMMON STOCK USD.01								
		23,355.000	Local	20.805019	485,901.23	16.880000	394,232.40	-91,668.83	0.07
			Base	20.805019	485,901.23	16.880000	394,232.40	-91,668.83	0.07
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		36,200.000	Local	28.689610	1,038,563.89	21.650000	783,730.00	-254,833.89	0.14
			Base	28.689610	1,038,563.89	21.650000	783,730.00	-254,833.89	0.14
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		46,305.000	Local	25.953993	1,201,799.64	24.200000	1,120,581.00	-81,218.64	0.20
			Base	25.953993	1,201,799.64	24.200000	1,120,581.00	-81,218.64	0.20
00738A106	ADTRAN INC COMMON STOCK USD.01								
		37,493.000	Local	20.960059	785,855.51	23.450000	879,210.85	93,355.34	0.15
			Base	20.960059	785,855.51	23.450000	879,210.85	93,355.34	0.15
00770F104	AEGION CORP COMMON STOCK USD.01								
		25,985.000	Local	20.012115	520,014.81	23.940000	622,080.90	102,066.09	0.11
			Base	20.012115	520,014.81	23.940000	622,080.90	102,066.09	0.11
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		23,614.000	Local	16.478436	389,121.78	33.480000	790,596.72	401,474.94	0.14
			Base	16.478436	389,121.78	33.480000	790,596.72	401,474.94	0.14
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		57,852.000	Local	10.567744	611,365.10	23.450000	1,356,629.40	745,264.30	0.24
			Base	10.567744	611,365.10	23.450000	1,356,629.40	745,264.30	0.24
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		30,859.000	Local	16.875315	520,755.34	72.550000	2,238,820.45	1,718,065.11	0.39
			Base	16.875315	520,755.34	72.550000	2,238,820.45	1,718,065.11	0.39
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		16,014.000	Local	28.776185	460,821.83	37.790000	605,169.06	144,347.23	0.11
			Base	28.776185	460,821.83	37.790000	605,169.06	144,347.23	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	10.060000	117,772.42	17,424.73	0.02
		Base		8.571597	100,347.69	10.060000	117,772.42	17,424.73	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	21,921.000	35.627831	780,997.69	49.170000	1,077,855.57	296,857.88	0.19
		Base		35.627831	780,997.69	49.170000	1,077,855.57	296,857.88	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,348.000	61.182292	449,567.48	93.010000	683,437.48	233,870.00	0.12
		Base		61.182292	449,567.48	93.010000	683,437.48	233,870.00	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,423.000	27.020755	605,886.39	53.500000	1,199,630.50	593,744.11	0.21
		Base		27.020755	605,886.39	53.500000	1,199,630.50	593,744.11	0.21
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,321.000	17.450204	302,254.98	21.740000	376,558.54	74,303.56	0.07
		Base		17.450204	302,254.98	21.740000	376,558.54	74,303.56	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,198.000	70.082440	714,700.72	129.250000	1,318,091.50	603,390.78	0.23
		Base		70.082440	714,700.72	129.250000	1,318,091.50	603,390.78	0.23
018522300	ALLETE INC COMMON STOCK								
		Local	39,460.000	46.122938	1,820,011.15	73.270000	2,891,234.20	1,071,223.05	0.51
		Base		46.122938	1,820,011.15	73.270000	2,891,234.20	1,071,223.05	0.51
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,250.000	33.234217	307,416.51	49.450000	457,412.50	149,995.99	0.08
		Base		33.234217	307,416.51	49.450000	457,412.50	149,995.99	0.08
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,719.000	23.643266	513,508.10	47.360000	1,028,611.84	515,103.74	0.18
		Base		23.643266	513,508.10	47.360000	1,028,611.84	515,103.74	0.18
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	32,167.000	33.587447	1,080,407.40	40.610000	1,306,301.87	225,894.47	0.23
		Base		33.587447	1,080,407.40	40.610000	1,306,301.87	225,894.47	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	64,694.000	16.526881	1,069,190.04	14.740000	953,589.56	-115,600.48	0.17
		Base		16.526881	1,069,190.04	14.740000	953,589.56	-115,600.48	0.17
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,859.000	25.081203	1,727,066.54	26.780000	1,844,044.02	116,977.48	0.32
		Base		25.081203	1,727,066.54	26.780000	1,844,044.02	116,977.48	0.32
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,596.000	37.829747	476,503.49	21.300000	268,294.80	-208,208.69	0.05
		Base		37.829747	476,503.49	21.300000	268,294.80	-208,208.69	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,409.000	21.865982	621,190.67	49.450000	1,404,825.05	783,634.38	0.25
		Base		21.865982	621,190.67	49.450000	1,404,825.05	783,634.38	0.25
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,334.000	14.380321	292,409.45	17.700000	359,911.80	67,502.35	0.06
		Base		14.380321	292,409.45	17.700000	359,911.80	67,502.35	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,832.000	42.817539	463,799.58	98.150000	1,063,160.80	599,361.22	0.19
		Base		42.817539	463,799.58	98.150000	1,063,160.80	599,361.22	0.19
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,920.000	28.308217	422,358.60	57.750000	861,630.00	439,271.40	0.15
		Base		28.308217	422,358.60	57.750000	861,630.00	439,271.40	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,808.000	33.509512	965,342.03	45.800000	1,319,406.40	354,064.37	0.23
		Base		33.509512	965,342.03	45.800000	1,319,406.40	354,064.37	0.23
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,680.000	20.305360	562,052.37	17.280000	478,310.40	-83,741.97	0.08
		Base		20.305360	562,052.37	17.280000	478,310.40	-83,741.97	0.08
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,690.000	61.340499	594,389.44	70.200000	680,238.00	85,848.56	0.12
		Base		61.340499	594,389.44	70.200000	680,238.00	85,848.56	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,460.000	32.679076	668,613.89	34.450000	704,847.00	36,233.11	0.12
		Base		32.679076	668,613.89	34.450000	704,847.00	36,233.11	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,545.000	16.606447	440,818.14	16.250000	431,356.25	-9,461.89	0.08
		Base		16.606447	440,818.14	16.250000	431,356.25	-9,461.89	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,371.000	36.343519	413,262.16	51.160000	581,740.36	168,478.20	0.10
		Base		36.343519	413,262.16	51.160000	581,740.36	168,478.20	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,169.000	66.660619	1,477,799.27	78.750000	1,745,808.75	268,009.48	0.31
		Base		66.660619	1,477,799.27	78.750000	1,745,808.75	268,009.48	0.31
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,328.000	20.018052	446,963.06	52.090000	1,163,065.52	716,102.46	0.20
		Base		20.018052	446,963.06	52.090000	1,163,065.52	716,102.46	0.20
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	73,171.000	18.789875	1,374,873.94	18.030000	1,319,273.13	-55,600.81	0.23
		Base		18.789875	1,374,873.94	18.030000	1,319,273.13	-55,600.81	0.23
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,283.000	36.245593	1,097,625.30	56.500000	1,710,989.50	613,364.20	0.30
		Base		36.245593	1,097,625.30	56.500000	1,710,989.50	613,364.20	0.30
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,708.000	49.537337	679,057.81	97.490000	1,336,392.92	657,335.11	0.24
		Base		49.537337	679,057.81	97.490000	1,336,392.92	657,335.11	0.24
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,641.000	23.394112	436,089.65	27.800000	518,219.80	82,130.15	0.09
		Base		23.394112	436,089.65	27.800000	518,219.80	82,130.15	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	55,070.000	10.742836	591,607.96	10.950000	603,016.50	11,408.54	0.11
		Base		10.742836	591,607.96	10.950000	603,016.50	11,408.54	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	13.260000	462,071.22	8,749.37	0.08
		Base		13.008920	453,321.85	13.260000	462,071.22	8,749.37	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,602.000	47.749385	697,236.52	54.000000	788,508.00	91,271.48	0.14
		Base		47.749385	697,236.52	54.000000	788,508.00	91,271.48	0.14
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	131,583.000	5.949971	782,915.00	2.340000	307,904.22	-475,010.78	0.05
		Base		5.949971	782,915.00	2.340000	307,904.22	-475,010.78	0.05
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,850.000	37.022671	549,786.67	50.270000	746,509.50	196,722.83	0.13
		Base		37.022671	549,786.67	50.270000	746,509.50	196,722.83	0.13
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,032.000	12.765169	906,735.49	20.180000	1,433,425.76	526,690.27	0.25
		Base		12.765169	906,735.49	20.180000	1,433,425.76	526,690.27	0.25
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,600.000	45.754982	896,797.64	59.400000	1,164,240.00	267,442.36	0.20
		Base		45.754982	896,797.64	59.400000	1,164,240.00	267,442.36	0.20
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	58,099.000	7.654955	444,745.22	7.860000	456,658.14	11,912.92	0.08
		Base		7.654955	444,745.22	7.860000	456,658.14	11,912.92	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,956.000	27.565872	1,377,080.71	52.610000	2,628,185.16	1,251,104.45	0.46
		Base		27.565872	1,377,080.71	52.610000	2,628,185.16	1,251,104.45	0.46
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	40,906.000	19.245854	787,270.91	24.590000	1,005,878.54	218,607.63	0.18
		Base		19.245854	787,270.91	24.590000	1,005,878.54	218,607.63	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,575.000	26.141736	1,348,260.05	36.250000	1,869,593.75	521,333.70	0.33
		Base		26.141736	1,348,260.05	36.250000	1,869,593.75	521,333.70	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
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,756.000	18.911541	846,404.94	27.870000	1,247,349.72	400,944.78	0.22
		Base		18.911541	846,404.94	27.870000	1,247,349.72	400,944.78	0.22
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,589.000	20.744438	468,596.12	45.250000	1,022,152.25	553,556.13	0.18
		Base		20.744438	468,596.12	45.250000	1,022,152.25	553,556.13	0.18
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,725.000	43.920167	1,085,926.14	77.600000	1,918,660.00	832,733.86	0.34
		Base		43.920167	1,085,926.14	77.600000	1,918,660.00	832,733.86	0.34
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,779.000	17.763699	688,858.50	20.550000	796,908.45	108,049.95	0.14
		Base		17.763699	688,858.50	20.550000	796,908.45	108,049.95	0.14
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,785.000	4.541832	148,903.96	9.950000	326,210.75	177,306.79	0.06
		Base		4.541832	148,903.96	9.950000	326,210.75	177,306.79	0.06
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,345.000	36.340817	739,353.92	57.770000	1,175,330.65	435,976.73	0.21
		Base		36.340817	739,353.92	57.770000	1,175,330.65	435,976.73	0.21
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	42,857.000	11.934329	511,469.54	8.150000	349,284.55	-162,184.99	0.06
		Base		11.934329	511,469.54	8.150000	349,284.55	-162,184.99	0.06
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	29,911.000	11.758248	351,700.95	7.230000	216,256.53	-135,444.42	0.04
		Base		11.758248	351,700.95	7.230000	216,256.53	-135,444.42	0.04
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	38,765.000	27.487086	1,065,536.90	60.180000	2,332,877.70	1,267,340.80	0.41
		Base		27.487086	1,065,536.90	60.180000	2,332,877.70	1,267,340.80	0.41
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,194.000	15.051527	890,960.10	3.380000	200,075.72	-690,884.38	0.04
		Base		15.051527	890,960.10	3.380000	200,075.72	-690,884.38	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
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,793.000	19.782478	134,382.37	25.250000	171,523.25	37,140.88	0.03
		Base		19.782478	134,382.37	25.250000	171,523.25	37,140.88	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,588.000	17.394589	671,222.39	33.650000	1,298,486.20	627,263.81	0.23
		Base		17.394589	671,222.39	33.650000	1,298,486.20	627,263.81	0.23
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,922.000	10.247350	142,663.60	10.750000	149,661.50	6,997.90	0.03
		Base		10.247350	142,663.60	10.750000	149,661.50	6,997.90	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	788.000	385.262640	303,586.96	374.320000	294,964.16	-8,622.80	0.05
		Base		385.262640	303,586.96	374.320000	294,964.16	-8,622.80	0.05
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	23,377.000	19.404480	453,618.54	34.200000	799,493.40	345,874.86	0.14
		Base		19.404480	453,618.54	34.200000	799,493.40	345,874.86	0.14
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	13,883.000	44.628475	619,577.12	35.300000	490,069.90	-129,507.22	0.09
		Base		44.628475	619,577.12	35.300000	490,069.90	-129,507.22	0.09
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,611.000	27.307176	317,063.62	7.900000	91,726.90	-225,336.72	0.02
		Base		27.307176	317,063.62	7.900000	91,726.90	-225,336.72	0.02
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,678.000	11.325498	347,443.63	22.400000	687,187.20	339,743.57	0.12
		Base		11.325498	347,443.63	22.400000	687,187.20	339,743.57	0.12
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,336.000	48.807042	748,504.79	69.180000	1,060,944.48	312,439.69	0.19
		Base		48.807042	748,504.79	69.180000	1,060,944.48	312,439.69	0.19
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,898.000	30.335138	906,959.96	30.350000	907,404.30	444.34	0.16
		Base		30.335138	906,959.96	30.350000	907,404.30	444.34	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,277.000	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	28.480000	798,721.60	90,049.91	0.14
		Base		25.269092	708,671.69	28.480000	798,721.60	90,049.91	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,133.000	10.378443	665,600.69	25.060000	1,607,172.98	941,572.29	0.28
		Base		10.378443	665,600.69	25.060000	1,607,172.98	941,572.29	0.28
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,054.000	30.601583	1,133,911.04	33.200000	1,230,192.80	96,281.76	0.22
		Base		30.601583	1,133,911.04	33.200000	1,230,192.80	96,281.76	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,190.000	18.786319	623,517.94	23.420000	777,309.80	153,791.86	0.14
		Base		18.786319	623,517.94	23.420000	777,309.80	153,791.86	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,183.000	28.433962	1,000,392.09	78.150000	2,749,551.45	1,749,159.36	0.48
		Base		28.433962	1,000,392.09	78.150000	2,749,551.45	1,749,159.36	0.48
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,864.000	48.290005	1,200,682.68	7.370000	183,247.68	-1,017,435.00	0.03
		Base		48.290005	1,200,682.68	7.370000	183,247.68	-1,017,435.00	0.03
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	59,368.000	9.647663	572,762.43	14.850000	881,614.80	308,852.37	0.16
		Base		9.647663	572,762.43	14.850000	881,614.80	308,852.37	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,034.000	10.922302	590,175.67	24.560000	1,327,075.04	736,899.37	0.23
		Base		10.922302	590,175.67	24.560000	1,327,075.04	736,899.37	0.23
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,981.000	42.183033	927,225.24	17.100000	375,875.10	-551,350.14	0.07
		Base		42.183033	927,225.24	17.100000	375,875.10	-551,350.14	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
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	132,746.000	9.641800	1,279,910.39	8.790000	1,166,837.34	-113,073.05	0.21
		Base		9.641800	1,279,910.39	8.790000	1,166,837.34	-113,073.05	0.21
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,732.000	13.779419	147,880.72	8.250000	88,539.00	-59,341.72	0.02
		Base		13.779419	147,880.72	8.250000	88,539.00	-59,341.72	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	26,213.000	20.811389	545,528.94	41.350000	1,083,907.55	538,378.61	0.19
		Base		20.811389	545,528.94	41.350000	1,083,907.55	538,378.61	0.19
126501105	CTS CORP COMMON STOCK								
		Local	25,488.000	11.756921	299,660.39	22.000000	560,736.00	261,075.61	0.10
		Base		11.756921	299,660.39	22.000000	560,736.00	261,075.61	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	79,470.000	13.145366	1,044,662.21	21.540000	1,711,783.80	667,121.59	0.30
		Base		13.145366	1,044,662.21	21.540000	1,711,783.80	667,121.59	0.30
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,594.000	45.140027	884,473.69	74.150000	1,452,895.10	568,421.41	0.26
		Base		45.140027	884,473.69	74.150000	1,452,895.10	568,421.41	0.26
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,975.000	65.352635	1,240,066.25	125.100000	2,373,772.50	1,133,706.25	0.42
		Base		65.352635	1,240,066.25	125.100000	2,373,772.50	1,133,706.25	0.42
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,096.000	23.371746	539,793.85	38.150000	881,112.40	341,318.55	0.16
		Base		23.371746	539,793.85	38.150000	881,112.40	341,318.55	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	27,426.000	15.296959	419,534.39	19.100000	523,836.60	104,302.21	0.09
		Base		15.296959	419,534.39	19.100000	523,836.60	104,302.21	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,963.000	31.407051	375,722.55	74.050000	885,860.15	510,137.60	0.16
		Base		31.407051	375,722.55	74.050000	885,860.15	510,137.60	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
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,392.000	15.341104	512,270.15	27.280000	910,933.76	398,663.61	0.16
		Base		15.341104	512,270.15	27.280000	910,933.76	398,663.61	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,377.000	16.290483	641,470.34	16.000000	630,032.00	-11,438.34	0.11
		Base		16.290483	641,470.34	16.000000	630,032.00	-11,438.34	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,221.000	26.107008	971,728.95	38.900000	1,447,896.90	476,167.95	0.25
		Base		26.107008	971,728.95	38.900000	1,447,896.90	476,167.95	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,825.000	7.532705	548,569.21	12.730000	927,062.25	378,493.04	0.16
		Base		7.532705	548,569.21	12.730000	927,062.25	378,493.04	0.16
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,267.000	13.593263	343,460.97	61.000000	1,541,287.00	1,197,826.03	0.27
		Base		13.593263	343,460.97	61.000000	1,541,287.00	1,197,826.03	0.27
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,164.000	22.224498	625,930.75	74.200000	2,089,768.80	1,463,838.05	0.37
		Base		22.224498	625,930.75	74.200000	2,089,768.80	1,463,838.05	0.37
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,991.000	45.952469	413,158.65	68.700000	617,681.70	204,523.05	0.11
		Base		45.952469	413,158.65	68.700000	617,681.70	204,523.05	0.11
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,474.000	12.202515	908,770.07	9.780000	728,355.72	-180,414.35	0.13
		Base		12.202515	908,770.07	9.780000	728,355.72	-180,414.35	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,425.000	33.072468	543,215.28	7.070000	116,124.75	-427,090.53	0.02
		Base		33.072468	543,215.28	7.070000	116,124.75	-427,090.53	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,343.000	6.011430	302,633.44	8.410000	423,384.63	120,751.19	0.07
		Base		6.011430	302,633.44	8.410000	423,384.63	120,751.19	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	63,608.000	12.847596	817,209.86	18.240000	1,160,209.92	343,000.06	0.20
		Base		12.847596	817,209.86	18.240000	1,160,209.92	343,000.06	0.20
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	59,253.000	30.813326	1,825,782.01	15.760000	933,827.28	-891,954.73	0.16
		Base		30.813326	1,825,782.01	15.760000	933,827.28	-891,954.73	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	18,621.000	28.180944	524,757.35	17.010000	316,743.21	-208,014.14	0.06
		Base		28.180944	524,757.35	17.010000	316,743.21	-208,014.14	0.06
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,559.000	100.187378	657,129.01	130.400000	855,293.60	198,164.59	0.15
		Base		100.187378	657,129.01	130.400000	855,293.60	198,164.59	0.15
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,068.000	5.478379	323,596.92	5.180000	305,972.24	-17,624.68	0.05
		Base		5.478379	323,596.92	5.180000	305,972.24	-17,624.68	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,924.000	16.217915	128,510.76	32.000000	253,568.00	125,057.24	0.04
		Base		16.217915	128,510.76	32.000000	253,568.00	125,057.24	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,346.000	9.868586	259,997.76	30.760000	810,402.96	550,405.20	0.14
		Base		9.868586	259,997.76	30.760000	810,402.96	550,405.20	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	23,770.000	21.707299	515,982.50	30.930000	735,206.10	219,223.60	0.13
		Base		21.707299	515,982.50	30.930000	735,206.10	219,223.60	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,591.000	13.505269	521,181.85	16.780000	647,556.98	126,375.13	0.11
		Base		13.505269	521,181.85	16.780000	647,556.98	126,375.13	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,666.000	25.896248	431,586.87	46.250000	770,802.50	339,215.63	0.14
		Base		25.896248	431,586.87	46.250000	770,802.50	339,215.63	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
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,832.000	34.349681	818,621.60	34.000000	810,288.00	-8,333.60	0.14
		Base		34.349681	818,621.60	34.000000	810,288.00	-8,333.60	0.14
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	29,757.000	20.347745	605,487.86	20.680000	615,374.76	9,886.90	0.11
		Base		20.347745	605,487.86	20.680000	615,374.76	9,886.90	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,478.000	75.326402	939,922.85	197.500000	2,464,405.00	1,524,482.15	0.43
		Base		75.326402	939,922.85	197.500000	2,464,405.00	1,524,482.15	0.43
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,626.000	30.359100	1,415,523.41	25.230000	1,176,373.98	-239,149.43	0.21
		Base		30.359100	1,415,523.41	25.230000	1,176,373.98	-239,149.43	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	100,547.000	8.784403	883,245.39	9.150000	920,005.05	36,759.66	0.16
		Base		8.784403	883,245.39	9.150000	920,005.05	36,759.66	0.16
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	13,704.000	50.402693	690,718.51	105.650000	1,447,827.60	757,109.09	0.25
		Base		50.402693	690,718.51	105.650000	1,447,827.60	757,109.09	0.25
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,108.000	30.301905	397,197.37	23.550000	308,693.40	-88,503.97	0.05
		Base		30.301905	397,197.37	23.550000	308,693.40	-88,503.97	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,691.000	16.922725	553,220.80	18.650000	609,687.15	56,466.35	0.11
		Base		16.922725	553,220.80	18.650000	609,687.15	56,466.35	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,796.000	43.445203	555,924.82	50.060000	640,567.76	84,642.94	0.11
		Base		43.445203	555,924.82	50.060000	640,567.76	84,642.94	0.11
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,105.000	36.770748	445,109.90	65.630000	794,451.15	349,341.25	0.14
		Base		36.770748	445,109.90	65.630000	794,451.15	349,341.25	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	49.150000	626,613.35	108,781.19	0.11
		Base		40.617473	517,832.16	49.150000	626,613.35	108,781.19	0.11
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	58,233.000	14.490514	843,826.13	3.460000	201,486.18	-642,339.95	0.04
		Base		14.490514	843,826.13	3.460000	201,486.18	-642,339.95	0.04
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,602.000	209.841599	755,849.44	240.090000	864,804.18	108,954.74	0.15
		Base		209.841599	755,849.44	240.090000	864,804.18	108,954.74	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,771.000	36.875988	1,171,587.03	41.750000	1,326,439.25	154,852.22	0.23
		Base		36.875988	1,171,587.03	41.750000	1,326,439.25	154,852.22	0.23
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,720.000	12.159991	239,795.02	18.220000	359,298.40	119,503.38	0.06
		Base		12.159991	239,795.02	18.220000	359,298.40	119,503.38	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,266.000	22.179710	1,003,986.77	39.840000	1,803,397.44	799,410.67	0.32
		Base		22.179710	1,003,986.77	39.840000	1,803,397.44	799,410.67	0.32
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,914.000	13.408971	387,706.98	33.300000	962,836.20	575,129.22	0.17
		Base		13.408971	387,706.98	33.300000	962,836.20	575,129.22	0.17
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,160.000	31.676248	1,208,765.64	54.900000	2,094,984.00	886,218.36	0.37
		Base		31.676248	1,208,765.64	54.900000	2,094,984.00	886,218.36	0.37
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,973.000	11.237943	999,873.51	7.150000	636,156.95	-363,716.56	0.11
		Base		11.237943	999,873.51	7.150000	636,156.95	-363,716.56	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,297.000	59.744384	495,699.15	30.650000	254,303.05	-241,396.10	0.04
		Base		59.744384	495,699.15	30.650000	254,303.05	-241,396.10	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
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,274.000	23.532707	430,036.68	18.000000	328,932.00	-101,104.68	0.06
		Base		23.532707	430,036.68	18.000000	328,932.00	-101,104.68	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,246.000	31.282528	602,063.53	51.320000	987,704.72	385,641.19	0.17
		Base		31.282528	602,063.53	51.320000	987,704.72	385,641.19	0.17
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	49,763.000	22.876210	1,138,388.86	18.000000	895,734.00	-242,654.86	0.16
		Base		22.876210	1,138,388.86	18.000000	895,734.00	-242,654.86	0.16
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,856.000	37.016039	660,958.40	6.000000	107,136.00	-553,822.40	0.02
		Base		37.016039	660,958.40	6.000000	107,136.00	-553,822.40	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,855.000	99.291253	1,375,680.31	102.260000	1,416,812.30	41,131.99	0.25
		Base		99.291253	1,375,680.31	102.260000	1,416,812.30	41,131.99	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	35,937.000	33.671312	1,210,045.95	36.670000	1,317,809.79	107,763.84	0.23
		Base		33.671312	1,210,045.95	36.670000	1,317,809.79	107,763.84	0.23
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,528.000	47.467197	1,259,209.79	108.580000	2,880,410.24	1,621,200.45	0.51
		Base		47.467197	1,259,209.79	108.580000	2,880,410.24	1,621,200.45	0.51
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,569.000	27.938449	211,466.12	47.550000	359,905.95	148,439.83	0.06
		Base		27.938449	211,466.12	47.550000	359,905.95	148,439.83	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,257.000	37.093719	1,159,438.39	20.600000	643,894.20	-515,544.19	0.11
		Base		37.093719	1,159,438.39	20.600000	643,894.20	-515,544.19	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,479.000	19.845301	1,140,688.06	7.940000	456,383.26	-684,304.80	0.08
		Base		19.845301	1,140,688.06	7.940000	456,383.26	-684,304.80	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								
		Local	24,592.000	8.275965	203,522.54	11.760000	289,201.92	85,679.38	0.05
		Base		8.275965	203,522.54	11.760000	289,201.92	85,679.38	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,160.000	7.284656	154,143.33	18.750000	396,750.00	242,606.67	0.07
		Base		7.284656	154,143.33	18.750000	396,750.00	242,606.67	0.07
229669106	CUBIC CORP COMMON STOCK								
		Local	19,352.000	47.901650	926,992.74	47.650000	922,122.80	-4,869.94	0.16
		Base		47.901650	926,992.74	47.650000	922,122.80	-4,869.94	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,342.000	26.407355	589,993.12	29.850000	666,908.70	76,915.58	0.12
		Base		26.407355	589,993.12	29.850000	666,908.70	76,915.58	0.12
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	35,877.000	16.709220	599,476.68	14.050000	504,071.85	-95,404.83	0.09
		Base		16.709220	599,476.68	14.050000	504,071.85	-95,404.83	0.09
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,247.000	8.015650	314,590.22	2.200000	86,343.40	-228,246.82	0.02
		Base		8.015650	314,590.22	2.200000	86,343.40	-228,246.82	0.02
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,199.000	7.870559	135,365.75	12.600000	216,707.40	81,341.65	0.04
		Base		7.870559	135,365.75	12.600000	216,707.40	81,341.65	0.04
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	52,338.000	20.936600	1,095,779.77	18.040000	944,177.52	-151,602.25	0.17
		Base		20.936600	1,095,779.77	18.040000	944,177.52	-151,602.25	0.17
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,027.000	59.656672	717,490.79	28.590000	343,851.93	-373,638.86	0.06
		Base		59.656672	717,490.79	28.590000	343,851.93	-373,638.86	0.06
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,114.000	10.353445	322,137.10	9.780000	304,294.92	-17,842.18	0.05
		Base		10.353445	322,137.10	9.780000	304,294.92	-17,842.18	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	16.270000	2,079,240.92	-73,539.30	0.37
		Base		16.845443	2,152,780.22	16.270000	2,079,240.92	-73,539.30	0.37
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,048.000	41.249624	1,198,219.07	62.110000	1,804,171.28	605,952.21	0.32
		Base		41.249624	1,198,219.07	62.110000	1,804,171.28	605,952.21	0.32
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,225.000	62.217294	511,737.24	72.130000	593,269.25	81,532.01	0.10
		Base		62.217294	511,737.24	72.130000	593,269.25	81,532.01	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	309,052.000	2.197111	679,021.40	1.460000	451,215.92	-227,805.48	0.08
		Base		2.197111	679,021.40	1.460000	451,215.92	-227,805.48	0.08
249908104	DEPOMED INC COMMON STOCK								
		Local	48,329.000	12.188718	589,068.57	10.310000	498,271.99	-90,796.58	0.09
		Base		12.188718	589,068.57	10.310000	498,271.99	-90,796.58	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	155,378.000	10.563757	1,641,375.41	11.680000	1,814,815.04	173,439.63	0.32
		Base		10.563757	1,641,375.41	11.680000	1,814,815.04	173,439.63	0.32
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,588.000	11.230944	231,222.67	10.450000	215,144.60	-16,078.07	0.04
		Base		11.230944	231,222.67	10.450000	215,144.60	-16,078.07	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,234.000	14.331498	347,309.53	20.800000	504,067.20	156,757.67	0.09
		Base		14.331498	347,309.53	20.800000	504,067.20	156,757.67	0.09
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,112.000	61.725627	809,346.42	41.140000	539,427.68	-269,918.74	0.09
		Base		61.725627	809,346.42	41.140000	539,427.68	-269,918.74	0.09
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,650.000	24.666270	731,354.92	26.530000	786,614.50	55,259.58	0.14
		Base		24.666270	731,354.92	26.530000	786,614.50	55,259.58	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
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,888.000	27.555064	933,786.02	15.870000	537,802.56	-395,983.46	0.09
		Base		27.555064	933,786.02	15.870000	537,802.56	-395,983.46	0.09
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,317.000	25.172045	1,367,269.99	12.360000	671,358.12	-695,911.87	0.12
		Base		25.172045	1,367,269.99	12.360000	671,358.12	-695,911.87	0.12
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	25,434.000	25.529056	649,306.01	23.200000	590,068.80	-59,237.21	0.10
		Base		25.529056	649,306.01	23.200000	590,068.80	-59,237.21	0.10
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,417.000	39.431762	923,373.58	78.080000	1,828,399.36	905,025.78	0.32
		Base		39.431762	923,373.58	78.080000	1,828,399.36	905,025.78	0.32
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,693.000	13.323494	222,409.09	13.000000	217,009.00	-5,400.09	0.04
		Base		13.323494	222,409.09	13.000000	217,009.00	-5,400.09	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,347.000	20.182773	309,745.01	8.760000	134,439.72	-175,305.29	0.02
		Base		20.182773	309,745.01	8.760000	134,439.72	-175,305.29	0.02
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,054.000	61.831535	374,328.11	49.150000	297,554.10	-76,774.01	0.05
		Base		61.831535	374,328.11	49.150000	297,554.10	-76,774.01	0.05
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	26,299.000	50.693296	1,333,182.98	87.180000	2,292,746.82	959,563.84	0.40
		Base		50.693296	1,333,182.98	87.180000	2,292,746.82	959,563.84	0.40
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,882.000	21.394588	361,183.44	57.750000	974,935.50	613,752.06	0.17
		Base		21.394588	361,183.44	57.750000	974,935.50	613,752.06	0.17
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,257.000	25.213590	535,965.28	13.650000	290,158.05	-245,807.23	0.05
		Base		25.213590	535,965.28	13.650000	290,158.05	-245,807.23	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
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,012.000	16.395861	213,342.94	17.010000	221,334.12	7,991.18	0.04
		Base		16.395861	213,342.94	17.010000	221,334.12	7,991.18	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	71,084.000	10.315414	733,260.86	12.700000	902,766.80	169,505.94	0.16
		Base		10.315414	733,260.86	12.700000	902,766.80	169,505.94	0.16
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,468.000	33.634989	1,058,425.84	51.900000	1,633,189.20	574,763.36	0.29
		Base		33.634989	1,058,425.84	51.900000	1,633,189.20	574,763.36	0.29
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,804.000	11.809383	304,729.31	8.650000	223,204.60	-81,524.71	0.04
		Base		11.809383	304,729.31	8.650000	223,204.60	-81,524.71	0.04
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,053.000	24.369137	878,580.49	48.580000	1,751,454.74	872,874.25	0.31
		Base		24.369137	878,580.49	48.580000	1,751,454.74	872,874.25	0.31
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,521.000	22.555318	214,749.18	19.640000	186,992.44	-27,756.74	0.03
		Base		22.555318	214,749.18	19.640000	186,992.44	-27,756.74	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	27,009.000	21.819002	589,309.42	36.370000	982,317.33	393,007.91	0.17
		Base		21.819002	589,309.42	36.370000	982,317.33	393,007.91	0.17
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,043.000	18.569793	465,043.33	43.350000	1,085,614.05	620,570.72	0.19
		Base		18.569793	465,043.33	43.350000	1,085,614.05	620,570.72	0.19
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,782.000	45.649387	492,191.69	38.110000	410,902.02	-81,289.67	0.07
		Base		45.649387	492,191.69	38.110000	410,902.02	-81,289.67	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,370.000	29.255313	537,420.10	40.100000	736,637.00	199,216.90	0.13
		Base		29.255313	537,420.10	40.100000	736,637.00	199,216.90	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	44.600000	718,015.40	250,853.40	0.13
		Base		29.018076	467,162.00	44.600000	718,015.40	250,853.40	0.13
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,695.000	21.717069	297,415.26	29.170000	399,483.15	102,067.89	0.07
		Base		21.717069	297,415.26	29.170000	399,483.15	102,067.89	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,571.000	47.222151	782,518.26	77.020000	1,276,298.42	493,780.16	0.22
		Base		47.222151	782,518.26	77.020000	1,276,298.42	493,780.16	0.22
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,188.000	27.479743	499,801.57	14.500000	263,726.00	-236,075.57	0.05
		Base		27.479743	499,801.57	14.500000	263,726.00	-236,075.57	0.05
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,978.000	12.342597	456,404.56	22.370000	827,197.86	370,793.30	0.15
		Base		12.342597	456,404.56	22.370000	827,197.86	370,793.30	0.15
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,216.000	38.826001	396,646.43	80.900000	826,474.40	429,827.97	0.15
		Base		38.826001	396,646.43	80.900000	826,474.40	429,827.97	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,041.000	34.944196	700,316.64	61.700000	1,236,529.70	536,213.06	0.22
		Base		34.944196	700,316.64	61.700000	1,236,529.70	536,213.06	0.22
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,095.000	33.436941	972,847.80	12.480000	363,105.60	-609,742.20	0.06
		Base		33.436941	972,847.80	12.480000	363,105.60	-609,742.20	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,770.000	22.321194	441,290.01	32.050000	633,628.50	192,338.49	0.11
		Base		22.321194	441,290.01	32.050000	633,628.50	192,338.49	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	31,834.000	46.460042	1,479,008.97	78.650000	2,503,744.10	1,024,735.13	0.44
		Base		46.460042	1,479,008.97	78.650000	2,503,744.10	1,024,735.13	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
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,126.000	28.978103	757,081.91	57.550000	1,503,551.30	746,469.39	0.26
		Base		28.978103	757,081.91	57.550000	1,503,551.30	746,469.39	0.26
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,072.000	27.274073	547,445.20	65.200000	1,308,694.40	761,249.20	0.23
		Base		27.274073	547,445.20	65.200000	1,308,694.40	761,249.20	0.23
30219E103	EXPRESS INC COMMON STOCK								
		Local	60,832.000	17.796749	1,082,611.81	6.060000	368,641.92	-713,969.89	0.06
		Base		17.796749	1,082,611.81	6.060000	368,641.92	-713,969.89	0.06
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,569.000	15.239876	374,428.51	27.690000	680,315.61	305,887.10	0.12
		Base		15.239876	374,428.51	27.690000	680,315.61	305,887.10	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,828.000	23.124385	874,749.25	7.800000	295,058.40	-579,690.85	0.05
		Base		23.124385	874,749.25	7.800000	295,058.40	-579,690.85	0.05
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,408.000	24.483831	328,279.20	19.650000	263,467.20	-64,812.00	0.05
		Base		24.483831	328,279.20	19.650000	263,467.20	-64,812.00	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,951.000	42.605466	551,783.39	39.500000	511,564.50	-40,218.89	0.09
		Base		42.605466	551,783.39	39.500000	511,564.50	-40,218.89	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,387.000	7.706955	357,502.50	18.500000	858,159.50	500,657.00	0.15
		Base		7.706955	357,502.50	18.500000	858,159.50	500,657.00	0.15
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,562.000	19.827593	328,384.60	21.060000	348,795.72	20,411.12	0.06
		Base		19.827593	328,384.60	21.060000	348,795.72	20,411.12	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,997.000	24.213036	508,401.12	16.800000	352,749.60	-155,651.52	0.06
		Base		24.213036	508,401.12	16.800000	352,749.60	-155,651.52	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
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	44,875.000	32.001099	1,436,049.33	38.450000	1,725,443.75	289,394.42	0.30
		Base		32.001099	1,436,049.33	38.450000	1,725,443.75	289,394.42	0.30
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,309.000	21.418719	670,598.68	13.760000	430,811.84	-239,786.84	0.08
		Base		21.418719	670,598.68	13.760000	430,811.84	-239,786.84	0.08
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	122,018.000	5.278529	644,075.50	5.860000	715,025.48	70,949.98	0.13
		Base		5.278529	644,075.50	5.860000	715,025.48	70,949.98	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	68,067.000	6.151250	418,697.11	13.030000	886,913.01	468,215.90	0.16
		Base		6.151250	418,697.11	13.030000	886,913.01	468,215.90	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,205.000	16.617680	801,055.25	25.600000	1,234,048.00	432,992.75	0.22
		Base		16.617680	801,055.25	25.600000	1,234,048.00	432,992.75	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,309.000	20.387799	1,046,077.60	43.250000	2,219,114.25	1,173,036.65	0.39
		Base		20.387799	1,046,077.60	43.250000	2,219,114.25	1,173,036.65	0.39
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	62,984.000	12.755656	803,402.22	22.210000	1,398,874.64	595,472.42	0.25
		Base		12.755656	803,402.22	22.210000	1,398,874.64	595,472.42	0.25
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,476.000	40.512399	1,518,242.67	58.150000	2,179,229.40	660,986.73	0.38
		Base		40.512399	1,518,242.67	58.150000	2,179,229.40	660,986.73	0.38
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,755.000	33.119924	1,416,042.35	48.310000	2,065,494.05	649,451.70	0.36
		Base		33.119924	1,416,042.35	48.310000	2,065,494.05	649,451.70	0.36
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,200.000	20.171781	851,249.14	8.420000	355,324.00	-495,925.14	0.06
		Base		20.171781	851,249.14	8.420000	355,324.00	-495,925.14	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
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	40.800000	308,856.00	44,689.37	0.05
		Base		34.896517	264,166.63	40.800000	308,856.00	44,689.37	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,443.000	35.572185	833,918.74	51.830000	1,215,050.69	381,131.95	0.21
		Base		35.572185	833,918.74	51.830000	1,215,050.69	381,131.95	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,712.000	17.060351	558,078.21	11.250000	368,010.00	-190,068.21	0.06
		Base		17.060351	558,078.21	11.250000	368,010.00	-190,068.21	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,156.000	19.204179	1,174,450.80	25.380000	1,552,139.28	377,688.48	0.27
		Base		19.204179	1,174,450.80	25.380000	1,552,139.28	377,688.48	0.27
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,880.000	24.421670	656,454.49	38.450000	1,033,536.00	377,081.51	0.18
		Base		24.421670	656,454.49	38.450000	1,033,536.00	377,081.51	0.18
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	28,446.000	26.015146	740,026.85	9.730000	276,779.58	-463,247.27	0.05
		Base		26.015146	740,026.85	9.730000	276,779.58	-463,247.27	0.05
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,914.000	26.535720	793,789.52	40.400000	1,208,525.60	414,736.08	0.21
		Base		26.535720	793,789.52	40.400000	1,208,525.60	414,736.08	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	83,196.000	12.618665	1,049,822.48	10.570000	879,381.72	-170,440.76	0.15
		Base		12.618665	1,049,822.48	10.570000	879,381.72	-170,440.76	0.15
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,750.000	13.996557	388,404.47	6.770000	187,867.50	-200,536.97	0.03
		Base		13.996557	388,404.47	6.770000	187,867.50	-200,536.97	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
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,201.000	28.437481	1,114,777.68	51.520000	2,019,635.52	904,857.84	0.36
		Base		28.437481	1,114,777.68	51.520000	2,019,635.52	904,857.84	0.36
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,651.000	15.217779	268,609.02	14.560000	256,998.56	-11,610.46	0.05
		Base		15.217779	268,609.02	14.560000	256,998.56	-11,610.46	0.05
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	33,973.000	38.412533	1,304,988.99	26.030000	884,317.19	-420,671.80	0.16
		Base		38.412533	1,304,988.99	26.030000	884,317.19	-420,671.80	0.16
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	88,125.000	12.274920	1,081,727.30	8.970000	790,481.25	-291,246.05	0.14
		Base		12.274920	1,081,727.30	8.970000	790,481.25	-291,246.05	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,507.000	23.768575	915,256.53	19.300000	743,185.10	-172,071.43	0.13
		Base		23.768575	915,256.53	19.300000	743,185.10	-172,071.43	0.13
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,727.000	11.415525	236,609.59	42.670000	884,421.09	647,811.50	0.16
		Base		11.415525	236,609.59	42.670000	884,421.09	647,811.50	0.16
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	15,203.000	55.592081	845,166.41	32.100000	488,016.30	-357,150.11	0.09
		Base		55.592081	845,166.41	32.100000	488,016.30	-357,150.11	0.09
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,492.000	50.850994	1,448,846.51	33.450000	953,057.40	-495,789.11	0.17
		Base		50.850994	1,448,846.51	33.450000	953,057.40	-495,789.11	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,429.000	45.008693	469,395.66	15.390000	160,502.31	-308,893.35	0.03
		Base		45.008693	469,395.66	15.390000	160,502.31	-308,893.35	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	25,194.000	20.901117	526,582.74	25.980000	654,540.12	127,957.38	0.12
		Base		20.901117	526,582.74	25.980000	654,540.12	127,957.38	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
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,504.000	14.756743	361,599.22	29.850000	731,444.40	369,845.18	0.13
		Base		14.756743	361,599.22	29.850000	731,444.40	369,845.18	0.13
37518B102	GIGAMON INC COMMON STOCK USD.0001								
		Local	24,234.000	36.126724	875,495.03	39.750000	963,301.50	87,806.47	0.17
		Base		36.126724	875,495.03	39.750000	963,301.50	87,806.47	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,447.000	16.947851	1,007,498.87	34.920000	2,075,889.24	1,068,390.37	0.37
		Base		16.947851	1,007,498.87	34.920000	2,075,889.24	1,068,390.37	0.37
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,795.000	19.602839	662,477.95	20.470000	691,783.65	29,305.70	0.12
		Base		19.602839	662,477.95	20.470000	691,783.65	29,305.70	0.12
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	74,651.000	21.624647	1,614,301.56	17.730000	1,323,562.23	-290,739.33	0.23
		Base		21.624647	1,614,301.56	17.730000	1,323,562.23	-290,739.33	0.23
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,538.000	31.183898	1,420,052.34	39.010000	1,776,437.38	356,385.04	0.31
		Base		31.183898	1,420,052.34	39.010000	1,776,437.38	356,385.04	0.31
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,968.000	21.337538	724,793.48	40.240000	1,366,872.32	642,078.84	0.24
		Base		21.337538	724,793.48	40.240000	1,366,872.32	642,078.84	0.24
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,869.000	23.462451	677,337.50	19.750000	570,162.75	-107,174.75	0.10
		Base		23.462451	677,337.50	19.750000	570,162.75	-107,174.75	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,035.000	32.933287	725,684.98	45.000000	991,575.00	265,890.02	0.17
		Base		32.933287	725,684.98	45.000000	991,575.00	265,890.02	0.17
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,342.000	45.225125	965,194.62	18.500000	394,827.00	-570,367.62	0.07
		Base		45.225125	965,194.62	18.500000	394,827.00	-570,367.62	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
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,213.000	11.663597	282,410.68	20.500000	496,366.50	213,955.82	0.09
		Base		11.663597	282,410.68	20.500000	496,366.50	213,955.82	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,493.000	53.381334	827,037.00	59.550000	922,608.15	95,571.15	0.16
		Base		53.381334	827,037.00	59.550000	922,608.15	95,571.15	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	47,145.000	13.636610	642,898.00	13.060000	615,713.70	-27,184.30	0.11
		Base		13.636610	642,898.00	13.060000	615,713.70	-27,184.30	0.11
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,601.000	25.310907	268,320.92	11.400000	120,851.40	-147,469.52	0.02
		Base		25.310907	268,320.92	11.400000	120,851.40	-147,469.52	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,353.000	42.083126	267,354.10	45.090000	286,456.77	19,102.67	0.05
		Base		42.083126	267,354.10	45.090000	286,456.77	19,102.67	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,532.000	20.734912	570,873.59	36.720000	1,010,975.04	440,101.45	0.18
		Base		20.734912	570,873.59	36.720000	1,010,975.04	440,101.45	0.18
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,082.000	14.568603	948,153.84	20.080000	1,306,846.56	358,692.72	0.23
		Base		14.568603	948,153.84	20.080000	1,306,846.56	358,692.72	0.23
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,704.000	33.736732	1,373,219.94	41.130000	1,674,155.52	300,935.58	0.29
		Base		33.736732	1,373,219.94	41.130000	1,674,155.52	300,935.58	0.29
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,138.000	12.013773	302,002.22	28.650000	720,203.70	418,201.48	0.13
		Base		12.013773	302,002.22	28.650000	720,203.70	418,201.48	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,480.000	6.150962	384,312.13	4.100000	256,168.00	-128,144.13	0.05
		Base		6.150962	384,312.13	4.100000	256,168.00	-128,144.13	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
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,218.000	15.864825	987,077.66	15.450000	961,268.10	-25,809.56	0.17
		Base		15.864825	987,077.66	15.450000	961,268.10	-25,809.56	0.17
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,989.000	14.683447	220,090.19	22.250000	333,505.25	113,415.06	0.06
		Base		14.683447	220,090.19	22.250000	333,505.25	113,415.06	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,614.000	27.575852	1,147,541.49	41.400000	1,722,819.60	575,278.11	0.30
		Base		27.575852	1,147,541.49	41.400000	1,722,819.60	575,278.11	0.30
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,416.000	39.095475	289,932.04	44.950000	333,349.20	43,417.16	0.06
		Base		39.095475	289,932.04	44.950000	333,349.20	43,417.16	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,705.000	54.545908	529,368.04	31.280000	303,572.40	-225,795.64	0.05
		Base		54.545908	529,368.04	31.280000	303,572.40	-225,795.64	0.05
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,629.000	21.333566	1,208,098.51	52.250000	2,958,865.25	1,750,766.74	0.52
		Base		21.333566	1,208,098.51	52.250000	2,958,865.25	1,750,766.74	0.52
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,789.000	27.314737	540,531.34	23.620000	467,416.18	-73,115.16	0.08
		Base		27.314737	540,531.34	23.620000	467,416.18	-73,115.16	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	34,392.000	33.094398	1,138,182.55	45.870000	1,577,561.04	439,378.49	0.28
		Base		33.094398	1,138,182.55	45.870000	1,577,561.04	439,378.49	0.28
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,605.000	17.620164	592,125.62	21.130000	710,073.65	117,948.03	0.13
		Base		17.620164	592,125.62	21.130000	710,073.65	117,948.03	0.13
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,536.000	21.496824	312,477.83	18.100000	263,101.60	-49,376.23	0.05
		Base		21.496824	312,477.83	18.100000	263,101.60	-49,376.23	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
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	106,540.000	6.275038	668,542.53	6.540000	696,771.60	28,229.07	0.12
		Base		6.275038	668,542.53	6.540000	696,771.60	28,229.07	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	32,410.000	19.564175	634,074.90	18.760000	608,011.60	-26,063.30	0.11
		Base		19.564175	634,074.90	18.760000	608,011.60	-26,063.30	0.11
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,968.000	105.369145	523,473.91	109.540000	544,194.72	20,720.81	0.10
		Base		105.369145	523,473.91	109.540000	544,194.72	20,720.81	0.10
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	16,112.000	41.434584	667,594.02	15.600000	251,347.20	-416,246.82	0.04
		Base		41.434584	667,594.02	15.600000	251,347.20	-416,246.82	0.04
431571108	HILLENBRAND INC COMMON STOCK								
		Local	48,861.000	23.838158	1,164,756.25	36.000000	1,758,996.00	594,239.75	0.31
		Base		23.838158	1,164,756.25	36.000000	1,758,996.00	594,239.75	0.31
43785V102	HOMESTREET INC COMMON STOCK								
		Local	21,051.000	31.468058	662,434.09	26.250000	552,588.75	-109,845.34	0.10
		Base		31.468058	662,434.09	26.250000	552,588.75	-109,845.34	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	98,640.000	9.758408	962,569.35	17.630000	1,739,023.20	776,453.85	0.31
		Base		9.758408	962,569.35	17.630000	1,739,023.20	776,453.85	0.31
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,455.000	19.535262	614,481.66	36.900000	1,160,689.50	546,207.84	0.20
		Base		19.535262	614,481.66	36.900000	1,160,689.50	546,207.84	0.20
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	25,973.000	35.628386	925,376.08	34.050000	884,380.65	-40,995.43	0.16
		Base		35.628386	925,376.08	34.050000	884,380.65	-40,995.43	0.16
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,675.000	60.499510	706,331.78	171.900000	2,006,932.50	1,300,600.72	0.35
		Base		60.499510	706,331.78	171.900000	2,006,932.50	1,300,600.72	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								
		Local	82,282.000	14.926333	1,228,168.57	26.510000	2,181,295.82	953,127.25	0.38
		Base		14.926333	1,228,168.57	26.510000	2,181,295.82	953,127.25	0.38
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	44,271.000	19.585271	867,059.54	6.670000	295,287.57	-571,771.97	0.05
		Base		19.585271	867,059.54	6.670000	295,287.57	-571,771.97	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	57,182.000	22.843681	1,306,247.36	19.350000	1,106,471.70	-199,775.66	0.19
		Base		22.843681	1,306,247.36	19.350000	1,106,471.70	-199,775.66	0.19
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	46,034.000	9.725335	447,696.08	10.110000	465,403.74	17,707.66	0.08
		Base		9.725335	447,696.08	10.110000	465,403.74	17,707.66	0.08
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,128.000	33.036000	697,984.60	71.350000	1,507,482.80	809,498.20	0.27
		Base		33.036000	697,984.60	71.350000	1,507,482.80	809,498.20	0.27
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,574.000	59.554740	510,622.34	100.050000	857,828.70	347,206.36	0.15
		Base		59.554740	510,622.34	100.050000	857,828.70	347,206.36	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,665.000	26.959852	880,643.58	58.500000	1,910,902.50	1,030,258.92	0.34
		Base		26.959852	880,643.58	58.500000	1,910,902.50	1,030,258.92	0.34
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,736.000	19.286853	534,940.16	40.520000	1,123,862.72	588,922.56	0.20
		Base		19.286853	534,940.16	40.520000	1,123,862.72	588,922.56	0.20
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,723.000	47.336941	886,289.54	62.400000	1,168,315.20	282,025.66	0.21
		Base		47.336941	886,289.54	62.400000	1,168,315.20	282,025.66	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,111.000	50.161099	757,984.37	41.770000	631,186.47	-126,797.90	0.11
		Base		50.161099	757,984.37	41.770000	631,186.47	-126,797.90	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
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,580.000	40.614406	551,543.63	26.320000	357,425.60	-194,118.03	0.06
		Base		40.614406	551,543.63	26.320000	357,425.60	-194,118.03	0.06
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,549.000	37.832437	550,424.13	75.500000	1,098,449.50	548,025.37	0.19
		Base		37.832437	550,424.13	75.500000	1,098,449.50	548,025.37	0.19
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,615.000	46.641647	588,384.38	94.380000	1,190,603.70	602,219.32	0.21
		Base		46.641647	588,384.38	94.380000	1,190,603.70	602,219.32	0.21
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,572.000	25.921043	403,642.48	53.800000	837,773.60	434,131.12	0.15
		Base		25.921043	403,642.48	53.800000	837,773.60	434,131.12	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,240.000	10.579619	637,316.27	13.720000	826,492.80	189,176.53	0.15
		Base		10.579619	637,316.27	13.720000	826,492.80	189,176.53	0.15
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	46,936.000	23.179711	1,087,962.91	49.660000	2,330,841.76	1,242,878.85	0.41
		Base		23.179711	1,087,962.91	49.660000	2,330,841.76	1,242,878.85	0.41
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,612.000	27.572166	595,889.66	45.800000	989,829.60	393,939.94	0.17
		Base		27.572166	595,889.66	45.800000	989,829.60	393,939.94	0.17
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,301.000	22.089465	293,811.98	38.800000	516,078.80	222,266.82	0.09
		Base		22.089465	293,811.98	38.800000	516,078.80	222,266.82	0.09
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,749.000	22.963404	1,211,296.58	40.050000	2,112,597.45	901,300.87	0.37
		Base		22.963404	1,211,296.58	40.050000	2,112,597.45	901,300.87	0.37
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	48,730.000	16.418584	800,077.62	18.950000	923,433.50	123,355.88	0.16
		Base		16.418584	800,077.62	18.950000	923,433.50	123,355.88	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
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,701.000	29.834594	349,094.59	39.130000	457,860.13	108,765.54	0.08
		Base		29.834594	349,094.59	39.130000	457,860.13	108,765.54	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,874.000	23.147941	575,781.89	15.650000	389,278.10	-186,503.79	0.07
		Base		23.147941	575,781.89	15.650000	389,278.10	-186,503.79	0.07
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,432.000	14.648725	357,897.64	22.070000	539,214.24	181,316.60	0.09
		Base		14.648725	357,897.64	22.070000	539,214.24	181,316.60	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,472.000	9.479561	601,686.67	9.950000	631,546.40	29,859.73	0.11
		Base		9.479561	601,686.67	9.950000	631,546.40	29,859.73	0.11
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,271.000	29.700858	631,766.95	105.510000	2,244,303.21	1,612,536.26	0.40
		Base		29.700858	631,766.95	105.510000	2,244,303.21	1,612,536.26	0.40
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	57,000.000	70.227300	4,002,956.10	70.810000	4,036,170.00	33,213.90	0.71
		Base		70.227300	4,002,956.10	70.810000	4,036,170.00	33,213.90	0.71
465741106	ITRON INC COMMON STOCK								
		Local	26,087.000	35.086086	915,290.73	73.000000	1,904,351.00	989,060.27	0.34
		Base		35.086086	915,290.73	73.000000	1,904,351.00	989,060.27	0.34
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,618.000	63.876511	742,117.31	131.400000	1,526,605.20	784,487.89	0.27
		Base		63.876511	742,117.31	131.400000	1,526,605.20	784,487.89	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	24,534.000	27.228453	668,022.86	92.400000	2,266,941.60	1,598,918.74	0.40
		Base		27.228453	668,022.86	92.400000	2,266,941.60	1,598,918.74	0.40
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,323.000	59.084844	787,187.37	97.290000	1,296,194.67	509,007.30	0.23
		Base		59.084844	787,187.37	97.290000	1,296,194.67	509,007.30	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,093.000	35.579048	750,468.85	51.120000	1,078,274.16	327,805.31	0.19
		Base		35.579048	750,468.85	51.120000	1,078,274.16	327,805.31	0.19
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	68,338.000	13.314187	909,864.88	22.860000	1,562,206.68	652,341.80	0.28
		Base		13.314187	909,864.88	22.860000	1,562,206.68	652,341.80	0.28
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,713.000	16.888962	383,598.99	22.270000	505,818.51	122,219.52	0.09
		Base		16.888962	383,598.99	22.270000	505,818.51	122,219.52	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,476.000	15.507876	1,030,901.54	8.950000	594,960.20	-435,941.34	0.10
		Base		15.507876	1,030,901.54	8.950000	594,960.20	-435,941.34	0.10
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,358.000	14.333597	162,801.00	9.350000	106,197.30	-56,603.70	0.02
		Base		14.333597	162,801.00	9.350000	106,197.30	-56,603.70	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,841.000	24.419749	1,583,400.96	20.530000	1,331,185.73	-252,215.23	0.23
		Base		24.419749	1,583,400.96	20.530000	1,331,185.73	-252,215.23	0.23
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,256.000	3.951055	186,711.07	3.800000	179,572.80	-7,138.27	0.03
		Base		3.951055	186,711.07	3.800000	179,572.80	-7,138.27	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,142.000	35.151082	567,408.76	36.300000	585,954.60	18,545.84	0.10
		Base		35.151082	567,408.76	36.300000	585,954.60	18,545.84	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,552.000	19.719210	878,530.23	33.450000	1,490,264.40	611,734.17	0.26
		Base		19.719210	878,530.23	33.450000	1,490,264.40	611,734.17	0.26
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,170.000	28.453471	687,720.39	37.200000	899,124.00	211,403.61	0.16
		Base		28.453471	687,720.39	37.200000	899,124.00	211,403.61	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
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,075.000	10.670563	587,681.27	21.540000	1,186,315.50	598,634.23	0.21
		Base		10.670563	587,681.27	21.540000	1,186,315.50	598,634.23	0.21
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,629.000	27.062612	314,711.12	57.900000	673,319.10	358,607.98	0.12
		Base		27.062612	314,711.12	57.900000	673,319.10	358,607.98	0.12
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,406.000	37.295691	499,986.03	44.300000	593,885.80	93,899.77	0.10
		Base		37.295691	499,986.03	44.300000	593,885.80	93,899.77	0.10
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,322.000	35.807437	691,871.29	106.750000	2,062,623.50	1,370,752.21	0.36
		Base		35.807437	691,871.29	106.750000	2,062,623.50	1,370,752.21	0.36
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,868.000	34.390821	545,713.55	7.080000	112,345.44	-433,368.11	0.02
		Base		34.390821	545,713.55	7.080000	112,345.44	-433,368.11	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,703.000	34.893065	1,071,321.78	51.640000	1,585,502.92	514,181.14	0.28
		Base		34.893065	1,071,321.78	51.640000	1,585,502.92	514,181.14	0.28
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	26,334.000	32.169093	847,140.90	21.380000	563,020.92	-284,119.98	0.10
		Base		32.169093	847,140.90	21.380000	563,020.92	-284,119.98	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	37,875.000	13.781113	521,959.65	33.800000	1,280,175.00	758,215.35	0.23
		Base		13.781113	521,959.65	33.800000	1,280,175.00	758,215.35	0.23
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,480.000	52.374516	391,761.38	54.450000	407,286.00	15,524.62	0.07
		Base		52.374516	391,761.38	54.450000	407,286.00	15,524.62	0.07
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,820.000	39.052815	891,185.24	20.350000	464,387.00	-426,798.24	0.08
		Base		39.052815	891,185.24	20.350000	464,387.00	-426,798.24	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
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
			22,839.000	Local	17.106590	390,697.40	18.450000	421,379.55	30,682.15	0.07
				Base	17.106590	390,697.40	18.450000	421,379.55	30,682.15	0.07
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
			32,360.000	Local	20.051085	648,853.11	38.720000	1,252,979.20	604,126.09	0.22
				Base	20.051085	648,853.11	38.720000	1,252,979.20	604,126.09	0.22
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
			9,777.000	Local	31.985223	312,719.53	36.070000	352,656.39	39,936.86	0.06
				Base	31.985223	312,719.53	36.070000	352,656.39	39,936.86	0.06
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
			5,652.000	Local	87.321766	493,542.62	220.600000	1,246,831.20	753,288.58	0.22
				Base	87.321766	493,542.62	220.600000	1,246,831.20	753,288.58	0.22
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
			167,840.000	Local	9.641820	1,618,283.07	10.180000	1,708,611.20	90,328.13	0.30
				Base	9.641820	1,618,283.07	10.180000	1,708,611.20	90,328.13	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
			14,771.000	Local	64.348440	950,490.81	120.910000	1,785,961.61	835,470.80	0.31
				Base	64.348440	950,490.81	120.910000	1,785,961.61	835,470.80	0.31
535555106	LINDSAY CORP COMMON STOCK USD1.0								
			8,248.000	Local	69.422051	572,593.08	91.670000	756,094.16	183,501.08	0.13
				Base	69.422051	572,593.08	91.670000	756,094.16	183,501.08	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
			19,055.000	Local	25.302867	482,146.13	6.800000	129,574.00	-352,572.13	0.02
				Base	25.302867	482,146.13	6.800000	129,574.00	-352,572.13	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
			18,447.000	Local	41.454213	764,705.86	103.250000	1,904,652.75	1,139,946.89	0.34
				Base	41.454213	764,705.86	103.250000	1,904,652.75	1,139,946.89	0.34
538146101	LIVEPERSON INC COMMON STOCK USD.001								
			41,716.000	Local	11.981041	499,801.09	13.550000	565,251.80	65,450.71	0.10
				Base	11.981041	499,801.09	13.550000	565,251.80	65,450.71	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
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	22,021.000	28.188281	620,734.13	24.710000	544,138.91	-76,595.22	0.10
		Base		28.188281	620,734.13	24.710000	544,138.91	-76,595.22	0.10
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,174.000	26.221805	1,132,100.20	62.600000	2,702,692.40	1,570,592.20	0.48
		Base		26.221805	1,132,100.20	62.600000	2,702,692.40	1,570,592.20	0.48
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	31,014.000	21.994189	682,127.78	20.430000	633,616.02	-48,511.76	0.11
		Base		21.994189	682,127.78	20.430000	633,616.02	-48,511.76	0.11
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,577.000	14.510097	269,554.07	17.910000	332,714.07	63,160.00	0.06
		Base		14.510097	269,554.07	17.910000	332,714.07	63,160.00	0.06
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,368.000	15.193125	203,101.69	49.500000	661,716.00	458,614.31	0.12
		Base		15.193125	203,101.69	49.500000	661,716.00	458,614.31	0.12
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	18,327.000	19.585211	358,938.16	22.610000	414,373.47	55,435.31	0.07
		Base		19.585211	358,938.16	22.610000	414,373.47	55,435.31	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,004.000	22.611785	723,667.56	34.290000	1,097,417.16	373,749.60	0.19
		Base		22.611785	723,667.56	34.290000	1,097,417.16	373,749.60	0.19
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,238.000	16.363198	314,795.20	25.940000	499,033.72	184,238.52	0.09
		Base		16.363198	314,795.20	25.940000	499,033.72	184,238.52	0.09
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,979.000	29.122916	1,222,550.87	83.650000	3,511,543.35	2,288,992.48	0.62
		Base		29.122916	1,222,550.87	83.650000	3,511,543.35	2,288,992.48	0.62
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,989.000	45.692294	593,497.21	52.700000	684,520.30	91,023.09	0.12
		Base		45.692294	593,497.21	52.700000	684,520.30	91,023.09	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
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,781.000	30.689926	392,247.95	31.810000	406,563.61	14,315.66	0.07
		Base		30.689926	392,247.95	31.810000	406,563.61	14,315.66	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	41,513.000	26.547089	1,102,049.29	41.000000	1,702,033.00	599,983.71	0.30
		Base		26.547089	1,102,049.29	41.000000	1,702,033.00	599,983.71	0.30
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,400.000	53.611417	986,450.08	74.550000	1,371,720.00	385,269.92	0.24
		Base		53.611417	986,450.08	74.550000	1,371,720.00	385,269.92	0.24
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,867.000	29.592389	587,911.99	39.720000	789,117.24	201,205.25	0.14
		Base		29.592389	587,911.99	39.720000	789,117.24	201,205.25	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,798.000	13.052384	193,149.18	27.200000	402,505.60	209,356.42	0.07
		Base		13.052384	193,149.18	27.200000	402,505.60	209,356.42	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,893.000	11.451593	216,354.94	14.950000	282,450.35	66,095.41	0.05
		Base		11.451593	216,354.94	14.950000	282,450.35	66,095.41	0.05
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,958.000	30.182240	572,194.90	116.850000	2,215,242.30	1,643,047.40	0.39
		Base		30.182240	572,194.90	116.850000	2,215,242.30	1,643,047.40	0.39
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	30,011.667	13.041294	391,390.98	15.950000	478,686.09	87,295.11	0.08
		Base		13.041294	391,390.98	15.950000	478,686.09	87,295.11	0.08
576690101	MATERION CORP COMMON STOCK								
		Local	15,507.000	32.996378	511,674.83	38.450000	596,244.15	84,569.32	0.10
		Base		32.996378	511,674.83	38.450000	596,244.15	84,569.32	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,638.000	14.960896	308,762.98	10.350000	213,603.30	-95,159.68	0.04
		Base		14.960896	308,762.98	10.350000	213,603.30	-95,159.68	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
57686G105	MATSON INC COMMON STOCK								
		Local	33,452.000	26.076122	872,298.42	28.200000	943,346.40	71,047.98	0.17
		Base		26.076122	872,298.42	28.200000	943,346.40	71,047.98	0.17
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,983.000	43.272475	1,081,076.24	65.550000	1,637,635.65	556,559.41	0.29
		Base		43.272475	1,081,076.24	65.550000	1,637,635.65	556,559.41	0.29
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	40,630.000	31.467500	1,278,524.53	26.200000	1,064,506.00	-214,018.53	0.19
		Base		31.467500	1,278,524.53	26.200000	1,064,506.00	-214,018.53	0.19
580037109	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	220,235.000	7.100134	1,563,698.12	6.770000	1,490,990.95	-72,707.17	0.26
		Base		7.100134	1,563,698.12	6.770000	1,490,990.95	-72,707.17	0.26
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	55,991.000	23.831555	1,334,352.61	38.450000	2,152,853.95	818,501.34	0.38
		Base		23.831555	1,334,352.61	38.450000	2,152,853.95	818,501.34	0.38
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,698.000	24.767626	215,428.81	42.690000	371,317.62	155,888.81	0.07
		Base		24.767626	215,428.81	42.690000	371,317.62	155,888.81	0.07
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,236.000	19.214864	715,484.69	43.910000	1,635,032.76	919,548.07	0.29
		Base		19.214864	715,484.69	43.910000	1,635,032.76	919,548.07	0.29
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,744.000	20.192050	661,168.47	13.550000	443,681.20	-217,487.27	0.08
		Base		20.192050	661,168.47	13.550000	443,681.20	-217,487.27	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,728.000	17.314485	670,555.36	41.000000	1,587,848.00	917,292.64	0.28
		Base		17.314485	670,555.36	41.000000	1,587,848.00	917,292.64	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,401.000	30.706016	902,787.57	40.750000	1,198,090.75	295,303.18	0.21
		Base		30.706016	902,787.57	40.750000	1,198,090.75	295,303.18	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
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,542.000	16.965266	484,222.63	39.750000	1,134,544.50	650,321.87	0.20
		Base		16.965266	484,222.63	39.750000	1,134,544.50	650,321.87	0.20
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,299.000	140.019963	1,022,005.71	134.510000	981,788.49	-40,217.22	0.17
		Base		140.019963	1,022,005.71	134.510000	981,788.49	-40,217.22	0.17
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	79,138.000	11.232556	888,921.99	14.960000	1,183,904.48	294,982.49	0.21
		Base		11.232556	888,921.99	14.960000	1,183,904.48	294,982.49	0.21
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,296.000	26.464096	907,612.62	30.800000	1,056,316.80	148,704.18	0.19
		Base		26.464096	907,612.62	30.800000	1,056,316.80	148,704.18	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	51,810.000	15.862284	821,824.92	16.550000	857,455.50	35,630.58	0.15
		Base		15.862284	821,824.92	16.550000	857,455.50	35,630.58	0.15
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,557.000	12.833563	109,816.80	33.090000	283,151.13	173,334.33	0.05
		Base		12.833563	109,816.80	33.090000	283,151.13	173,334.33	0.05
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,466.000	17.498038	568,091.29	18.850000	611,984.10	43,892.81	0.11
		Base		17.498038	568,091.29	18.850000	611,984.10	43,892.81	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,365.000	42.367604	1,074,654.27	46.600000	1,182,009.00	107,354.73	0.21
		Base		42.367604	1,074,654.27	46.600000	1,182,009.00	107,354.73	0.21
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,044.000	46.026357	1,152,684.09	74.320000	1,861,270.08	708,585.99	0.33
		Base		46.026357	1,152,684.09	74.320000	1,861,270.08	708,585.99	0.33
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,504.000	33.959876	492,554.04	27.970000	405,676.88	-86,877.16	0.07
		Base		33.959876	492,554.04	27.970000	405,676.88	-86,877.16	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,909.000	20.388525	242,806.95	24.600000	292,961.40	50,154.45	0.05
		Base		20.388525	242,806.95	24.600000	292,961.40	50,154.45	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,691.000	23.029788	1,029,224.25	31.500000	1,407,766.50	378,542.25	0.25
		Base		23.029788	1,029,224.25	31.500000	1,407,766.50	378,542.25	0.25
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,259.000	60.758913	623,325.69	80.500000	825,849.50	202,523.81	0.15
		Base		60.758913	623,325.69	80.500000	825,849.50	202,523.81	0.15
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,035.000	12.569800	214,126.55	17.000000	289,595.00	75,468.45	0.05
		Base		12.569800	214,126.55	17.000000	289,595.00	75,468.45	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	52,850.000	19.404722	1,025,539.55	24.270000	1,282,669.50	257,129.95	0.23
		Base		19.404722	1,025,539.55	24.270000	1,282,669.50	257,129.95	0.23
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,707.000	22.565269	760,607.51	36.140000	1,218,170.98	457,563.47	0.21
		Base		22.565269	760,607.51	36.140000	1,218,170.98	457,563.47	0.21
62914B100	NIC INC COMMON STOCK								
		Local	48,293.000	16.933528	817,770.87	16.250000	784,761.25	-33,009.62	0.14
		Base		16.933528	817,770.87	16.250000	784,761.25	-33,009.62	0.14
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,591.000	16.427496	321,831.07	26.650000	522,100.15	200,269.08	0.09
		Base		16.427496	321,831.07	26.650000	522,100.15	200,269.08	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	20,727.000	31.573934	654,432.94	34.130000	707,412.51	52,979.57	0.12
		Base		31.573934	654,432.94	34.130000	707,412.51	52,979.57	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,836.000	93.349781	358,089.76	113.100000	433,851.60	75,761.84	0.08
		Base		93.349781	358,089.76	113.100000	433,851.60	75,761.84	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
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	34,600.000	23.417300	810,238.58	22.960000	794,416.00	-15,822.58	0.14
		Base		23.417300	810,238.58	22.960000	794,416.00	-15,822.58	0.14
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	17,374.000	27.517189	478,083.64	57.000000	990,318.00	512,234.36	0.17
		Base		27.517189	478,083.64	57.000000	990,318.00	512,234.36	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,673.000	20.219822	519,103.49	35.200000	903,689.60	384,586.11	0.16
		Base		20.219822	519,103.49	35.200000	903,689.60	384,586.11	0.16
63910B102	NAUTILUS INC COMMON STOCK								
		Local	23,829.000	23.595539	562,258.11	17.600000	419,390.40	-142,867.71	0.07
		Base		23.595539	562,258.11	17.600000	419,390.40	-142,867.71	0.07
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,658.000	11.918424	436,905.59	16.930000	620,619.94	183,714.35	0.11
		Base		11.918424	436,905.59	16.930000	620,619.94	183,714.35	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,026.000	30.575435	398,275.62	79.900000	1,040,777.40	642,501.78	0.18
		Base		30.575435	398,275.62	79.900000	1,040,777.40	642,501.78	0.18
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	120,373.000	12.647741	1,522,446.50	21.830000	2,627,742.59	1,105,296.09	0.46
		Base		12.647741	1,522,446.50	21.830000	2,627,742.59	1,105,296.09	0.46
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,573.000	32.474343	960,363.74	65.870000	1,947,973.51	987,609.77	0.34
		Base		32.474343	960,363.74	65.870000	1,947,973.51	987,609.77	0.34
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,180.000	35.546334	895,056.68	47.900000	1,206,122.00	311,065.32	0.21
		Base		35.546334	895,056.68	47.900000	1,206,122.00	311,065.32	0.21
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	41,486.000	15.970648	662,558.29	13.940000	578,314.84	-84,243.45	0.10
		Base		15.970648	662,558.29	13.940000	578,314.84	-84,243.45	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
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	68,932.000	11.485444	791,714.63	8.350000	575,582.20	-216,132.43	0.10
		Base		11.485444	791,714.63	8.350000	575,582.20	-216,132.43	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	33,903.000	10.865062	368,358.19	1.250000	42,378.75	-325,979.44	0.01
		Base		10.865062	368,358.19	1.250000	42,378.75	-325,979.44	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,248.000	15.595571	549,712.69	16.790000	591,813.92	42,101.23	0.10
		Base		15.595571	549,712.69	16.790000	591,813.92	42,101.23	0.10
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,128.000	12.659924	1,001,754.48	16.100000	1,273,960.80	272,206.32	0.22
		Base		12.659924	1,001,754.48	16.100000	1,273,960.80	272,206.32	0.22
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,224.000	46.726263	1,038,444.48	63.100000	1,402,334.40	363,889.92	0.25
		Base		46.726263	1,038,444.48	63.100000	1,402,334.40	363,889.92	0.25
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,201.000	15.029972	348,710.38	55.750000	1,293,455.75	944,745.37	0.23
		Base		15.029972	348,710.38	55.750000	1,293,455.75	944,745.37	0.23
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,097.000	15.217384	518,867.13	10.050000	342,674.85	-176,192.28	0.06
		Base		15.217384	518,867.13	10.050000	342,674.85	-176,192.28	0.06
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,768.000	49.406373	680,226.95	79.970000	1,101,026.96	420,800.01	0.19
		Base		49.406373	680,226.95	79.970000	1,101,026.96	420,800.01	0.19
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	98,639.000	8.947714	882,593.55	9.780000	964,689.42	82,095.87	0.17
		Base		8.947714	882,593.55	9.780000	964,689.42	82,095.87	0.17
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,029.000	12.097647	1,270,603.77	16.300000	1,711,972.70	441,368.93	0.30
		Base		12.097647	1,270,603.77	16.300000	1,711,972.70	441,368.93	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,444.000	27.326538	1,023,214.89	44.700000	1,673,746.80	650,531.91	0.29
		Base		27.326538	1,023,214.89	44.700000	1,673,746.80	650,531.91	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,061.000	23.237388	164,079.20	17.090000	120,672.49	-43,406.71	0.02
		Base		23.237388	164,079.20	17.090000	120,672.49	-43,406.71	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,833.000	19.934502	574,771.50	49.600000	1,430,116.80	855,345.30	0.25
		Base		19.934502	574,771.50	49.600000	1,430,116.80	855,345.30	0.25
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,701.000	19.069601	718,943.01	49.250000	1,856,774.25	1,137,831.24	0.33
		Base		19.069601	718,943.01	49.250000	1,856,774.25	1,137,831.24	0.33
684000102	OPUS BANK COMMON STOCK								
		Local	14,095.000	34.748690	489,782.79	23.800000	335,461.00	-154,321.79	0.06
		Base		34.748690	489,782.79	23.800000	335,461.00	-154,321.79	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	44,815.000	12.862183	576,418.75	17.540000	786,055.10	209,636.35	0.14
		Base		12.862183	576,418.75	17.540000	786,055.10	209,636.35	0.14
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,561.000	8.496227	183,187.16	7.020000	151,358.22	-31,828.94	0.03
		Base		8.496227	183,187.16	7.020000	151,358.22	-31,828.94	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,900.000	13.793256	412,418.36	16.600000	496,340.00	83,921.64	0.09
		Base		13.793256	412,418.36	16.600000	496,340.00	83,921.64	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,642.000	46.001787	535,552.81	63.130000	734,959.46	199,406.65	0.13
		Base		46.001787	535,552.81	63.130000	734,959.46	199,406.65	0.13
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,370.000	47.148408	2,044,826.46	47.160000	2,045,329.20	502.74	0.36
		Base		47.148408	2,044,826.46	47.160000	2,045,329.20	502.74	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,344.000	9.120168	349,703.73	13.000000	498,472.00	148,768.27	0.09
		Base		9.120168	349,703.73	13.000000	498,472.00	148,768.27	0.09
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,957.000	30.838334	1,108,853.97	39.200000	1,409,514.40	300,660.43	0.25
		Base		30.838334	1,108,853.97	39.200000	1,409,514.40	300,660.43	0.25
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,187.000	66.116266	1,004,107.73	134.460000	2,042,044.02	1,037,936.29	0.36
		Base		66.116266	1,004,107.73	134.460000	2,042,044.02	1,037,936.29	0.36
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,758.000	26.794270	395,429.83	18.790000	277,302.82	-118,127.01	0.05
		Base		26.794270	395,429.83	18.790000	277,302.82	-118,127.01	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,150.000	22.737047	753,733.11	23.010000	762,781.50	9,048.39	0.13
		Base		22.737047	753,733.11	23.010000	762,781.50	9,048.39	0.13
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	12,353.000	64.863614	801,260.22	76.100000	940,063.30	138,803.08	0.17
		Base		64.863614	801,260.22	76.100000	940,063.30	138,803.08	0.17
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	64,112.000	18.845200	1,208,203.46	20.160000	1,292,497.92	84,294.46	0.23
		Base		18.845200	1,208,203.46	20.160000	1,292,497.92	84,294.46	0.23
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	240,360.000	4.781361	1,149,248.01	5.410000	1,300,347.60	151,099.59	0.23
		Base		4.781361	1,149,248.01	5.410000	1,300,347.60	151,099.59	0.23
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,108.000	16.132230	872,882.72	11.890000	643,344.12	-229,538.60	0.11
		Base		16.132230	872,882.72	11.890000	643,344.12	-229,538.60	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,348.000	12.973310	354,794.08	18.800000	514,142.40	159,348.32	0.09
		Base		12.973310	354,794.08	18.800000	514,142.40	159,348.32	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,926.000	13.002459	207,077.16	47.540000	757,122.04	550,044.88	0.13
		Base		13.002459	207,077.16	47.540000	757,122.04	550,044.88	0.13
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,125.000	16.613902	400,810.39	25.150000	606,743.75	205,933.36	0.11
		Base		16.613902	400,810.39	25.150000	606,743.75	205,933.36	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,550.000	31.990055	465,455.30	38.200000	555,810.00	90,354.70	0.10
		Base		31.990055	465,455.30	38.200000	555,810.00	90,354.70	0.10
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	61,299.000	9.934206	608,956.92	2.200000	134,857.80	-474,099.12	0.02
		Base		9.934206	608,956.92	2.200000	134,857.80	-474,099.12	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,978.000	34.626212	380,126.55	62.400000	685,027.20	304,900.65	0.12
		Base		34.626212	380,126.55	62.400000	685,027.20	304,900.65	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,160.000	33.238062	869,507.69	53.610000	1,402,437.60	532,929.91	0.25
		Base		33.238062	869,507.69	53.610000	1,402,437.60	532,929.91	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,651.000	38.260305	254,469.29	31.850000	211,834.35	-42,634.94	0.04
		Base		38.260305	254,469.29	31.850000	211,834.35	-42,634.94	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	23,037.000	40.543557	934,001.92	70.650000	1,627,564.05	693,562.13	0.29
		Base		40.543557	934,001.92	70.650000	1,627,564.05	693,562.13	0.29
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,427.000	38.710747	1,603,670.11	61.800000	2,560,188.60	956,518.49	0.45
		Base		38.710747	1,603,670.11	61.800000	2,560,188.60	956,518.49	0.45
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	54,485.000	11.186385	609,490.20	6.030000	328,544.55	-280,945.65	0.06
		Base		11.186385	609,490.20	6.030000	328,544.55	-280,945.65	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
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,451.000	24.230178	907,444.40	32.010000	1,198,806.51	291,362.11	0.21
		Base		24.230178	907,444.40	32.010000	1,198,806.51	291,362.11	0.21
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,912.000	76.170888	1,440,543.84	73.900000	1,397,596.80	-42,947.04	0.25
		Base		76.170888	1,440,543.84	73.900000	1,397,596.80	-42,947.04	0.25
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,986.000	45.084401	405,128.43	51.540000	463,138.44	58,010.01	0.08
		Base		45.084401	405,128.43	51.540000	463,138.44	58,010.01	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,077.000	15.330800	721,728.08	26.520000	1,248,482.04	526,753.96	0.22
		Base		15.330800	721,728.08	26.520000	1,248,482.04	526,753.96	0.22
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,312.000	49.728222	512,797.43	141.870000	1,462,963.44	950,166.01	0.26
		Base		49.728222	512,797.43	141.870000	1,462,963.44	950,166.01	0.26
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,997.000	33.526385	1,206,849.28	17.100000	615,548.70	-591,300.58	0.11
		Base		33.526385	1,206,849.28	17.100000	615,548.70	-591,300.58	0.11
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,273.000	28.070016	653,273.49	40.150000	934,410.95	281,137.46	0.16
		Base		28.070016	653,273.49	40.150000	934,410.95	281,137.46	0.16
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,724.000	17.167097	458,773.49	21.500000	574,566.00	115,792.51	0.10
		Base		17.167097	458,773.49	21.500000	574,566.00	115,792.51	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,839.000	7.548567	210,144.57	3.890000	108,293.71	-101,850.86	0.02
		Base		7.548567	210,144.57	3.890000	108,293.71	-101,850.86	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,433.000	12.344964	289,279.54	3.410000	79,906.53	-209,373.01	0.01
		Base		12.344964	289,279.54	3.410000	79,906.53	-209,373.01	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,680.000	37.275784	1,106,345.26	58.060000	1,723,220.80	616,875.54	0.30
		Base		37.275784	1,106,345.26	58.060000	1,723,220.80	616,875.54	0.30
74967X103	RH COMMON STOCK USD.0001								
		Local	24,123.000	26.322334	634,973.66	65.130000	1,571,130.99	936,157.33	0.28
		Base		26.322334	634,973.66	65.130000	1,571,130.99	936,157.33	0.28
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,685.000	11.467310	994,043.75	12.890000	1,117,369.65	123,325.90	0.20
		Base		11.467310	994,043.75	12.890000	1,117,369.65	123,325.90	0.20
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	61,559.000	13.139400	808,848.33	14.090000	867,366.31	58,517.98	0.15
		Base		13.139400	808,848.33	14.090000	867,366.31	58,517.98	0.15
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,002.000	21.004634	588,171.76	34.400000	963,268.80	375,097.04	0.17
		Base		21.004634	588,171.76	34.400000	963,268.80	375,097.04	0.17
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,570.000	22.869829	767,740.15	14.910000	500,528.70	-267,211.45	0.09
		Base		22.869829	767,740.15	14.910000	500,528.70	-267,211.45	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,731.000	32.649406	448,309.00	58.150000	798,457.65	350,148.65	0.14
		Base		32.649406	448,309.00	58.150000	798,457.65	350,148.65	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,986.000	41.673725	416,153.82	59.800000	597,162.80	181,008.98	0.11
		Base		41.673725	416,153.82	59.800000	597,162.80	181,008.98	0.11
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,307.000	15.579687	425,434.50	10.530000	287,542.71	-137,891.79	0.05
		Base		15.579687	425,434.50	10.530000	287,542.71	-137,891.79	0.05
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	28,587.000	20.563299	587,843.03	40.270000	1,151,198.49	563,355.46	0.20
		Base		20.563299	587,843.03	40.270000	1,151,198.49	563,355.46	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
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,274.000	11.850777	489,128.98	13.220000	545,642.28	56,513.30	0.10
		Base		11.850777	489,128.98	13.220000	545,642.28	56,513.30	0.10
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,008.000	11.475203	264,021.48	13.350000	307,156.80	43,135.32	0.05
		Base		11.475203	264,021.48	13.350000	307,156.80	43,135.32	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	85,134.000	16.557621	1,409,616.47	20.280000	1,726,517.52	316,901.05	0.30
		Base		16.557621	1,409,616.47	20.280000	1,726,517.52	316,901.05	0.30
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,377.000	57.546763	251,882.18	99.980000	437,612.46	185,730.28	0.08
		Base		57.546763	251,882.18	99.980000	437,612.46	185,730.28	0.08
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,492.000	24.525103	576,143.72	6.980000	163,974.16	-412,169.56	0.03
		Base		24.525103	576,143.72	6.980000	163,974.16	-412,169.56	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,063.000	49.933609	702,216.34	117.970000	1,659,012.11	956,795.77	0.29
		Base		49.933609	702,216.34	117.970000	1,659,012.11	956,795.77	0.29
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,989.000	8.522477	400,462.65	2.020000	94,917.78	-305,544.87	0.02
		Base		8.522477	400,462.65	2.020000	94,917.78	-305,544.87	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,392.000	10.132588	247,154.08	24.750000	603,702.00	356,547.92	0.11
		Base		10.132588	247,154.08	24.750000	603,702.00	356,547.92	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,091.000	7.527904	173,826.82	20.000000	461,820.00	287,993.18	0.08
		Base		7.527904	173,826.82	20.000000	461,820.00	287,993.18	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,141.000	22.951101	622,915.84	37.880000	1,028,101.08	405,185.24	0.18
		Base		22.951101	622,915.84	37.880000	1,028,101.08	405,185.24	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
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,890.000	12.490681	410,818.49	27.520000	905,132.80	494,314.31	0.16
		Base		12.490681	410,818.49	27.520000	905,132.80	494,314.31	0.16
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,340.000	73.316872	978,047.07	57.800000	771,052.00	-206,995.07	0.14
		Base		73.316872	978,047.07	57.800000	771,052.00	-206,995.07	0.14
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,817.000	33.617741	1,103,233.39	35.460000	1,163,690.82	60,457.43	0.20
		Base		33.617741	1,103,233.39	35.460000	1,163,690.82	60,457.43	0.20
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	155,815.000	8.731383	1,360,480.43	8.510000	1,325,985.65	-34,494.78	0.23
		Base		8.731383	1,360,480.43	8.510000	1,325,985.65	-34,494.78	0.23
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,655.000	22.691066	1,149,415.93	23.200000	1,175,196.00	25,780.07	0.21
		Base		22.691066	1,149,415.93	23.200000	1,175,196.00	25,780.07	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,099.000	47.285655	524,823.49	70.950000	787,474.05	262,650.56	0.14
		Base		47.285655	524,823.49	70.950000	787,474.05	262,650.56	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,744.000	35.135950	693,724.19	54.350000	1,073,086.40	379,362.21	0.19
		Base		35.135950	693,724.19	54.350000	1,073,086.40	379,362.21	0.19
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,528.000	54.561643	847,233.19	130.750000	2,030,286.00	1,183,052.81	0.36
		Base		54.561643	847,233.19	130.750000	2,030,286.00	1,183,052.81	0.36
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,738.000	73.225000	493,390.05	64.320000	433,388.16	-60,001.89	0.08
		Base		73.225000	493,390.05	64.320000	433,388.16	-60,001.89	0.08
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,604.000	17.137625	1,004,333.36	35.850000	2,100,953.40	1,096,620.04	0.37
		Base		17.137625	1,004,333.36	35.850000	2,100,953.40	1,096,620.04	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
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,174.000	43.319519	397,413.27	59.160000	542,733.84	145,320.57	0.10
		Base		43.319519	397,413.27	59.160000	542,733.84	145,320.57	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,641.000	35.488575	697,031.11	39.600000	777,783.60	80,752.49	0.14
		Base		35.488575	697,031.11	39.600000	777,783.60	80,752.49	0.14
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,102.000	31.359917	661,756.96	41.430000	874,255.86	212,498.90	0.15
		Base		31.359917	661,756.96	41.430000	874,255.86	212,498.90	0.15
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,833.000	25.806572	589,241.45	26.300000	600,507.90	11,266.45	0.11
		Base		25.806572	589,241.45	26.300000	600,507.90	11,266.45	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,825.000	32.274352	768,936.43	38.420000	915,356.50	146,420.07	0.16
		Base		32.274352	768,936.43	38.420000	915,356.50	146,420.07	0.16
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,136.000	13.045030	523,575.31	10.950000	439,489.20	-84,086.11	0.08
		Base		13.045030	523,575.31	10.950000	439,489.20	-84,086.11	0.08
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,958.000	11.727399	468,603.41	37.050000	1,480,443.90	1,011,840.49	0.26
		Base		11.727399	468,603.41	37.050000	1,480,443.90	1,011,840.49	0.26
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,713.000	15.983517	698,687.46	19.650000	858,960.45	160,272.99	0.15
		Base		15.983517	698,687.46	19.650000	858,960.45	160,272.99	0.15
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,663.000	46.436634	588,027.10	34.090000	431,681.67	-156,345.43	0.08
		Base		46.436634	588,027.10	34.090000	431,681.67	-156,345.43	0.08
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	32,335.000	19.679064	636,322.53	33.810000	1,093,246.35	456,923.82	0.19
		Base		19.679064	636,322.53	33.810000	1,093,246.35	456,923.82	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
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,385.000	13.475601	1,123,663.02	16.200000	1,350,837.00	227,173.98	0.24
		Base		13.475601	1,123,663.02	16.200000	1,350,837.00	227,173.98	0.24
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,193.000	19.627523	887,026.65	50.650000	2,289,025.45	1,401,998.80	0.40
		Base		19.627523	887,026.65	50.650000	2,289,025.45	1,401,998.80	0.40
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,002.000	20.009988	1,020,549.40	39.600000	2,019,679.20	999,129.80	0.36
		Base		20.009988	1,020,549.40	39.600000	2,019,679.20	999,129.80	0.36
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,851.000	26.611756	129,093.63	28.700000	139,223.70	10,130.07	0.02
		Base		26.611756	129,093.63	28.700000	139,223.70	10,130.07	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,432.000	22.578305	777,416.21	36.340000	1,251,258.88	473,842.67	0.22
		Base		22.578305	777,416.21	36.340000	1,251,258.88	473,842.67	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,388.000	36.643527	527,227.07	33.010000	474,947.88	-52,279.19	0.08
		Base		36.643527	527,227.07	33.010000	474,947.88	-52,279.19	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	9,641.000	29.684002	286,183.46	18.260000	176,044.66	-110,138.80	0.03
		Base		29.684002	286,183.46	18.260000	176,044.66	-110,138.80	0.03
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,196.000	45.320792	1,187,223.48	49.040000	1,284,651.84	97,428.36	0.23
		Base		45.320792	1,187,223.48	49.040000	1,284,651.84	97,428.36	0.23
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,751.000	45.805937	675,683.37	42.140000	621,607.14	-54,076.23	0.11
		Base		45.805937	675,683.37	42.140000	621,607.14	-54,076.23	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,137.000	38.316238	886,522.80	54.550000	1,262,123.35	375,600.55	0.22
		Base		38.316238	886,522.80	54.550000	1,262,123.35	375,600.55	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
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,427.000	30.237490	950,273.61	44.290000	1,391,901.83	441,628.22	0.25
		Base		30.237490	950,273.61	44.290000	1,391,901.83	441,628.22	0.25
830879102	SKYWEST INC COMMON STOCK								
		Local	40,142.000	14.466932	580,731.57	36.500000	1,465,183.00	884,451.43	0.26
		Base		14.466932	580,731.57	36.500000	1,465,183.00	884,451.43	0.26
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	22,544.000	22.180900	500,046.21	22.950000	517,384.80	17,338.59	0.09
		Base		22.180900	500,046.21	22.950000	517,384.80	17,338.59	0.09
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	32,922.000	13.408060	441,420.15	23.660000	778,934.52	337,514.37	0.14
		Base		13.408060	441,420.15	23.660000	778,934.52	337,514.37	0.14
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,459.000	16.599685	339,612.95	18.150000	371,330.85	31,717.90	0.07
		Base		16.599685	339,612.95	18.150000	371,330.85	31,717.90	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,662.000	27.366210	1,687,455.23	33.970000	2,094,658.14	407,202.91	0.37
		Base		27.366210	1,687,455.23	33.970000	2,094,658.14	407,202.91	0.37
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	21,095.000	26.094940	550,472.75	34.730000	732,629.35	182,156.60	0.13
		Base		26.094940	550,472.75	34.730000	732,629.35	182,156.60	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,362.000	22.119745	649,479.95	27.740000	814,501.88	165,021.93	0.14
		Base		22.119745	649,479.95	27.740000	814,501.88	165,021.93	0.14
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	54,902.000	9.202048	505,210.85	7.460000	409,568.92	-95,641.93	0.07
		Base		9.202048	505,210.85	7.460000	409,568.92	-95,641.93	0.07
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	37,443.000	47.645384	1,783,986.12	72.600000	2,718,361.80	934,375.68	0.48
		Base		47.645384	1,783,986.12	72.600000	2,718,361.80	934,375.68	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
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,933.000	15.026952	239,424.43	16.400000	261,301.20	21,876.77	0.05
		Base		15.026952	239,424.43	16.400000	261,301.20	21,876.77	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,221.000	37.073327	453,073.13	148.100000	1,809,930.10	1,356,856.97	0.32
		Base		37.073327	453,073.13	148.100000	1,809,930.10	1,356,856.97	0.32
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,582.000	21.284749	331,658.96	50.380000	785,021.16	453,362.20	0.14
		Base		21.284749	331,658.96	50.380000	785,021.16	453,362.20	0.14
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,889.000	44.398917	439,060.89	95.950000	948,849.55	509,788.66	0.17
		Base		44.398917	439,060.89	95.950000	948,849.55	509,788.66	0.17
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,167.000	45.119388	684,325.76	82.170000	1,246,272.39	561,946.63	0.22
		Base		45.119388	684,325.76	82.170000	1,246,272.39	561,946.63	0.22
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	105,201.000	12.886545	1,355,677.45	23.100000	2,430,143.10	1,074,465.65	0.43
		Base		12.886545	1,355,677.45	23.100000	2,430,143.10	1,074,465.65	0.43
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,341.000	20.825777	381,965.57	39.300000	720,801.30	338,835.73	0.13
		Base		20.825777	381,965.57	39.300000	720,801.30	338,835.73	0.13
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,139.000	43.603128	354,885.86	78.620000	639,888.18	285,002.32	0.11
		Base		43.603128	354,885.86	78.620000	639,888.18	285,002.32	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	13,705.000	35.881435	491,755.07	57.600000	789,408.00	297,652.93	0.14
		Base		35.881435	491,755.07	57.600000	789,408.00	297,652.93	0.14
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		Local	19,467.000	11.728022	228,309.40	10.850000	211,216.95	-17,092.45	0.04
		Base		11.728022	228,309.40	10.850000	211,216.95	-17,092.45	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
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	80,868.000	13.946149	1,127,797.17	17.930000	1,449,963.24	322,166.07	0.26
		Base		13.946149	1,127,797.17	17.930000	1,449,963.24	322,166.07	0.26
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,893.000	13.683004	682,686.14	8.950000	446,542.35	-236,143.79	0.08
		Base		13.683004	682,686.14	8.950000	446,542.35	-236,143.79	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,467.000	19.047847	561,282.91	26.850000	791,188.95	229,906.04	0.14
		Base		19.047847	561,282.91	26.850000	791,188.95	229,906.04	0.14
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,392.000	20.042390	348,577.24	19.550000	340,013.60	-8,563.64	0.06
		Base		20.042390	348,577.24	19.550000	340,013.60	-8,563.64	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,012.000	18.943380	739,019.16	40.450000	1,578,035.40	839,016.24	0.28
		Base		18.943380	739,019.16	40.450000	1,578,035.40	839,016.24	0.28
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	207,678.000	5.196464	1,079,191.19	3.580000	743,487.24	-335,703.95	0.13
		Base		5.196464	1,079,191.19	3.580000	743,487.24	-335,703.95	0.13
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,301.000	16.171482	166,582.44	26.300000	270,916.30	104,333.86	0.05
		Base		16.171482	166,582.44	26.300000	270,916.30	104,333.86	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,354.000	19.119134	580,342.19	34.000000	1,032,036.00	451,693.81	0.18
		Base		19.119134	580,342.19	34.000000	1,032,036.00	451,693.81	0.18
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,459.000	34.355776	1,149,509.90	16.880000	564,787.92	-584,721.98	0.10
		Base		34.355776	1,149,509.90	16.880000	564,787.92	-584,721.98	0.10
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,303.000	11.939412	791,618.85	17.380000	1,152,346.14	360,727.29	0.20
		Base		11.939412	791,618.85	17.380000	1,152,346.14	360,727.29	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
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,054.000	33.494135	1,274,585.83	12.540000	477,197.16	-797,388.67	0.08
		Base		33.494135	1,274,585.83	12.540000	477,197.16	-797,388.67	0.08
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,132.000	29.000557	670,840.88	14.350000	331,944.20	-338,896.68	0.06
		Base		29.000557	670,840.88	14.350000	331,944.20	-338,896.68	0.06
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,034.000	19.943394	239,998.80	41.800000	503,021.20	263,022.40	0.09
		Base		19.943394	239,998.80	41.800000	503,021.20	263,022.40	0.09
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,814.000	44.377906	613,036.39	75.550000	1,043,647.70	430,611.31	0.18
		Base		44.377906	613,036.39	75.550000	1,043,647.70	430,611.31	0.18
88157K101	TESCO CORP COMMON STOCK								
		Local	36,250.000	12.071206	437,581.22	4.600000	166,750.00	-270,831.22	0.03
		Base		12.071206	437,581.22	4.600000	166,750.00	-270,831.22	0.03
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	89,962.000	9.018452	811,317.97	2.810000	252,793.22	-558,524.75	0.04
		Base		9.018452	811,317.97	2.810000	252,793.22	-558,524.75	0.04
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,346.000	23.897460	1,059,756.78	47.450000	2,104,217.70	1,044,460.92	0.37
		Base		23.897460	1,059,756.78	47.450000	2,104,217.70	1,044,460.92	0.37
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,641.000	16.557034	424,538.92	14.600000	374,358.60	-50,180.32	0.07
		Base		16.557034	424,538.92	14.600000	374,358.60	-50,180.32	0.07
887228104	TIME INC COMMON STOCK USD.01								
		Local	77,165.000	13.327428	1,028,410.97	14.050000	1,084,168.25	55,757.28	0.19
		Base		13.327428	1,028,410.97	14.050000	1,084,168.25	55,757.28	0.19
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,296.000	17.950014	543,813.63	15.890000	481,403.44	-62,410.19	0.08
		Base		17.950014	543,813.63	15.890000	481,403.44	-62,410.19	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
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	37,492.000	21.584372	809,241.27	12.750000	478,023.00	-331,218.27	0.08
		Base		21.584372	809,241.27	12.750000	478,023.00	-331,218.27	0.08
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	93,995.000	13.934500	1,309,773.29	19.600000	1,842,302.00	532,528.71	0.32
		Base		13.934500	1,309,773.29	19.600000	1,842,302.00	532,528.71	0.32
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,148.000	13.827515	361,561.86	39.650000	1,036,768.20	675,206.34	0.18
		Base		13.827515	361,561.86	39.650000	1,036,768.20	675,206.34	0.18
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,587.000	43.740883	419,343.85	78.710000	754,592.77	335,248.92	0.13
		Base		43.740883	419,343.85	78.710000	754,592.77	335,248.92	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	28,739.000	29.120852	836,904.17	52.780000	1,516,844.42	679,940.25	0.27
		Base		29.120852	836,904.17	52.780000	1,516,844.42	679,940.25	0.27
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,734.000	19.618413	387,149.76	15.100000	297,983.40	-89,166.36	0.05
		Base		19.618413	387,149.76	15.100000	297,983.40	-89,166.36	0.05
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,812.000	43.512856	992,615.27	75.210000	1,715,690.52	723,075.25	0.30
		Base		43.512856	992,615.27	75.210000	1,715,690.52	723,075.25	0.30
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,467.000	27.525213	1,058,812.37	25.600000	984,755.20	-74,057.17	0.17
		Base		27.525213	1,058,812.37	25.600000	984,755.20	-74,057.17	0.17
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,019.000	17.487310	577,413.49	25.550000	843,635.45	266,221.96	0.15
		Base		17.487310	577,413.49	25.550000	843,635.45	266,221.96	0.15
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,494.000	5.560039	414,189.58	8.300000	618,300.20	204,110.62	0.11
		Base		5.560039	414,189.58	8.300000	618,300.20	204,110.62	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
902104108	II VI INC COMMON STOCK								
		42,611.000	Local	21.720581	925,535.69	38.100000	1,623,479.10	697,943.41	0.29
			Base	21.720581	925,535.69	38.100000	1,623,479.10	697,943.41	0.29
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		11,547.000	Local	44.849625	517,878.62	78.350000	904,707.45	386,828.83	0.16
			Base	44.849625	517,878.62	78.350000	904,707.45	386,828.83	0.16
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		9,716.000	Local	49.715729	483,038.02	63.100000	613,079.60	130,041.58	0.11
			Base	49.715729	483,038.02	63.100000	613,079.60	130,041.58	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		56,604.000	Local	33.470074	1,894,540.09	29.130000	1,648,874.52	-245,665.57	0.29
			Base	33.470074	1,894,540.09	29.130000	1,648,874.52	-245,665.57	0.29
904677200	UNIFI INC COMMON STOCK USD.1								
		11,876.000	Local	29.663140	352,279.45	32.760000	389,057.76	36,778.31	0.07
			Base	29.663140	352,279.45	32.760000	389,057.76	36,778.31	0.07
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		11,998.000	Local	68.561724	822,603.56	142.250000	1,706,715.50	884,111.94	0.30
			Base	68.561724	822,603.56	142.250000	1,706,715.50	884,111.94	0.30
909218109	UNIT CORP COMMON STOCK USD.2								
		40,983.000	Local	23.843260	977,168.32	17.980000	736,874.34	-240,293.98	0.13
			Base	23.843260	977,168.32	17.980000	736,874.34	-240,293.98	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		55,055.000	Local	14.858951	818,059.53	27.760000	1,528,326.80	710,267.27	0.27
			Base	14.858951	818,059.53	27.760000	1,528,326.80	710,267.27	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		16,623.000	Local	22.884218	380,404.35	45.120000	750,029.76	369,625.41	0.13
			Base	22.884218	380,404.35	45.120000	750,029.76	369,625.41	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		13,929.000	Local	23.129447	322,170.07	15.960000	222,306.84	-99,863.23	0.04
			Base	23.129447	322,170.07	15.960000	222,306.84	-99,863.23	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
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,610.000	47.788099	937,124.63	63.950000	1,254,059.50	316,934.87	0.22
		Base		47.788099	937,124.63	63.950000	1,254,059.50	316,934.87	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,229.000	29.714121	333,659.87	68.450000	768,625.05	434,965.18	0.14
		Base		29.714121	333,659.87	68.450000	768,625.05	434,965.18	0.14
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,919.000	38.274750	609,295.75	83.850000	1,334,808.15	725,512.40	0.24
		Base		38.274750	609,295.75	83.850000	1,334,808.15	725,512.40	0.24
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,700.000	42.774425	414,911.92	77.480000	751,556.00	336,644.08	0.13
		Base		42.774425	414,911.92	77.480000	751,556.00	336,644.08	0.13
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,307.000	16.144731	408,574.70	23.850000	603,571.95	194,997.25	0.11
		Base		16.144731	408,574.70	23.850000	603,571.95	194,997.25	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,067.000	19.613138	452,416.26	20.940000	483,022.98	30,606.72	0.09
		Base		19.613138	452,416.26	20.940000	483,022.98	30,606.72	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,932.000	46.971018	795,313.27	51.900000	878,770.80	83,457.53	0.15
		Base		46.971018	795,313.27	51.900000	878,770.80	83,457.53	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,124.000	28.638781	834,075.86	30.850000	898,475.40	64,399.54	0.16
		Base		28.638781	834,075.86	30.850000	898,475.40	64,399.54	0.16
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,391.000	12.463147	291,525.48	13.500000	315,778.50	24,253.02	0.06
		Base		12.463147	291,525.48	13.500000	315,778.50	24,253.02	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,223.000	35.598175	1,325,070.86	30.800000	1,146,468.40	-178,602.46	0.20
		Base		35.598175	1,325,070.86	30.800000	1,146,468.40	-178,602.46	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
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,653.000	17.120035	250,859.87	10.080000	147,702.24	-103,157.63	0.03
		Base		17.120035	250,859.87	10.080000	147,702.24	-103,157.63	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,764.000	43.079180	377,545.93	37.150000	325,582.60	-51,963.33	0.06
		Base		43.079180	377,545.93	37.150000	325,582.60	-51,963.33	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,811.000	22.889842	361,911.29	53.550000	846,679.05	484,767.76	0.15
		Base		22.889842	361,911.29	53.550000	846,679.05	484,767.76	0.15
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	176,102.000	6.322607	1,113,423.82	10.970000	1,931,838.94	818,415.12	0.34
		Base		6.322607	1,113,423.82	10.970000	1,931,838.94	818,415.12	0.34
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,518.000	11.989914	150,089.74	17.750000	222,194.50	72,104.76	0.04
		Base		11.989914	150,089.74	17.750000	222,194.50	72,104.76	0.04
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,498.000	24.287866	522,140.55	33.150000	712,658.70	190,518.15	0.13
		Base		24.287866	522,140.55	33.150000	712,658.70	190,518.15	0.13
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,151.000	107.429854	553,371.18	117.800000	606,787.80	53,416.62	0.11
		Base		107.429854	553,371.18	117.800000	606,787.80	53,416.62	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	44,266.000	20.310449	899,062.35	23.090000	1,022,101.94	123,039.59	0.18
		Base		20.310449	899,062.35	23.090000	1,022,101.94	123,039.59	0.18
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,479.000	41.518736	767,224.73	11.000000	203,269.00	-563,955.73	0.04
		Base		41.518736	767,224.73	11.000000	203,269.00	-563,955.73	0.04
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,911.000	55.007666	600,188.64	106.650000	1,163,658.15	563,469.51	0.20
		Base		55.007666	600,188.64	106.650000	1,163,658.15	563,469.51	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
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
			46,664.000	Local 13.975661	652,160.23	19.080000	890,349.12	238,188.89	0.16
				Base 13.975661	652,160.23	19.080000	890,349.12	238,188.89	0.16
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
			64,874.000	Local 17.635100	1,144,059.47	20.670000	1,340,945.58	196,886.11	0.24
				Base 17.635100	1,144,059.47	20.670000	1,340,945.58	196,886.11	0.24
930427109	WAGEWORKS INC COMMON STOCK USD.001								
			30,678.000	Local 42.844436	1,314,381.61	65.200000	2,000,205.60	685,823.99	0.35
				Base 42.844436	1,314,381.61	65.200000	2,000,205.60	685,823.99	0.35
93148P102	WALKER + DUNLOP INC COMMON STOCK								
			21,818.000	Local 20.210921	440,961.88	50.250000	1,096,354.50	655,392.62	0.19
				Base 20.210921	440,961.88	50.250000	1,096,354.50	655,392.62	0.19
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
			21,631.000	Local 39.851186	862,021.01	64.400000	1,393,036.40	531,015.39	0.25
				Base 39.851186	862,021.01	64.400000	1,393,036.40	531,015.39	0.25
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
			20,404.000	Local 46.971320	958,402.82	54.720000	1,116,506.88	158,104.06	0.20
				Base 46.971320	958,402.82	54.720000	1,116,506.88	158,104.06	0.20
974155103	WINGSTOP INC COMMON STOCK USD.01								
			22,481.000	Local 30.978045	696,417.44	30.010000	674,654.81	-21,762.63	0.12
				Base 30.978045	696,417.44	30.010000	674,654.81	-21,762.63	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
			20,586.000	Local 13.083307	269,332.96	36.800000	757,564.80	488,231.84	0.13
				Base 13.083307	269,332.96	36.800000	757,564.80	488,231.84	0.13
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
			89,032.000	Local 8.705560	775,073.42	10.440000	929,494.08	154,420.66	0.16
				Base 8.705560	775,073.42	10.440000	929,494.08	154,420.66	0.16
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
			75,187.000	Local 20.856494	1,568,137.21	28.200000	2,120,273.40	552,136.19	0.37
				Base 20.856494	1,568,137.21	28.200000	2,120,273.40	552,136.19	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
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,638.000	64.602449	299,626.16	75.570000	350,493.66	50,867.50	0.06
		Base		64.602449	299,626.16	75.570000	350,493.66	50,867.50	0.06
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	29,876.000	16.494570	492,791.77	21.160000	632,176.16	139,384.39	0.11
		Base		16.494570	492,791.77	21.160000	632,176.16	139,384.39	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,895.000	11.031124	208,433.08	18.280000	345,400.60	136,967.52	0.06
		Base		11.031124	208,433.08	18.280000	345,400.60	136,967.52	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	38,355.000	20.897045	801,506.16	29.250000	1,121,883.75	320,377.59	0.20
		Base		20.897045	801,506.16	29.250000	1,121,883.75	320,377.59	0.20
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,683.000	25.406953	347,643.34	12.700000	173,774.10	-173,869.24	0.03
		Base		25.406953	347,643.34	12.700000	173,774.10	-173,869.24	0.03
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	65,763.000	8.735270	574,457.59	13.050000	858,207.15	283,749.56	0.15
		Base		8.735270	574,457.59	13.050000	858,207.15	283,749.56	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,408.000	27.011712	956,430.69	31.300000	1,108,270.40	151,839.71	0.20
		Base		27.011712	956,430.69	31.300000	1,108,270.40	151,839.71	0.20
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	28,961.000	24.846704	719,585.39	45.010000	1,303,534.61	583,949.22	0.23
		Base		24.846704	719,585.39	45.010000	1,303,534.61	583,949.22	0.23
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
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	189,841.000	4.578017	869,095.34	4.000000	759,364.00	-109,731.34	0.13
		Base		4.578017	869,095.34	4.000000	759,364.00	-109,731.34	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
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		Local	13,999.000	38.945044	545,191.67	43.380000	607,276.62	62,084.95	0.11
		Base		38.945044	545,191.67	43.380000	607,276.62	62,084.95	0.11
US DOLLAR Total									
		Local	20,695,492.667		424,602,323.15		566,412,321.06	141,809,997.91	99.73
		Base			424,602,323.15		566,412,321.06	141,809,997.91	99.73
EQUITY Total									
		Base	20,695,492.667		424,602,323.15		566,412,321.06	141,809,997.91	99.73
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	102.250000	230,062.50	5,062.50	0.04
		Base		100.000000	225,000.00	102.250000	230,062.50	5,062.50	0.04
US DOLLAR Total									
		Local	225,000.000		225,000.00		230,062.50	5,062.50	0.04
		Base			225,000.00		230,062.50	5,062.50	0.04
FIXED INCOME Total									
		Base	225,000.000		225,000.00		230,062.50	5,062.50	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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		22,213,438.277	Base	426,120,792.70		567,935,853.98	141,815,061.28	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								
		571.640	Local	1.000000	571.64	1.000000	571.64	0.00	0.00
			Base	1.000000	571.64	1.000000	571.64	0.00	0.00
US DOLLAR Total									
		571.640	Local		571.64		571.64	0.00	0.00
			Base		571.64		571.64	0.00	0.00
CASH Total									
		571.640	Base		571.64		571.64	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.1978935	31 Dec 2030		
		52,546,676.880	Local	100.045918	52,570,805.14	100.040000	52,567,695.55	-3,109.59	2.47
			Base	100.045918	52,570,805.14	100.040000	52,567,695.55	-3,109.59	2.47
21684BP65	COOPERATIEVE CENTRALE					1.69556	25 Sep 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
52468JVJ0	LEGACY CAPITAL COMPANY					1.3	18 Aug 2017		
		8,679,000.000	Local	99.938611	8,673,672.06	99.938611	8,673,672.06	0.00	0.41
			Base	99.938611	8,673,672.06	99.938611	8,673,672.06	0.00	0.41
82124LVX7	SHEFFIELD RECEIVABLE					1.2	31 Aug 2017		
		10,000,000.000	Local	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.47
			Base	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.47
92646KWT5	VICTORY RECEIVABLES					1.3	27 Sep 2017		
		10,000,000.000	Local	99.794167	9,979,416.66	99.794167	9,979,416.66	0.00	0.47
			Base	99.794167	9,979,416.66	99.794167	9,979,416.66	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
US DOLLAR Total									
		86,225,676.880	Local		86,213,893.86		86,210,784.27	-3,109.59	4.05
			Base		86,213,893.86		86,210,784.27	-3,109.59	4.05
CASH EQUIVALENT Total									
		86,225,676.880	Base		86,213,893.86		86,210,784.27	-3,109.59	4.05
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	99.918411	4,995,920.55	107.103900	5,355,195.00	359,274.45	0.25
			Base	99.918411	4,995,920.55	107.103900	5,355,195.00	359,274.45	0.25
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.700373	4,985,018.64	117.198300	5,859,915.00	874,896.36	0.28
			Base	99.700373	4,985,018.64	117.198300	5,859,915.00	874,896.36	0.28
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	101.439000	10,143,900.00	-82,000.00	0.48
			Base	102.259000	10,225,900.00	101.439000	10,143,900.00	-82,000.00	0.48
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.951379	3,971,068.28	105.392000	4,187,224.16	216,155.88	0.20
			Base	99.951379	3,971,068.28	105.392000	4,187,224.16	216,155.88	0.20
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		5,000,000.000	Local	106.855436	5,342,771.81	105.246000	5,262,300.00	-80,471.81	0.25
			Base	106.855436	5,342,771.81	105.246000	5,262,300.00	-80,471.81	0.25
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.747577	4,987,378.87	150.023100	7,501,155.00	2,513,776.13	0.35
			Base	99.747577	4,987,378.87	150.023100	7,501,155.00	2,513,776.13	0.35
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.81744	18 Mar 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	100.670200	7,046,914.00	46,914.00	0.33
			Base	100.000000	7,000,000.00	100.670200	7,046,914.00	46,914.00	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.929931	2,997,897.94	124.511400	3,735,342.00	737,444.06	0.18
		Base		99.929931	2,997,897.94	124.511400	3,735,342.00	737,444.06	0.18
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	101.283000	10,128,300.00	128,300.00	0.48
		Base		100.000000	10,000,000.00	101.283000	10,128,300.00	128,300.00	0.48
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	106.845822	5,342,291.08	110.515800	5,525,790.00	183,498.92	0.26
		Base		106.845822	5,342,291.08	110.515800	5,525,790.00	183,498.92	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	100.329900	13,042,887.00	42,887.00	0.61
		Base		100.000000	13,000,000.00	100.329900	13,042,887.00	42,887.00	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	100.450000	7,031,500.00	31,500.00	0.33
		Base		100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	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	100.600100	10,060,010.00	60,010.00	0.47
		Base		100.000000	10,000,000.00	100.600100	10,060,010.00	60,010.00	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	101.391000	10,139,100.00	139,600.00	0.48
		Base		99.995000	9,999,500.00	101.391000	10,139,100.00	139,600.00	0.48
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	100.738000	7,051,660.00	51,660.00	0.33
		Base		100.000000	7,000,000.00	100.738000	7,051,660.00	51,660.00	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	97.748000	14,662,200.00	-311,700.00	0.69
		Base		99.826000	14,973,900.00	97.748000	14,662,200.00	-311,700.00	0.69
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	100.223400	7,015,638.00	15,638.00	0.33
		Base		100.000000	7,000,000.00	100.223400	7,015,638.00	15,638.00	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	102.013200	3,060,396.00	60,396.00	0.14
		Base		100.000000	3,000,000.00	102.013200	3,060,396.00	60,396.00	0.14
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.919300	2,997,579.01	101.905000	3,057,150.00	59,570.99	0.14
		Base		99.919300	2,997,579.01	101.905000	3,057,150.00	59,570.99	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.050768	4,570,408.39	106.765150	4,433,956.68	-136,451.71	0.21
Original Face:		Base	4,153,000.000	110.050768	4,570,408.39	106.765150	4,433,956.68	-136,451.71	0.21
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.660200	5,133,009.99	107.063510	5,353,175.50	220,165.51	0.25
Original Face:		Base	5,000,000.000	102.660200	5,133,009.99	107.063510	5,353,175.50	220,165.51	0.25
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.465997	3,381,377.90	104.160060	3,437,281.98	55,904.08	0.16
Original Face:		Base	3,300,000.000	102.465997	3,381,377.90	104.160060	3,437,281.98	55,904.08	0.16
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	3,105,732.030	99.998550	3,105,687.00	99.811740	3,099,885.18	-5,801.82	0.15
Original Face:		Base	5,900,000.000	99.998550	3,105,687.00	99.811740	3,099,885.18	-5,801.82	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.618797	5,230,939.85	105.697730	5,284,886.50	53,946.65	0.25
Original Face:		Base	5,000,000.000	104.618797	5,230,939.85	105.697730	5,284,886.50	53,946.65	0.25
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	2,388,326.840	100.195850	2,393,004.38	99.902720	2,386,003.48	-7,000.90	0.11
Original Face:		Base	9,500,000.000	100.195850	2,393,004.38	99.902720	2,386,003.48	-7,000.90	0.11
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,104,413.910	99.998898	2,104,390.72	99.727870	2,098,687.17	-5,703.55	0.10
Original Face:		Base	5,250,000.000	99.998898	2,104,390.72	99.727870	2,098,687.17	-5,703.55	0.10
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,054,474.100	99.998956	1,054,463.09	99.854810	1,052,943.11	-1,519.98	0.05
Original Face:		Base	2,500,000.000	99.998956	1,054,463.09	99.854810	1,052,943.11	-1,519.98	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
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.788041	7,983,043.24	99.373000	7,949,840.00	-33,203.24	0.37
		Base		99.788041	7,983,043.24	99.373000	7,949,840.00	-33,203.24	0.37
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.970389	4,498,667.50	100.744130	4,533,485.85	34,818.35	0.21
Original Face:		Base	4,500,000.000	99.970389	4,498,667.50	100.744130	4,533,485.85	34,818.35	0.21
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.89556	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.885740	7,062,001.80	62,001.80	0.33
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.885740	7,062,001.80	62,001.80	0.33
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.32944	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.779700	5,038,985.00	38,985.00	0.24
		Base		100.000000	5,000,000.00	100.779700	5,038,985.00	38,985.00	0.24
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.31956	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.713100	10,071,310.00	71,310.00	0.47
		Base		100.000000	10,000,000.00	100.713100	10,071,310.00	71,310.00	0.47
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.895232	2,996,856.97	102.314000	3,069,420.00	72,563.03	0.14
		Base		99.895232	2,996,856.97	102.314000	3,069,420.00	72,563.03	0.14
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.74806	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.893100	4,035,724.00	35,724.00	0.19
		Base		100.000000	4,000,000.00	100.893100	4,035,724.00	35,724.00	0.19
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.230000	10,023,000.00	23,000.00	0.47
		Base		100.000000	10,000,000.00	100.230000	10,023,000.00	23,000.00	0.47
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.864900	2,097,298.00	97,298.00	0.10
		Base		100.000000	2,000,000.00	104.864900	2,097,298.00	97,298.00	0.10
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	495,375.890	99.465616	492,728.68	99.647830	493,631.32	902.64	0.02
Original Face:		Base	1,175,000.000	99.465616	492,728.68	99.647830	493,631.32	902.64	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
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.768364	5,138,418.21	101.758760	5,087,938.00	-50,480.21	0.24
Original Face:		Base	5,000,000.000	102.768364	5,138,418.21	101.758760	5,087,938.00	-50,480.21	0.24
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.738275	9,973,827.53	123.048200	12,304,820.00	2,330,992.47	0.58
		Base		99.738275	9,973,827.53	123.048200	12,304,820.00	2,330,992.47	0.58
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	1,222,000.000	99.898608	1,220,760.99	105.826000	1,293,193.72	72,432.73	0.06
		Base		99.898608	1,220,760.99	105.826000	1,293,193.72	72,432.73	0.06
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.400142	5,570,007.10	107.251630	5,362,581.50	-207,425.60	0.25
Original Face:		Base	5,000,000.000	111.400142	5,570,007.10	107.251630	5,362,581.50	-207,425.60	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	0.24
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.934211	2,998,026.34	101.045700	3,031,371.00	33,344.66	0.14
		Base		99.934211	2,998,026.34	101.045700	3,031,371.00	33,344.66	0.14
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.885424	2,996,562.73	99.931000	2,997,930.00	1,367.27	0.14
		Base		99.885424	2,996,562.73	99.931000	2,997,930.00	1,367.27	0.14
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.62411	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.412000	10,041,200.00	41,200.00	0.47
		Base		100.000000	10,000,000.00	100.412000	10,041,200.00	41,200.00	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	100.882900	5,044,145.00	44,145.00	0.24
		Base		100.000000	5,000,000.00	100.882900	5,044,145.00	44,145.00	0.24
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.992506	4,999,625.29	104.378900	5,218,945.00	219,319.71	0.25
		Base		99.992506	4,999,625.29	104.378900	5,218,945.00	219,319.71	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
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.0925	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.577700	15,086,655.00	86,655.00	0.71
		Base		100.000000	15,000,000.00	100.577700	15,086,655.00	86,655.00	0.71
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.970856	4,998,542.78	104.275600	5,213,780.00	215,237.22	0.25
		Base		99.970856	4,998,542.78	104.275600	5,213,780.00	215,237.22	0.25
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.838961	4,991,948.03	105.178800	5,258,940.00	266,991.97	0.25
		Base		99.838961	4,991,948.03	105.178800	5,258,940.00	266,991.97	0.25
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.68403	25 Aug 2045		
		Local	5,695,000.000	102.064605	5,812,579.28	102.368430	5,829,882.09	17,302.81	0.27
	Original Face:	Base	5,695,000.000	102.064605	5,812,579.28	102.368430	5,829,882.09	17,302.81	0.27
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	103,935.800	100.174127	104,116.78	110.828081	115,190.05	11,073.27	0.01
	Original Face:	Base	5,000,000.000	100.174127	104,116.78	110.828081	115,190.05	11,073.27	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	151,935.600	100.000000	151,935.60	102.178543	155,245.58	3,309.98	0.01
	Original Face:	Base	15,000,000.000	100.000000	151,935.60	102.178543	155,245.58	3,309.98	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	170,126.240	100.137533	170,360.22	102.424890	174,251.61	3,891.39	0.01
	Original Face:	Base	16,453,008.000	100.137533	170,360.22	102.424890	174,251.61	3,891.39	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,142,063.300	103.516786	6,358,066.50	99.542000	6,113,932.65	-244,133.85	0.29
		Base		103.516786	6,358,066.50	99.542000	6,113,932.65	-244,133.85	0.29
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,069,692.600	103.083542	1,102,677.02	106.205889	1,136,076.54	33,399.52	0.05
	Original Face:	Base	5,085,000.000	103.083542	1,102,677.02	106.205889	1,136,076.54	33,399.52	0.05
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	6,039,014.400	101.503876	6,129,833.69	101.473436	6,127,995.41	-1,838.28	0.29
	Original Face:	Base	10,000,000.000	101.503876	6,129,833.69	101.473436	6,127,995.41	-1,838.28	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
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,187,389.490	102.676552	4,299,467.16	103.062681	4,315,635.87	16,168.71	0.20
Original Face:		Base	11,186,424.000	102.676552	4,299,467.16	103.062681	4,315,635.87	16,168.71	0.20
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,311,024.220	102.080838	3,379,921.26	100.873897	3,339,959.16	-39,962.10	0.16
Original Face:		Base	5,300,000.000	102.080838	3,379,921.26	100.873897	3,339,959.16	-39,962.10	0.16
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,415,124.420	103.718679	4,579,308.74	102.748000	4,536,452.04	-42,856.70	0.21
Original Face:		Base	7,000,000.000	103.718679	4,579,308.74	102.748000	4,536,452.04	-42,856.70	0.21
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,354,434.800	101.015087	3,388,485.22	101.949815	3,419,840.07	31,354.85	0.16
Original Face:		Base	3,550,000.000	101.015087	3,388,485.22	101.949815	3,419,840.07	31,354.85	0.16
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,940,437.750	103.553982	5,116,020.01	104.138799	5,144,912.54	28,892.53	0.24
Original Face:		Base	5,000,000.000	103.553982	5,116,020.01	104.138799	5,144,912.54	28,892.53	0.24
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	2,955.720	99.885984	2,952.35	104.417020	3,086.27	133.92	0.00
Original Face:		Base	3,000,000.000	99.885984	2,952.35	104.417020	3,086.27	133.92	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,916,182.440	104.952097	2,011,073.66	111.972811	2,145,603.34	134,529.68	0.10
Original Face:		Base	10,300,000.000	104.952097	2,011,073.66	111.972811	2,145,603.34	134,529.68	0.10
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	56,409.750	99.899663	56,353.15	102.424890	57,777.62	1,424.47	0.00
Original Face:		Base	5,000,000.000	99.899663	56,353.15	102.424890	57,777.62	1,424.47	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	958,976.510	99.580548	954,954.06	110.660036	1,061,203.75	106,249.69	0.05
Original Face:		Base	14,598,876.000	99.580548	954,954.06	110.660036	1,061,203.75	106,249.69	0.05
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	740,202.140	99.570798	737,025.18	110.658011	819,092.97	82,067.79	0.04
Original Face:		Base	11,774,977.000	99.570798	737,025.18	110.658011	819,092.97	82,067.79	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
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	314,760.000	99.506999	313,208.23	110.341196	347,309.95	34,101.72	0.02
Original Face:		Base	3,598,890.000	99.506999	313,208.23	110.341196	347,309.95	34,101.72	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	332,841.590	99.604827	331,526.29	110.256541	366,979.62	35,453.33	0.02
Original Face:		Base	6,241,535.000	99.604827	331,526.29	110.256541	366,979.62	35,453.33	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	102,465.990	99.993120	102,458.94	102.178543	104,698.26	2,239.32	0.00
Original Face:		Base	5,489,657.000	99.993120	102,458.94	102.178543	104,698.26	2,239.32	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	398,798.850	100.247290	399,785.04	111.256362	443,689.09	43,904.05	0.02
Original Face:		Base	5,000,000.000	100.247290	399,785.04	111.256362	443,689.09	43,904.05	0.02
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	268,893.750	100.941573	271,425.58	111.824268	300,688.47	29,262.89	0.01
Original Face:		Base	5,000,000.000	100.941573	271,425.58	111.824268	300,688.47	29,262.89	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	360,229.600	100.639001	362,531.47	112.815614	406,395.24	43,863.77	0.02
Original Face:		Base	5,000,000.000	100.639001	362,531.47	112.815614	406,395.24	43,863.77	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.86	01 Jan 2037		
		Local	1,996,490.820	103.956662	2,075,485.22	105.533849	2,106,973.61	31,488.39	0.10
Original Face:		Base	6,000,000.000	103.956662	2,075,485.22	105.533849	2,106,973.61	31,488.39	0.10
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.267	01 Oct 2036		
		Local	1,314,942.950	103.904903	1,366,290.20	105.041657	1,381,237.86	14,947.66	0.06
Original Face:		Base	5,000,000.000	103.904903	1,366,290.20	105.041657	1,381,237.86	14,947.66	0.06
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,689,717.700	103.703826	4,863,416.69	101.525925	4,761,279.27	-102,137.42	0.22
Original Face:		Base	10,000,000.000	103.703826	4,863,416.69	101.525925	4,761,279.27	-102,137.42	0.22
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,843,103.600	103.640332	5,019,408.64	101.513252	4,916,391.96	-103,016.68	0.23
Original Face:		Base	10,000,000.000	103.640332	5,019,408.64	101.513252	4,916,391.96	-103,016.68	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
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,323,819.680	102.659181	3,412,206.07	103.092924	3,426,622.90	14,416.83	0.16
	Original Face:	Base	5,920,907.000	102.659181	3,412,206.07	103.092924	3,426,622.90	14,416.83	0.16
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	5,598,546.900	103.387106	5,788,175.60	103.092072	5,771,658.00	-16,517.60	0.27
	Original Face:	Base	10,000,000.000	103.387106	5,788,175.60	103.092072	5,771,658.00	-16,517.60	0.27
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.831521	4,991,576.07	99.991700	4,999,585.00	8,008.93	0.24
		Base		99.831521	4,991,576.07	99.991700	4,999,585.00	8,008.93	0.24
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,068,825.700	104.404483	4,248,036.45	104.521000	4,252,777.31	4,740.86	0.20
	Original Face:	Base	5,000,000.000	104.404483	4,248,036.45	104.521000	4,252,777.31	4,740.86	0.20
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	4,924,652.230	111.458499	5,488,943.46	108.572000	5,346,793.42	-142,150.04	0.25
	Original Face:	Base	7,231,153.000	111.458499	5,488,943.46	108.572000	5,346,793.42	-142,150.04	0.25
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,049,698.560	101.260855	6,125,976.46	99.651581	6,028,620.26	-97,356.20	0.28
	Original Face:	Base	8,000,000.000	101.260855	6,125,976.46	99.651581	6,028,620.26	-97,356.20	0.28
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,906,729.850	100.534148	4,932,939.06	101.951703	5,002,494.64	69,555.58	0.24
	Original Face:	Base	5,000,000.000	100.534148	4,932,939.06	101.951703	5,002,494.64	69,555.58	0.24
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.238105	5,661,905.27	117.440200	5,872,010.00	210,104.73	0.28
		Base		113.238105	5,661,905.27	117.440200	5,872,010.00	210,104.73	0.28
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	114.671958	5,733,597.89	117.141700	5,857,085.00	123,487.11	0.28
		Base		114.671958	5,733,597.89	117.141700	5,857,085.00	123,487.11	0.28
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.896074	5,044,803.70	100.536100	5,026,805.00	-17,998.70	0.24
		Base		100.896074	5,044,803.70	100.536100	5,026,805.00	-17,998.70	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
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.732202	5,036,610.08	100.368700	5,018,435.00	-18,175.08	0.24
		Base		100.732202	5,036,610.08	100.368700	5,018,435.00	-18,175.08	0.24
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	106.503229	5,325,161.43	106.299300	5,314,965.00	-10,196.43	0.25
		Base		106.503229	5,325,161.43	106.299300	5,314,965.00	-10,196.43	0.25
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	106.065068	5,844,185.27	106.194500	5,851,316.95	7,131.68	0.28
		Base		106.065068	5,844,185.27	106.194500	5,851,316.95	7,131.68	0.28
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,852,071.300	104.476981	1,934,988.18	104.378790	1,933,169.61	-1,818.57	0.09
Original Face:		Base	3,000,000.000	104.476981	1,934,988.18	104.378790	1,933,169.61	-1,818.57	0.09
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61877	25 Mar 2052		
		Local	560,577.060	109.604151	614,415.73	111.128830	622,962.73	8,547.00	0.03
Original Face:		Base	4,261,779.000	109.604151	614,415.73	111.128830	622,962.73	8,547.00	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,359,635.080	105.182212	3,533,738.49	104.330960	3,505,139.53	-28,598.96	0.16
Original Face:		Base	6,000,000.000	105.182212	3,533,738.49	104.330960	3,505,139.53	-28,598.96	0.16
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	794,885.660	104.039201	826,992.69	104.666660	831,980.27	4,987.58	0.04
Original Face:		Base	1,250,000.000	104.039201	826,992.69	104.666660	831,980.27	4,987.58	0.04
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,937,629.900	101.801320	5,026,572.40	103.262850	5,098,737.36	72,164.96	0.24
Original Face:		Base	5,000,000.000	101.801320	5,026,572.40	103.262850	5,098,737.36	72,164.96	0.24
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,283,113.000	104.729868	2,391,101.24	104.428730	2,384,225.91	-6,875.33	0.11
Original Face:		Base	5,000,000.000	104.729868	2,391,101.24	104.428730	2,384,225.91	-6,875.33	0.11
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,161,950.290	109.984149	4,577,485.59	105.792750	4,403,041.67	-174,443.92	0.21
Original Face:		Base	5,469,245.000	109.984149	4,577,485.59	105.792750	4,403,041.67	-174,443.92	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
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		1,935,484.700	Local	100.550984	1,946,148.92	100.718950	1,949,399.87	3,250.95	0.09
	Original Face:	10,000,000.000	Base	100.550984	1,946,148.92	100.718950	1,949,399.87	3,250.95	0.09
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		2,633,382.950	Local	102.172802	2,690,601.16	98.247140	2,587,223.43	-103,377.73	0.12
	Original Face:	5,000,000.000	Base	102.172802	2,690,601.16	98.247140	2,587,223.43	-103,377.73	0.12
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		3,113,377.620	Local	99.916508	3,110,778.19	100.468350	3,127,959.12	17,180.93	0.15
	Original Face:	6,000,000.000	Base	99.916508	3,110,778.19	100.468350	3,127,959.12	17,180.93	0.15
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		2,837,068.450	Local	99.227307	2,815,146.61	100.594040	2,853,921.77	38,775.16	0.13
	Original Face:	5,000,000.000	Base	99.227307	2,815,146.61	100.594040	2,853,921.77	38,775.16	0.13
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		3,010,986.420	Local	100.919445	3,038,670.78	100.990960	3,040,824.09	2,153.31	0.14
	Original Face:	6,000,000.000	Base	100.919445	3,038,670.78	100.990960	3,040,824.09	2,153.31	0.14
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		1,317,044.280	Local	102.765404	1,353,465.88	102.963830	1,356,079.23	2,613.35	0.06
	Original Face:	2,500,000.000	Base	102.765404	1,353,465.88	102.963830	1,356,079.23	2,613.35	0.06
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.58222	25 Apr 2038		
		2,720,036.000	Local	99.839575	2,715,672.37	99.543490	2,707,618.76	-8,053.61	0.13
	Original Face:	5,000,000.000	Base	99.839575	2,715,672.37	99.543490	2,707,618.76	-8,053.61	0.13
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		1,500,000.000	Local	103.251683	1,548,775.24	102.653580	1,539,803.70	-8,971.54	0.07
	Original Face:	1,500,000.000	Base	103.251683	1,548,775.24	102.653580	1,539,803.70	-8,971.54	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		2,796,680.850	Local	106.515844	2,978,908.22	104.522070	2,923,148.72	-55,759.50	0.14
	Original Face:	5,000,000.000	Base	106.515844	2,978,908.22	104.522070	2,923,148.72	-55,759.50	0.14
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		1,352,242.380	Local	103.856051	1,404,385.54	104.322590	1,410,694.27	6,308.73	0.07
	Original Face:	1,750,000.000	Base	103.856051	1,404,385.54	104.322590	1,410,694.27	6,308.73	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	93.604789	3,418,261.54	96.336220	3,518,008.01	99,746.47	0.17
Original Face:		Base	3,651,802.000	93.604789	3,418,261.54	96.336220	3,518,008.01	99,746.47	0.17
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,277,714.510	102.576537	4,387,931.40	101.192960	4,328,745.93	-59,185.47	0.20
Original Face:		Base	8,500,000.000	102.576537	4,387,931.40	101.192960	4,328,745.93	-59,185.47	0.20
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,908,126.750	103.031978	2,996,300.51	101.955000	2,964,980.63	-31,319.88	0.14
Original Face:		Base	5,000,000.000	103.031978	2,996,300.51	101.955000	2,964,980.63	-31,319.88	0.14
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,020,851.200	105.915482	3,199,549.12	105.155860	3,176,602.06	-22,947.06	0.15
Original Face:		Base	5,000,000.000	105.915482	3,199,549.12	105.155860	3,176,602.06	-22,947.06	0.15
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,674,247.500	102.773027	2,748,405.11	102.526110	2,741,801.93	-6,603.18	0.13
Original Face:		Base	5,000,000.000	102.773027	2,748,405.11	102.526110	2,741,801.93	-6,603.18	0.13
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,903,645.050	101.173267	3,949,445.22	102.096380	3,985,480.28	36,035.06	0.19
Original Face:		Base	5,000,000.000	101.173267	3,949,445.22	102.096380	3,985,480.28	36,035.06	0.19
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,242,763.600	107.268682	6,696,530.25	106.454060	6,645,675.31	-50,854.94	0.31
Original Face:		Base	8,346,000.000	107.268682	6,696,530.25	106.454060	6,645,675.31	-50,854.94	0.31
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,883,636.700	102.253523	2,948,620.13	102.665200	2,960,491.39	11,871.26	0.14
Original Face:		Base	5,000,000.000	102.253523	2,948,620.13	102.665200	2,960,491.39	11,871.26	0.14
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,593,649.660	102.631940	3,688,232.37	102.402690	3,679,993.92	-8,238.45	0.17
Original Face:		Base	6,000,000.000	102.631940	3,688,232.37	102.402690	3,679,993.92	-8,238.45	0.17
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,573,679.920	103.981876	7,875,254.50	104.707570	7,930,216.20	54,961.70	0.37
Original Face:		Base	9,284,523.000	103.981876	7,875,254.50	104.707570	7,930,216.20	54,961.70	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,402,943.800	101.458814	2,437,998.28	100.252550	2,409,012.43	-28,985.85	0.11
	Original Face:	Base	5,000,000.000	101.458814	2,437,998.28	100.252550	2,409,012.43	-28,985.85	0.11
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.28592	25 May 2018		
		Local	1,632,835.700	100.060706	1,633,826.93	99.935460	1,631,781.87	-2,045.06	0.08
	Original Face:	Base	10,000,000.000	100.060706	1,633,826.93	99.935460	1,631,781.87	-2,045.06	0.08
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.515878	10,961,277.59	98.893490	10,573,961.93	-387,315.66	0.50
	Original Face:	Base	10,692,273.000	102.515878	10,961,277.59	98.893490	10,573,961.93	-387,315.66	0.50
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	7,963,328.890	105.494835	8,400,900.65	103.981330	8,280,375.29	-120,525.36	0.39
	Original Face:	Base	11,000,000.000	105.494835	8,400,900.65	103.981330	8,280,375.29	-120,525.36	0.39
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,874,565.590	104.246877	1,954,176.08	103.163440	1,933,866.35	-20,309.73	0.09
	Original Face:	Base	2,304,044.000	104.246877	1,954,176.08	103.163440	1,933,866.35	-20,309.73	0.09
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,269,599.220	104.757520	6,567,876.63	102.813040	6,445,965.55	-121,911.08	0.30
	Original Face:	Base	6,976,000.000	104.757520	6,567,876.63	102.813040	6,445,965.55	-121,911.08	0.30
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,309,463.360	101.435122	3,356,958.19	100.861230	3,337,965.45	-18,992.74	0.16
	Original Face:	Base	3,479,000.000	101.435122	3,356,958.19	100.861230	3,337,965.45	-18,992.74	0.16
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,816,349.450	101.727286	4,899,541.56	102.758330	4,949,200.26	49,658.70	0.23
	Original Face:	Base	5,000,000.000	101.727286	4,899,541.56	102.758330	4,949,200.26	49,658.70	0.23
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,771,436.150	101.995412	2,826,737.71	102.276940	2,834,540.09	7,802.38	0.13
	Original Face:	Base	3,000,000.000	101.995412	2,826,737.71	102.276940	2,834,540.09	7,802.38	0.13
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	369,380.450	99.847526	368,817.24	109.812749	405,626.83	36,809.59	0.02
	Original Face:	Base	6,625,000.000	99.847526	368,817.24	109.812749	405,626.83	36,809.59	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
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	70,948.000	99.998069	70,946.63	102.301809	72,581.09	1,634.46	0.00
Original Face:		Base	5,000,000.000	99.998069	70,946.63	102.301809	72,581.09	1,634.46	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	372,766.440	99.927960	372,497.90	111.883801	417,065.26	44,567.36	0.02
Original Face:		Base	6,000,000.000	99.927960	372,497.90	111.883801	417,065.26	44,567.36	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,289,089.950	102.385864	2,343,704.52	103.207190	2,362,505.41	18,800.89	0.11
Original Face:		Base	5,000,000.000	102.385864	2,343,704.52	103.207190	2,362,505.41	18,800.89	0.11
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.053313	5,202,665.66	107.017270	5,350,863.50	148,197.84	0.25
Original Face:		Base	5,000,000.000	104.053313	5,202,665.66	107.017270	5,350,863.50	148,197.84	0.25
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,228,285.640	104.538098	1,284,026.45	105.348150	1,293,976.20	9,949.75	0.06
Original Face:		Base	7,703,000.000	104.538098	1,284,026.45	105.348150	1,293,976.20	9,949.75	0.06
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	711,473.680	102.905152	732,143.07	101.072090	719,101.32	-13,041.75	0.03
Original Face:		Base	10,316,000.000	102.905152	732,143.07	101.072090	719,101.32	-13,041.75	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,740,292.100	103.400073	1,799,463.30	105.802050	1,841,264.72	41,801.42	0.09
Original Face:		Base	10,000,000.000	103.400073	1,799,463.30	105.802050	1,841,264.72	41,801.42	0.09
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,478,770.600	103.189726	2,557,836.60	103.371750	2,562,348.55	4,511.95	0.12
Original Face:		Base	10,000,000.000	103.189726	2,557,836.60	103.371750	2,562,348.55	4,511.95	0.12
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,139,713.240	102.827447	4,256,761.42	99.503990	4,119,179.85	-137,581.57	0.19
Original Face:		Base	13,000,000.000	102.827447	4,256,761.42	99.503990	4,119,179.85	-137,581.57	0.19
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,013,168.280	100.998639	1,023,286.17	101.542880	1,028,800.25	5,514.08	0.05
Original Face:		Base	3,000,000.000	100.998639	1,023,286.17	101.542880	1,028,800.25	5,514.08	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
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		2,235,385.650	Local	107.336038	2,399,374.39	106.701660	2,385,193.60	-14,180.79	0.11
	Original Face:	5,000,000.000	Base	107.336038	2,399,374.39	106.701660	2,385,193.60	-14,180.79	0.11
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		5,487,877.120	Local	104.790538	5,750,775.96	105.109150	5,768,260.99	17,485.03	0.27
	Original Face:	8,000,000.000	Base	104.790538	5,750,775.96	105.109150	5,768,260.99	17,485.03	0.27
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		3,143,441.450	Local	102.436464	3,220,030.27	99.907720	3,140,540.68	-79,489.59	0.15
	Original Face:	5,000,000.000	Base	102.436464	3,220,030.27	99.907720	3,140,540.68	-79,489.59	0.15
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		2,487,060.100	Local	104.164035	2,590,622.16	101.605090	2,526,979.65	-63,642.51	0.12
	Original Face:	5,000,000.000	Base	104.164035	2,590,622.16	101.605090	2,526,979.65	-63,642.51	0.12
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		2,775,666.500	Local	100.920589	2,801,218.99	101.235610	2,809,962.91	8,743.92	0.13
	Original Face:	5,000,000.000	Base	100.920589	2,801,218.99	101.235610	2,809,962.91	8,743.92	0.13
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,001,962.500	Local	104.277846	3,130,381.82	102.764640	3,084,955.96	-45,425.86	0.15
	Original Face:	5,000,000.000	Base	104.277846	3,130,381.82	102.764640	3,084,955.96	-45,425.86	0.15
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.690349	6,323,353.94	100.522250	6,312,797.30	-10,556.64	0.30
	Original Face:	6,280,000.000	Base	100.690349	6,323,353.94	100.522250	6,312,797.30	-10,556.64	0.30
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		5,787,608.000	Local	105.410757	6,100,761.41	104.446670	6,044,963.83	-55,797.58	0.28
	Original Face:	8,090,000.000	Base	105.410757	6,100,761.41	104.446670	6,044,963.83	-55,797.58	0.28
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		2,182,250.400	Local	105.070253	2,292,896.02	104.300810	2,276,104.84	-16,791.18	0.11
	Original Face:	3,000,000.000	Base	105.070253	2,292,896.02	104.300810	2,276,104.84	-16,791.18	0.11
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		3,074,801.950	Local	105.161177	3,233,497.92	104.244450	3,205,310.38	-28,187.54	0.15
	Original Face:	5,000,000.000	Base	105.161177	3,233,497.92	104.244450	3,205,310.38	-28,187.54	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
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,042,797.650	101.967672	3,102,669.94	101.927900	3,101,459.75	-1,210.19	0.15
Original Face:		Base	5,000,000.000	101.967672	3,102,669.94	101.927900	3,101,459.75	-1,210.19	0.15
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	591,433.430	101.085610	597,854.09	101.966690	603,065.09	5,211.00	0.03
Original Face:		Base	1,000,000.000	101.085610	597,854.09	101.966690	603,065.09	5,211.00	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,539,743.150	101.556442	2,579,272.77	101.508940	2,578,066.35	-1,206.42	0.12
Original Face:		Base	5,000,000.000	101.556442	2,579,272.77	101.508940	2,578,066.35	-1,206.42	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,111,811.800	102.851669	6,286,100.42	102.969940	6,293,328.94	7,228.52	0.30
Original Face:		Base	10,000,000.000	102.851669	6,286,100.42	102.969940	6,293,328.94	7,228.52	0.30
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,072,459.300	102.105502	3,137,150.00	103.659080	3,184,883.04	47,733.04	0.15
Original Face:		Base	5,000,000.000	102.105502	3,137,150.00	103.659080	3,184,883.04	47,733.04	0.15
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,801,097.600	102.271047	2,864,711.84	102.627540	2,874,697.56	9,985.72	0.14
Original Face:		Base	5,000,000.000	102.271047	2,864,711.84	102.627540	2,874,697.56	9,985.72	0.14
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,164,692.480	103.497280	2,240,397.83	100.735650	2,180,617.04	-59,780.79	0.10
Original Face:		Base	6,185,000.000	103.497280	2,240,397.83	100.735650	2,180,617.04	-59,780.79	0.10
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,352,318.740	103.187263	3,459,165.96	102.318110	3,430,029.18	-29,136.78	0.16
Original Face:		Base	6,000,000.000	103.187263	3,459,165.96	102.318110	3,430,029.18	-29,136.78	0.16
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.741441	1,762,512.02	102.691100	1,833,012.52	70,500.50	0.09
Original Face:		Base	1,784,977.000	98.741441	1,762,512.02	102.691100	1,833,012.52	70,500.50	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	5,736,572.400	101.602289	5,828,488.85	102.103370	5,857,233.74	28,744.89	0.28
Original Face:		Base	10,000,000.000	101.602289	5,828,488.85	102.103370	5,857,233.74	28,744.89	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
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,943,835.290	102.596209	4,046,225.51	102.990150	4,061,761.88	15,536.37	0.19
	Original Face:	Base	5,183,921.000	102.596209	4,046,225.51	102.990150	4,061,761.88	15,536.37	0.19
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,731,379.650	102.943429	2,811,775.87	101.911200	2,783,581.78	-28,194.09	0.13
	Original Face:	Base	5,000,000.000	102.943429	2,811,775.87	101.911200	2,783,581.78	-28,194.09	0.13
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,698,765.100	101.480291	2,738,714.69	101.088730	2,728,147.37	-10,567.32	0.13
	Original Face:	Base	5,000,000.000	101.480291	2,738,714.69	101.088730	2,728,147.37	-10,567.32	0.13
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	9,365,861.190	102.736895	9,622,195.01	102.136070	9,565,922.54	-56,272.47	0.45
	Original Face:	Base	14,550,000.000	102.736895	9,622,195.01	102.136070	9,565,922.54	-56,272.47	0.45
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	5,780,245.000	102.976422	5,952,289.50	102.436760	5,921,095.70	-31,193.80	0.28
	Original Face:	Base	10,000,000.000	102.976422	5,952,289.50	102.436760	5,921,095.70	-31,193.80	0.28
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.525861	5,276,293.06	105.196230	5,259,811.50	-16,481.56	0.25
	Original Face:	Base	5,000,000.000	105.525861	5,276,293.06	105.196230	5,259,811.50	-16,481.56	0.25
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,515,547.190	104.651642	2,632,561.44	103.071550	2,592,813.48	-39,747.96	0.12
	Original Face:	Base	3,000,000.000	104.651642	2,632,561.44	103.071550	2,592,813.48	-39,747.96	0.12
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,505,456.050	103.726201	3,636,076.40	102.282300	3,585,461.07	-50,615.33	0.17
	Original Face:	Base	5,000,000.000	103.726201	3,636,076.40	102.282300	3,585,461.07	-50,615.33	0.17
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,151,858.360	104.362298	2,245,728.83	103.166020	2,219,986.63	-25,742.20	0.10
	Original Face:	Base	2,579,263.000	104.362298	2,245,728.83	103.166020	2,219,986.63	-25,742.20	0.10
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,543,583.850	102.811549	3,643,213.45	102.133650	3,619,191.53	-24,021.92	0.17
	Original Face:	Base	5,000,000.000	102.811549	3,643,213.45	102.133650	3,619,191.53	-24,021.92	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
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,744,732.550	103.218591	3,865,260.19	102.255240	3,829,185.26	-36,074.93	0.18
	Original Face:	Base	5,000,000.000	103.218591	3,865,260.19	102.255240	3,829,185.26	-36,074.93	0.18
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,807,782.300	102.115296	4,909,481.14	101.926550	4,900,406.63	-9,074.51	0.23
	Original Face:	Base	5,000,000.000	102.115296	4,909,481.14	101.926550	4,900,406.63	-9,074.51	0.23
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,769,564.450	103.454370	4,934,322.84	103.782810	4,949,988.01	15,665.17	0.23
	Original Face:	Base	5,000,000.000	103.454370	4,934,322.84	103.782810	4,949,988.01	15,665.17	0.23
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.741032	1,994,820.64	102.252100	2,045,042.00	50,221.36	0.10
		Base		99.741032	1,994,820.64	102.252100	2,045,042.00	50,221.36	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,097,179.120	102.732772	1,127,162.52	102.461830	1,124,189.80	-2,972.72	0.05
	Original Face:	Base	1,104,000.000	102.732772	1,127,162.52	102.461830	1,124,189.80	-2,972.72	0.05
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	101.529187	1,923,978.09	100.750458	1,909,221.18	-14,756.91	0.09
	Original Face:	Base	1,895,000.000	101.529187	1,923,978.09	100.750458	1,909,221.18	-14,756.91	0.09
31381VC86	FNMA POOL 471795 FN 07/22 FIXED 2.68					2.68	01 Jul 2022		
		Local	1,856,681.460	102.412467	1,901,473.28	102.541192	1,903,863.30	2,390.02	0.09
	Original Face:	Base	2,000,000.000	102.412467	1,901,473.28	102.541192	1,903,863.30	2,390.02	0.09
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,539,360.400	104.595315	3,702,005.16	105.703402	3,741,224.35	39,219.19	0.18
	Original Face:	Base	10,000,000.000	104.595315	3,702,005.16	105.703402	3,741,224.35	39,219.19	0.18
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,006,092.900	103.226148	2,070,812.42	104.410119	2,094,563.98	23,751.56	0.10
	Original Face:	Base	7,000,000.000	103.226148	2,070,812.42	104.410119	2,094,563.98	23,751.56	0.10
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.222	01 Nov 2035		
		Local	1,317,795.000	103.813016	1,368,042.74	105.484454	1,390,068.86	22,026.12	0.07
	Original Face:	Base	5,000,000.000	103.813016	1,368,042.74	105.484454	1,390,068.86	22,026.12	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
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,779,590.800	106.395108	6,149,201.90	108.259424	6,256,951.71	107,749.81	0.29
Original Face:		Base	20,000,000.000	106.395108	6,149,201.90	108.259424	6,256,951.71	107,749.81	0.29
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.355	01 May 2036		
		Local	1,535,649.000	103.965252	1,596,541.36	105.261828	1,616,452.21	19,910.85	0.08
Original Face:		Base	5,000,000.000	103.965252	1,596,541.36	105.261828	1,616,452.21	19,910.85	0.08
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.622	01 Oct 2037		
		Local	727,746.160	107.391217	781,535.46	105.051572	764,508.78	-17,026.68	0.04
Original Face:		Base	4,000,000.000	107.391217	781,535.46	105.051572	764,508.78	-17,026.68	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,779,561.680	105.144794	3,974,012.36	106.182418	4,013,229.98	39,217.62	0.19
Original Face:		Base	8,000,000.000	105.144794	3,974,012.36	106.182418	4,013,229.98	39,217.62	0.19
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	4,400,841.250	107.722559	4,740,698.81	107.613482	4,735,898.51	-4,800.30	0.22
Original Face:		Base	5,000,000.000	107.722559	4,740,698.81	107.613482	4,735,898.51	-4,800.30	0.22
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.596	01 Aug 2037		
		Local	442,438.600	107.697710	476,496.24	104.190186	460,977.60	-15,518.64	0.02
Original Face:		Base	5,000,000.000	107.697710	476,496.24	104.190186	460,977.60	-15,518.64	0.02
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,417,001.470	104.911263	4,633,932.02	102.079000	4,508,830.93	-125,101.09	0.21
Original Face:		Base	4,950,000.000	104.911263	4,633,932.02	102.079000	4,508,830.93	-125,101.09	0.21
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,027,310.850	103.377998	6,230,913.27	100.712000	6,070,225.30	-160,687.97	0.29
Original Face:		Base	6,575,000.000	103.377998	6,230,913.27	100.712000	6,070,225.30	-160,687.97	0.29
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,845,725.720	102.991785	2,930,863.71	103.126190	2,934,688.51	3,824.80	0.14
Original Face:		Base	6,000,000.000	102.991785	2,930,863.71	103.126190	2,934,688.51	3,824.80	0.14
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,058,072.100	105.245028	4,270,919.13	104.246000	4,230,377.84	-40,541.29	0.20
Original Face:		Base	10,000,000.000	105.245028	4,270,919.13	104.246000	4,230,377.84	-40,541.29	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
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,650,028.950	100.768648	2,670,398.34	101.483679	2,689,346.87	18,948.53	0.13
	Original Face:	Base	5,000,000.000	100.768648	2,670,398.34	101.483679	2,689,346.87	18,948.53	0.13
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	8,372,397.200	103.402027	8,657,228.39	104.871910	8,780,292.86	123,064.47	0.41
	Original Face:	Base	10,000,000.000	103.402027	8,657,228.39	104.871910	8,780,292.86	123,064.47	0.41
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,735,213.960	105.202583	3,929,541.57	104.681000	3,910,059.33	-19,482.24	0.18
	Original Face:	Base	6,000,000.000	105.202583	3,929,541.57	104.681000	3,910,059.33	-19,482.24	0.18
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,243,854.410	105.507503	5,532,659.85	103.497000	5,427,232.00	-105,427.85	0.26
	Original Face:	Base	6,750,000.000	105.507503	5,532,659.85	103.497000	5,427,232.00	-105,427.85	0.26
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,680,699.950	100.547887	4,706,344.89	101.170433	4,735,484.41	29,139.52	0.22
	Original Face:	Base	5,000,000.000	100.547887	4,706,344.89	101.170433	4,735,484.41	29,139.52	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,682,886.150	101.440167	4,750,327.52	101.365908	4,746,850.07	-3,477.45	0.22
	Original Face:	Base	5,000,000.000	101.440167	4,750,327.52	101.365908	4,746,850.07	-3,477.45	0.22
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,829,793.670	99.066896	4,784,726.69	101.859000	4,919,579.53	134,852.84	0.23
	Original Face:	Base	4,920,000.000	99.066896	4,784,726.69	101.859000	4,919,579.53	134,852.84	0.23
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.127356	8,425,825.29	98.845864	8,401,898.44	-23,926.85	0.39
	Original Face:	Base	8,500,000.000	99.127356	8,425,825.29	98.845864	8,401,898.44	-23,926.85	0.39
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,998,192.490	101.563081	4,060,687.46	101.480000	4,057,365.74	-3,321.72	0.19
	Original Face:	Base	8,125,000.000	101.563081	4,060,687.46	101.480000	4,057,365.74	-3,321.72	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,513,924.070	101.499965	3,566,631.69	99.956231	3,512,386.06	-54,245.63	0.17
	Original Face:	Base	5,948,304.000	101.499965	3,566,631.69	99.956231	3,512,386.06	-54,245.63	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
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	4,273,007.100	101.470436	4,335,838.92	101.173332	4,323,143.66	-12,695.26	0.20
	Original Face:	Base	6,000,000.000	101.470436	4,335,838.92	101.173332	4,323,143.66	-12,695.26	0.20
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	5,342,532.060	100.812458	5,385,937.88	100.891425	5,390,156.73	4,218.85	0.25
	Original Face:	Base	6,000,000.000	100.812458	5,385,937.88	100.891425	5,390,156.73	4,218.85	0.25
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,861,310.560	102.676443	3,964,656.34	104.716769	4,043,439.66	78,783.32	0.19
	Original Face:	Base	6,000,000.000	102.676443	3,964,656.34	104.716769	4,043,439.66	78,783.32	0.19
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,426,111.610	105.327559	7,821,742.11	106.911835	7,939,392.19	117,650.08	0.37
	Original Face:	Base	11,523,254.000	105.327559	7,821,742.11	106.911835	7,939,392.19	117,650.08	0.37
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	260,470.650	100.662627	262,196.60	100.824590	262,618.46	421.86	0.01
	Original Face:	Base	5,000,000.000	100.662627	262,196.60	100.824590	262,618.46	421.86	0.01
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	343,486.850	100.860589	346,442.86	100.568360	345,439.09	-1,003.77	0.02
	Original Face:	Base	5,000,000.000	100.860589	346,442.86	100.568360	345,439.09	-1,003.77	0.02
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	155,309.050	101.125743	157,057.43	100.489410	156,069.15	-988.28	0.01
	Original Face:	Base	5,000,000.000	101.125743	157,057.43	100.489410	156,069.15	-988.28	0.01
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	495,400.230	102.166578	506,133.46	100.388390	497,324.31	-8,809.15	0.02
	Original Face:	Base	10,127,769.000	102.166578	506,133.46	100.388390	497,324.31	-8,809.15	0.02
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	87,325.850	99.866477	87,209.25	103.501540	90,383.60	3,174.35	0.00
	Original Face:	Base	5,000,000.000	99.866477	87,209.25	103.501540	90,383.60	3,174.35	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	76,801.740	101.025224	77,589.13	101.374040	77,857.03	267.90	0.00
	Original Face:	Base	760,000.000	101.025224	77,589.13	101.374040	77,857.03	267.90	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
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,152,234.250	119.161296	6,139,469.12	124.130350	6,395,486.41	256,017.29	0.30
	Original Face:	Base	41,000,000.000	119.161296	6,139,469.12	124.130350	6,395,486.41	256,017.29	0.30
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	385,576.050	101.737569	392,275.70	113.901000	439,174.98	46,899.28	0.02
	Original Face:	Base	5,000,000.000	101.737569	392,275.70	113.901000	439,174.98	46,899.28	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	7,028,068.500	110.666054	7,777,686.07	105.466010	7,412,223.43	-365,462.64	0.35
	Original Face:	Base	11,710,000.000	110.666054	7,777,686.07	105.466010	7,412,223.43	-365,462.64	0.35
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02585	25 Sep 2039		
		Local	1,029,097.300	105.573994	1,086,459.12	113.949010	1,172,646.19	86,187.07	0.06
	Original Face:	Base	5,000,000.000	105.573994	1,086,459.12	113.949010	1,172,646.19	86,187.07	0.06
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	232,059.420	102.145946	237,039.29	101.663370	235,919.43	-1,119.86	0.01
	Original Face:	Base	6,000,000.000	102.145946	237,039.29	101.663370	235,919.43	-1,119.86	0.01
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	91,324.650	101.742761	92,916.22	101.090360	92,320.42	-595.80	0.00
	Original Face:	Base	5,000,000.000	101.742761	92,916.22	101.090360	92,320.42	-595.80	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.5713	25 Aug 2039		
		Local	2,632,006.200	102.992877	2,710,778.91	111.656340	2,938,801.79	228,022.88	0.14
	Original Face:	Base	10,000,000.000	102.992877	2,710,778.91	111.656340	2,938,801.79	228,022.88	0.14
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	405,062.760	102.731577	416,127.36	100.756510	408,127.10	-8,000.26	0.02
	Original Face:	Base	6,000,000.000	102.731577	416,127.36	100.756510	408,127.10	-8,000.26	0.02
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.392477	4,969,623.85	101.804040	5,090,202.00	120,578.15	0.24
	Original Face:	Base	5,000,000.000	99.392477	4,969,623.85	101.804040	5,090,202.00	120,578.15	0.24
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	562,286.000	103.155293	580,027.77	101.956840	573,289.04	-6,738.73	0.03
	Original Face:	Base	5,000,000.000	103.155293	580,027.77	101.956840	573,289.04	-6,738.73	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05878	25 Oct 2040		
		Local	1,497,607.350	109.204172	1,635,449.70	113.734160	1,703,291.14	67,841.44	0.08
Original Face:		Base	5,000,000.000	109.204172	1,635,449.70	113.734160	1,703,291.14	67,841.44	0.08
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	43,283.900	100.035256	43,299.16	102.277412	44,269.65	970.49	0.00
Original Face:		Base	10,000,000.000	100.035256	43,299.16	102.277412	44,269.65	970.49	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,782,492.750	99.584665	1,775,089.44	111.535677	1,988,115.36	213,025.92	0.09
Original Face:		Base	11,959,998.000	99.584665	1,775,089.44	111.535677	1,988,115.36	213,025.92	0.09
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	160,323.000	100.249877	160,723.61	102.287544	163,990.46	3,266.85	0.01
Original Face:		Base	10,000,000.000	100.249877	160,723.61	102.287544	163,990.46	3,266.85	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	85,851.660	101.987731	87,558.16	102.553802	88,044.14	485.98	0.00
Original Face:		Base	3,640,000.000	101.987731	87,558.16	102.553802	88,044.14	485.98	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	120,451.690	100.413718	120,950.02	103.634106	124,829.03	3,879.01	0.01
Original Face:		Base	4,300,000.000	100.413718	120,950.02	103.634106	124,829.03	3,879.01	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	325,288.100	99.272946	322,923.08	109.810724	357,201.22	34,278.14	0.02
Original Face:		Base	5,000,000.000	99.272946	322,923.08	109.810724	357,201.22	34,278.14	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	286,326.110	100.702657	288,338.00	111.866485	320,302.95	31,964.95	0.02
Original Face:		Base	6,500,000.000	100.702657	288,338.00	111.866485	320,302.95	31,964.95	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	617,813.440	100.166484	618,842.00	111.871413	691,156.63	72,314.63	0.03
Original Face:		Base	8,000,000.000	100.166484	618,842.00	111.871413	691,156.63	72,314.63	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	419,329.730	100.545003	421,615.09	111.291499	466,678.34	45,063.25	0.02
Original Face:		Base	5,457,127.000	100.545003	421,615.09	111.291499	466,678.34	45,063.25	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	452,632.350	100.611485	455,400.13	111.642244	505,328.91	49,928.78	0.02
	Original Face:	Base	5,000,000.000	100.611485	455,400.13	111.642244	505,328.91	49,928.78	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,205,671.560	101.122022	1,219,199.46	111.835268	1,348,366.02	129,166.56	0.06
	Original Face:	Base	10,547,657.000	101.122022	1,219,199.46	111.835268	1,348,366.02	129,166.56	0.06
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,050,895.830	100.630146	1,057,518.01	111.654839	1,173,376.05	115,858.04	0.06
	Original Face:	Base	17,500,000.000	100.630146	1,057,518.01	111.654839	1,173,376.05	115,858.04	0.06
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	526,881.790	103.898820	547,423.96	111.718189	588,622.79	41,198.83	0.03
	Original Face:	Base	9,397,749.000	103.898820	547,423.96	111.718189	588,622.79	41,198.83	0.03
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	13,804,551.650	106.002677	14,633,194.28	105.325855	14,539,762.05	-93,432.23	0.68
	Original Face:	Base	15,243,777.000	106.002677	14,633,194.28	105.325855	14,539,762.05	-93,432.23	0.68
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,621,477.040	100.726146	4,655,035.73	99.776608	4,611,153.03	-43,882.70	0.22
	Original Face:	Base	4,744,826.000	100.726146	4,655,035.73	99.776608	4,611,153.03	-43,882.70	0.22
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,018,008.650	100.756505	4,048,405.07	99.776607	4,009,032.70	-39,372.37	0.19
	Original Face:	Base	4,166,154.000	100.756505	4,048,405.07	99.776607	4,009,032.70	-39,372.37	0.19
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,811,415.000	102.806882	10,086,809.87	103.024235	10,108,135.25	21,325.38	0.48
	Original Face:	Base	10,000,000.000	102.806882	10,086,809.87	103.024235	10,108,135.25	21,325.38	0.48
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,910,805.630	109.037368	10,806,481.56	109.258466	10,828,394.20	21,912.64	0.51
	Original Face:	Base	9,938,165.000	109.037368	10,806,481.56	109.258466	10,828,394.20	21,912.64	0.51
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,844,591.200	109.037255	7,463,154.36	109.074260	7,465,687.20	2,532.84	0.35
	Original Face:	Base	6,864,195.000	109.037255	7,463,154.36	109.074260	7,465,687.20	2,532.84	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
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	5,642,317.140	100.877565	5,691,832.13	101.169909	5,708,327.12	16,494.99	0.27
Original Face:		Base	6,000,000.000	100.877565	5,691,832.13	101.169909	5,708,327.12	16,494.99	0.27
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,655,650.270	105.791974	1,751,545.11	111.625599	1,848,129.53	96,584.42	0.09
Original Face:		Base	9,100,000.000	105.791974	1,751,545.11	111.625599	1,848,129.53	96,584.42	0.09
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,388,188.310	101.651414	1,411,113.04	105.360172	1,462,597.59	51,484.55	0.07
Original Face:		Base	7,060,000.000	101.651414	1,411,113.04	105.360172	1,462,597.59	51,484.55	0.07
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,212,337.920	103.757876	1,257,896.08	104.147527	1,262,619.96	4,723.88	0.06
Original Face:		Base	6,000,000.000	103.757876	1,257,896.08	104.147527	1,262,619.96	4,723.88	0.06
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,136,747.900	104.682325	2,236,797.39	105.937087	2,263,608.48	26,811.09	0.11
Original Face:		Base	5,000,000.000	104.682325	2,236,797.39	105.937087	2,263,608.48	26,811.09	0.11
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,689,718.460	103.931235	4,874,082.33	100.705000	4,722,780.98	-151,301.35	0.22
Original Face:		Base	7,000,000.000	103.931235	4,874,082.33	100.705000	4,722,780.98	-151,301.35	0.22
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,869,069.550	101.484076	2,911,648.73	101.449349	2,910,652.38	-996.35	0.14
Original Face:		Base	5,000,000.000	101.484076	2,911,648.73	101.449349	2,910,652.38	-996.35	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	666,838.060	101.571335	677,316.32	104.977928	700,032.78	22,716.46	0.03
Original Face:		Base	7,000,000.000	101.571335	677,316.32	104.977928	700,032.78	22,716.46	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,804,620.520	106.936340	1,929,795.14	106.408000	1,920,260.60	-9,534.54	0.09
Original Face:		Base	6,100,000.000	106.936340	1,929,795.14	106.408000	1,920,260.60	-9,534.54	0.09
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,158,198.680	102.402870	6,306,172.19	102.895400	6,336,503.16	30,330.97	0.30
Original Face:		Base	9,500,000.000	102.402870	6,306,172.19	102.895400	6,336,503.16	30,330.97	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
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,688,992.400	103.352127	2,779,130.85	104.605938	2,812,845.72	33,714.87	0.13
	Original Face:	Base	5,000,000.000	103.352127	2,779,130.85	104.605938	2,812,845.72	33,714.87	0.13
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,335,531.340	104.741325	4,541,092.96	106.260257	4,606,946.74	65,853.78	0.22
	Original Face:	Base	7,899,440.000	104.741325	4,541,092.96	106.260257	4,606,946.74	65,853.78	0.22
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,648,952.080	107.201288	4,983,736.51	108.291408	5,034,415.66	50,679.15	0.24
	Original Face:	Base	8,000,000.000	107.201288	4,983,736.51	108.291408	5,034,415.66	50,679.15	0.24
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,851,190.350	102.957490	4,994,663.81	102.919049	4,992,798.97	-1,864.84	0.23
	Original Face:	Base	5,000,000.000	102.957490	4,994,663.81	102.919049	4,992,798.97	-1,864.84	0.23
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.377	01 Feb 2037		
		Local	1,087,282.300	103.522740	1,125,584.43	105.618966	1,148,376.32	22,791.89	0.05
	Original Face:	Base	5,000,000.000	103.522740	1,125,584.43	105.618966	1,148,376.32	22,791.89	0.05
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	835,069.360	107.149495	894,772.60	109.097037	911,035.93	16,263.33	0.04
	Original Face:	Base	3,262,241.000	107.149495	894,772.60	109.097037	911,035.93	16,263.33	0.04
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.912	01 Jan 2037		
		Local	1,594,561.090	103.515614	1,650,619.70	105.219437	1,677,788.20	27,168.50	0.08
	Original Face:	Base	6,271,091.000	103.515614	1,650,619.70	105.219437	1,677,788.20	27,168.50	0.08
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,140,296.840	103.977431	2,225,425.66	104.245724	2,231,167.94	5,742.28	0.10
	Original Face:	Base	12,000,000.000	103.977431	2,225,425.66	104.245724	2,231,167.94	5,742.28	0.10
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.981681	14,997,252.21	99.940600	14,991,090.00	-6,162.21	0.70
		Base		99.981681	14,997,252.21	99.940600	14,991,090.00	-6,162.21	0.70
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.628782	4,981,439.10	131.210700	6,560,535.00	1,579,095.90	0.31
		Base		99.628782	4,981,439.10	131.210700	6,560,535.00	1,579,095.90	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
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.30411	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.719700	10,071,970.00	71,970.00	0.47
		Base		100.000000	10,000,000.00	100.719700	10,071,970.00	71,970.00	0.47
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.888254	4,994,412.71	97.000000	4,850,000.00	-144,412.71	0.23
		Base		99.888254	4,994,412.71	97.000000	4,850,000.00	-144,412.71	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.50522	25 Jul 2022		
		Local	5,000,000.000	99.026738	4,951,336.91	101.076120	5,053,806.00	102,469.09	0.24
Original Face:		Base	5,000,000.000	99.026738	4,951,336.91	101.076120	5,053,806.00	102,469.09	0.24
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	5,921,689.180	111.928051	6,628,031.28	111.419000	6,597,886.87	-30,144.41	0.31
Original Face:		Base	8,707,929.000	111.928051	6,628,031.28	111.419000	6,597,886.87	-30,144.41	0.31
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	3,062,735.280	110.389056	3,380,924.56	108.948122	3,336,792.57	-44,131.99	0.16
Original Face:		Base	6,000,000.000	110.389056	3,380,924.56	108.948122	3,336,792.57	-44,131.99	0.16
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,299,283.380	106.353280	5,635,961.70	106.067045	5,620,793.29	-15,168.41	0.26
Original Face:		Base	5,682,660.000	106.353280	5,635,961.70	106.067045	5,620,793.29	-15,168.41	0.26
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,883,605.770	106.331127	9,446,038.15	106.817775	9,489,270.02	43,231.87	0.45
Original Face:		Base	8,934,236.000	106.331127	9,446,038.15	106.817775	9,489,270.02	43,231.87	0.45
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	319,071.620	101.090824	322,552.13	112.638455	359,397.34	36,845.21	0.02
Original Face:		Base	7,000,000.000	101.090824	322,552.13	112.638455	359,397.34	36,845.21	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	4,444,392.640	105.772865	4,700,961.43	105.349000	4,682,123.20	-18,838.23	0.22
Original Face:		Base	22,821,698.000	105.772865	4,700,961.43	105.349000	4,682,123.20	-18,838.23	0.22
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	968,564.400	103.028298	997,895.42	102.442251	992,219.17	-5,676.25	0.05
Original Face:		Base	5,000,000.000	103.028298	997,895.42	102.442251	992,219.17	-5,676.25	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
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	62,962.430	99.956831	62,935.25	100.972911	63,575.00	639.75	0.00
Original Face:		Base	7,500,000.000	99.956831	62,935.25	100.972911	63,575.00	639.75	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,229,044.100	101.468162	7,335,178.16	99.975000	7,227,236.84	-107,941.32	0.34
Original Face:		Base	13,640,889.000	101.468162	7,335,178.16	99.975000	7,227,236.84	-107,941.32	0.34
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,713,147.700	109.200639	2,962,774.62	107.625079	2,920,027.36	-42,747.26	0.14
Original Face:		Base	5,000,000.000	109.200639	2,962,774.62	107.625079	2,920,027.36	-42,747.26	0.14
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,443,578.500	107.033618	7,967,131.38	105.326325	7,840,047.68	-127,083.70	0.37
Original Face:		Base	10,000,000.000	107.033618	7,967,131.38	105.326325	7,840,047.68	-127,083.70	0.37
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	2,265,843.450	104.387910	2,365,266.62	102.193270	2,315,539.51	-49,727.11	0.11
Original Face:		Base	14,082,000.000	104.387910	2,365,266.62	102.193270	2,315,539.51	-49,727.11	0.11
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	72,366.300	99.976246	72,349.11	103.395670	74,823.62	2,474.51	0.00
Original Face:		Base	5,000,000.000	99.976246	72,349.11	103.395670	74,823.62	2,474.51	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	247,981.160	101.023997	250,520.48	112.204485	278,245.98	27,725.50	0.01
Original Face:		Base	7,322,535.000	101.023997	250,520.48	112.204485	278,245.98	27,725.50	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,704,032.350	105.910531	1,804,749.71	111.079615	1,892,832.57	88,082.86	0.09
Original Face:		Base	8,800,000.000	105.910531	1,804,749.71	111.079615	1,892,832.57	88,082.86	0.09
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.972016	4,998,600.78	101.322700	5,066,135.00	67,534.22	0.24
		Base		99.972016	4,998,600.78	101.322700	5,066,135.00	67,534.22	0.24
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.995837	4,999,791.87	99.995837	4,999,791.87	0.00	0.24
		Base		99.995837	4,999,791.87	99.995837	4,999,791.87	0.00	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
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	102.391700	10,239,170.00	239,170.00	0.48
		Base		100.000000	10,000,000.00	102.391700	10,239,170.00	239,170.00	0.48
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.993387	4,999,669.35	101.915800	5,095,790.00	96,120.65	0.24
		Base		99.993387	4,999,669.35	101.915800	5,095,790.00	96,120.65	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	100.695700	9,062,613.00	62,613.00	0.43
		Base		100.000000	9,000,000.00	100.695700	9,062,613.00	62,613.00	0.43
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	102.252035	1,840,536.63	101.778000	1,832,004.00	-8,532.63	0.09
		Base		102.252035	1,840,536.63	101.778000	1,832,004.00	-8,532.63	0.09
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,158,439.600	107.242838	1,242,343.50	103.795900	1,202,412.81	-39,930.69	0.06
Original Face:		Base	2,500,000.000	107.242838	1,242,343.50	103.795900	1,202,412.81	-39,930.69	0.06
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	3,828,161.300	102.743989	3,933,205.63	102.153380	3,910,596.16	-22,609.47	0.18
Original Face:		Base	10,000,000.000	102.743989	3,933,205.63	102.153380	3,910,596.16	-22,609.47	0.18
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,376,127.360	107.011917	4,682,977.80	102.522880	4,486,531.80	-196,446.00	0.21
Original Face:		Base	8,000,000.000	107.011917	4,682,977.80	102.522880	4,486,531.80	-196,446.00	0.21
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					2.55	20 Apr 2067		
		Local	10,012,916.200	103.787766	10,392,182.05	103.267670	10,340,105.26	-52,076.79	0.49
Original Face:		Base	10,000,000.000	103.787766	10,392,182.05	103.267670	10,340,105.26	-52,076.79	0.49
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	878,576.100	104.027791	913,963.31	102.514930	900,671.67	-13,291.64	0.04
Original Face:		Base	10,000,000.000	104.027791	913,963.31	102.514930	900,671.67	-13,291.64	0.04
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	378,543.180	103.446830	391,590.92	101.596740	384,587.53	-7,003.39	0.02
Original Face:		Base	7,440,000.000	103.446830	391,590.92	101.596740	384,587.53	-7,003.39	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	309,815.640	103.281016	319,980.74	102.564510	317,760.89	-2,219.85	0.01
Original Face:		Base	4,500,000.000	103.281016	319,980.74	102.564510	317,760.89	-2,219.85	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,091,561.680	102.627286	2,146,512.98	100.509430	2,102,216.72	-44,296.26	0.10
Original Face:		Base	6,500,000.000	102.627286	2,146,512.98	100.509430	2,102,216.72	-44,296.26	0.10
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	9,966,624.570	101.256321	10,091,837.33	101.099890	10,076,246.48	-15,590.85	0.47
Original Face:		Base	10,000,000.000	101.256321	10,091,837.33	101.099890	10,076,246.48	-15,590.85	0.47
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	536,280.400	104.845437	562,265.53	101.829630	546,092.35	-16,173.18	0.03
Original Face:		Base	7,600,000.000	104.845437	562,265.53	101.829630	546,092.35	-16,173.18	0.03
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72264	20 Aug 2034		
		Local	1,286,517.050	108.461797	1,395,379.51	111.609270	1,435,872.29	40,492.78	0.07
Original Face:		Base	5,000,000.000	108.461797	1,395,379.51	111.609270	1,435,872.29	40,492.78	0.07
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.07769	20 Apr 2037		
		Local	2,775,614.500	109.549884	3,040,682.46	111.248880	3,087,840.04	47,157.58	0.15
Original Face:		Base	10,000,000.000	109.549884	3,040,682.46	111.248880	3,087,840.04	47,157.58	0.15
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.516055	3,364,271.78	100.475020	3,265,438.15	-98,833.63	0.15
Original Face:		Base	3,250,000.000	103.516055	3,364,271.78	100.475020	3,265,438.15	-98,833.63	0.15
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.295627	5,214,781.33	100.461270	5,023,063.50	-191,717.83	0.24
Original Face:		Base	5,000,000.000	104.295627	5,214,781.33	100.461270	5,023,063.50	-191,717.83	0.24
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,505,595.260	103.209014	1,553,910.03	102.809640	1,547,897.07	-6,012.96	0.07
Original Face:		Base	6,500,000.000	103.209014	1,553,910.03	102.809640	1,547,897.07	-6,012.96	0.07
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.662733	1,993,254.66	98.273980	1,965,479.60	-27,775.06	0.09
Original Face:		Base	2,000,000.000	99.662733	1,993,254.66	98.273980	1,965,479.60	-27,775.06	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
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.728612	5,186,430.60	101.540300	5,077,015.00	-109,415.60	0.24
Original Face:		Base	5,000,000.000	103.728612	5,186,430.60	101.540300	5,077,015.00	-109,415.60	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,900,106.250	100.271720	1,905,269.22	99.866410	1,897,567.90	-7,701.32	0.09
Original Face:		Base	3,000,000.000	100.271720	1,905,269.22	99.866410	1,897,567.90	-7,701.32	0.09
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.619037	5,299,737.50	103.000000	5,591,870.00	292,132.50	0.26
Original Face:		Base	5,429,000.000	97.619037	5,299,737.50	103.000000	5,591,870.00	292,132.50	0.26
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,412,196.750	102.774009	1,451,371.21	102.461240	1,446,954.30	-4,416.91	0.07
Original Face:		Base	5,000,000.000	102.774009	1,451,371.21	102.461240	1,446,954.30	-4,416.91	0.07
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,588,826.060	103.142893	2,670,190.10	100.607620	2,604,556.28	-65,633.82	0.12
Original Face:		Base	3,000,000.000	103.142893	2,670,190.10	100.607620	2,604,556.28	-65,633.82	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,642,734.600	99.881093	7,633,646.88	99.452520	7,600,892.16	-32,754.72	0.36
Original Face:		Base	10,000,000.000	99.881093	7,633,646.88	99.452520	7,600,892.16	-32,754.72	0.36
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,653,118.460	102.381161	5,787,728.33	102.217280	5,778,463.92	-9,264.41	0.27
Original Face:		Base	5,879,850.000	102.381161	5,787,728.33	102.217280	5,778,463.92	-9,264.41	0.27
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.1058	20 Nov 2042		
		Local	4,357,712.940	115.421143	5,029,722.07	114.687570	4,997,755.08	-31,966.99	0.23
Original Face:		Base	5,010,613.000	115.421143	5,029,722.07	114.687570	4,997,755.08	-31,966.99	0.23
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	4,891,453.500	102.244219	5,001,228.42	102.058300	4,992,134.29	-9,094.13	0.23
Original Face:		Base	5,000,000.000	102.244219	5,001,228.42	102.058300	4,992,134.29	-9,094.13	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	100.189400	10,018,940.00	18,940.00	0.47
		Base		100.000000	10,000,000.00	100.189400	10,018,940.00	18,940.00	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
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	102.132200	5,106,610.00	121,443.74	0.24
		Base		99.703325	4,985,166.26	102.132200	5,106,610.00	121,443.74	0.24
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.064027	12,206,402.69	128.160400	12,816,040.00	609,637.31	0.60
		Base		122.064027	12,206,402.69	128.160400	12,816,040.00	609,637.31	0.60
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.441051	5,937,516.30	104.141220	5,977,706.03	40,189.73	0.28
Original Face:		Base	5,740,000.000	103.441051	5,937,516.30	104.141220	5,977,706.03	40,189.73	0.28
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.199904	4,959,995.18	133.867400	6,693,370.00	1,733,374.82	0.31
		Base		99.199904	4,959,995.18	133.867400	6,693,370.00	1,733,374.82	0.31
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.780910	9,978,090.98	99.718000	9,971,800.00	-6,290.98	0.47
		Base		99.780910	9,978,090.98	99.718000	9,971,800.00	-6,290.98	0.47
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.548375	10,954,837.47	106.926590	10,692,659.00	-262,178.47	0.50
Original Face:		Base	10,000,000.000	109.548375	10,954,837.47	106.926590	10,692,659.00	-262,178.47	0.50
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.782037	5,860,615.13	101.544230	5,521,436.29	-339,178.84	0.26
Original Face:		Base	5,775,000.000	107.782037	5,860,615.13	101.544230	5,521,436.29	-339,178.84	0.26
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	3,979,434.610	102.732150	4,088,158.75	101.349260	4,033,127.53	-55,031.22	0.19
Original Face:		Base	10,000,000.000	102.732150	4,088,158.75	101.349260	4,033,127.53	-55,031.22	0.19
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.292515	10,029,251.49	100.860260	10,086,026.00	56,774.51	0.47
Original Face:		Base	10,000,000.000	100.292515	10,029,251.49	100.860260	10,086,026.00	56,774.51	0.47
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.403538	10,009,619.66	103.701300	10,038,443.47	28,823.81	0.47
Original Face:		Base	9,680,152.000	103.403538	10,009,619.66	103.701300	10,038,443.47	28,823.81	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
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.077205	4,903,860.23	120.124800	6,006,240.00	1,102,379.77	0.28
		Base		98.077205	4,903,860.23	120.124800	6,006,240.00	1,102,379.77	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	98.949300	4,947,465.00	-52,535.00	0.23
		Base		100.000000	5,000,000.00	98.949300	4,947,465.00	-52,535.00	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.910481	4,995,524.07	100.107000	5,005,350.00	9,825.93	0.24
		Base		99.910481	4,995,524.07	100.107000	5,005,350.00	9,825.93	0.24
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.990342	3,499,661.97	100.062100	3,502,173.50	2,511.53	0.16
		Base		99.990342	3,499,661.97	100.062100	3,502,173.50	2,511.53	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.650680	1,993,013.59	100.129800	2,002,596.00	9,582.41	0.09
		Base		99.650680	1,993,013.59	100.129800	2,002,596.00	9,582.41	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	98.378000	2,951,340.00	-45,120.00	0.14
		Base		99.882000	2,996,460.00	98.378000	2,951,340.00	-45,120.00	0.14
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.995849	2,999,875.46	99.995849	2,999,875.46	0.00	0.14
		Base		99.995849	2,999,875.46	99.995849	2,999,875.46	0.00	0.14
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.679024	4,983,951.20	130.378000	6,518,900.00	1,534,948.80	0.31
		Base		99.679024	4,983,951.20	130.378000	6,518,900.00	1,534,948.80	0.31
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.998441	4,999,922.07	100.064510	5,003,225.50	3,303.43	0.24
Original Face:		Base	5,000,000.000	99.998441	4,999,922.07	100.064510	5,003,225.50	3,303.43	0.24
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.844787	4,992,239.35	100.198300	5,009,915.00	17,675.65	0.24
		Base		99.844787	4,992,239.35	100.198300	5,009,915.00	17,675.65	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
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.987969	9,998,796.86	102.698600	10,269,860.00	271,063.14	0.48
		Base		99.987969	9,998,796.86	102.698600	10,269,860.00	271,063.14	0.48
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	123.319665	12,331,966.47	128.999600	12,899,960.00	567,993.53	0.61
		Base		123.319665	12,331,966.47	128.999600	12,899,960.00	567,993.53	0.61
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	105.544499	3,271,879.46	107.989100	3,347,662.10	75,782.64	0.16
		Base		105.544499	3,271,879.46	107.989100	3,347,662.10	75,782.64	0.16
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.899743	4,994,987.15	98.500000	4,925,000.00	-69,987.15	0.23
		Base		99.899743	4,994,987.15	98.500000	4,925,000.00	-69,987.15	0.23
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	99.899700	9,989,970.00	10,470.00	0.47
		Base		99.795000	9,979,500.00	99.899700	9,989,970.00	10,470.00	0.47
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.992438	2,999,773.13	100.140500	3,004,215.00	4,441.87	0.14
		Base		99.992438	2,999,773.13	100.140500	3,004,215.00	4,441.87	0.14
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.659763	7,972,781.05	103.928000	8,314,240.00	341,458.95	0.39
		Base		99.659763	7,972,781.05	103.928000	8,314,240.00	341,458.95	0.39
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.981556	4,999,077.81	102.659700	5,132,985.00	133,907.19	0.24
		Base		99.981556	4,999,077.81	102.659700	5,132,985.00	133,907.19	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.847000	4,992,350.00	100.247000	5,012,350.00	20,000.00	0.24
		Base		99.847000	4,992,350.00	100.247000	5,012,350.00	20,000.00	0.24
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.887000	7,990,960.00	100.091500	8,007,320.00	16,360.00	0.38
		Base		99.887000	7,990,960.00	100.091500	8,007,320.00	16,360.00	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
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	100.289000	20,057,800.00	57,800.00	0.94
		Base		100.000000	20,000,000.00	100.289000	20,057,800.00	57,800.00	0.94
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.886490	4,994,324.51	105.835500	5,291,775.00	297,450.49	0.25
		Base		99.886490	4,994,324.51	105.835500	5,291,775.00	297,450.49	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	100.628500	20,125,700.00	125,700.00	0.95
		Base		100.000000	20,000,000.00	100.628500	20,125,700.00	125,700.00	0.95
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.921445	4,996,072.24	101.030900	5,051,545.00	55,472.76	0.24
		Base		99.921445	4,996,072.24	101.030900	5,051,545.00	55,472.76	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	121.920792	3,657,623.77	128.124000	3,843,720.00	186,096.23	0.18
		Base		121.920792	3,657,623.77	128.124000	3,843,720.00	186,096.23	0.18
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.660320	4,983,015.98	106.923500	5,346,175.00	363,159.02	0.25
		Base		99.660320	4,983,015.98	106.923500	5,346,175.00	363,159.02	0.25
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.864836	2,995,945.08	101.367200	3,041,016.00	45,070.92	0.14
		Base		99.864836	2,995,945.08	101.367200	3,041,016.00	45,070.92	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.946147	9,794,722.42	132.037600	12,939,684.80	3,144,962.38	0.61
		Base		99.946147	9,794,722.42	132.037600	12,939,684.80	3,144,962.38	0.61
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.992967	2,999,789.02	100.499700	3,014,991.00	15,201.98	0.14
		Base		99.992967	2,999,789.02	100.499700	3,014,991.00	15,201.98	0.14
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.793308	10,079,330.80	101.784500	10,178,450.00	99,119.20	0.48
		Base		100.793308	10,079,330.80	101.784500	10,178,450.00	99,119.20	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
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.937016	3,028,110.48	102.489000	3,074,670.00	46,559.52	0.14
		Base		100.937016	3,028,110.48	102.489000	3,074,670.00	46,559.52	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.703027	5,035,151.36	104.320700	5,216,035.00	180,883.64	0.25
		Base		100.703027	5,035,151.36	104.320700	5,216,035.00	180,883.64	0.25
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.687950	3,987,517.98	94.750000	3,790,000.00	-197,517.98	0.18
		Base		99.687950	3,987,517.98	94.750000	3,790,000.00	-197,517.98	0.18
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	118.247400	5,912,370.00	912,370.00	0.28
		Base		100.000000	5,000,000.00	118.247400	5,912,370.00	912,370.00	0.28
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	100.742100	10,074,210.00	74,210.00	0.47
		Base		100.000000	10,000,000.00	100.742100	10,074,210.00	74,210.00	0.47
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.929564	4,996,478.19	100.487000	5,024,350.00	27,871.81	0.24
		Base		99.929564	4,996,478.19	100.487000	5,024,350.00	27,871.81	0.24
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.984645	3,999,385.81	103.426000	4,137,040.00	137,654.19	0.19
		Base		99.984645	3,999,385.81	103.426000	4,137,040.00	137,654.19	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.986948	4,999,347.41	102.098000	5,104,900.00	105,552.59	0.24
		Base		99.986948	4,999,347.41	102.098000	5,104,900.00	105,552.59	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.906422	4,995,321.12	102.237300	5,111,865.00	116,543.88	0.24
		Base		99.906422	4,995,321.12	102.237300	5,111,865.00	116,543.88	0.24
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.963169	3,998,526.77	101.881600	4,075,264.00	76,737.23	0.19
		Base		99.963169	3,998,526.77	101.881600	4,075,264.00	76,737.23	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
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.942857	5,447,142.85	129.787600	6,489,380.00	1,042,237.15	0.31
		Base		108.942857	5,447,142.85	129.787600	6,489,380.00	1,042,237.15	0.31
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.998214	9,999,821.39	102.131700	10,213,170.00	213,348.61	0.48
		Base		99.998214	9,999,821.39	102.131700	10,213,170.00	213,348.61	0.48
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.835093	4,991,754.67	104.394000	5,219,700.00	227,945.33	0.25
		Base		99.835093	4,991,754.67	104.394000	5,219,700.00	227,945.33	0.25
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.968334	4,998,416.71	100.165000	5,008,250.00	9,833.29	0.24
		Base		99.968334	4,998,416.71	100.165000	5,008,250.00	9,833.29	0.24
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.743808	2,992,314.24	108.987700	3,269,631.00	277,316.76	0.15
		Base		99.743808	2,992,314.24	108.987700	3,269,631.00	277,316.76	0.15
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.916703	14,987,505.46	98.832000	14,824,800.00	-162,705.46	0.70
		Base		99.916703	14,987,505.46	98.832000	14,824,800.00	-162,705.46	0.70
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	100.157500	7,011,025.00	11,025.00	0.33
		Base		100.000000	7,000,000.00	100.157500	7,011,025.00	11,025.00	0.33
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.650184	4,982,509.20	134.807500	6,740,375.00	1,757,865.80	0.32
		Base		99.650184	4,982,509.20	134.807500	6,740,375.00	1,757,865.80	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	100.515300	5,025,765.00	25,765.00	0.24
		Base		100.000000	5,000,000.00	100.515300	5,025,765.00	25,765.00	0.24
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	100.232651	10,023,265.06	100.232651	10,023,265.06	0.00	0.47
		Base		100.232651	10,023,265.06	100.232651	10,023,265.06	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
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		7,500,000.000	Local	108.072140	8,105,410.47	113.554700	8,516,602.50	411,192.03	0.40
			Base	108.072140	8,105,410.47	113.554700	8,516,602.50	411,192.03	0.40
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	117.665656	5,883,282.80	125.875000	6,293,750.00	410,467.20	0.30
			Base	117.665656	5,883,282.80	125.875000	6,293,750.00	410,467.20	0.30
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	119.776532	5,988,826.58	128.859400	6,442,970.00	454,143.42	0.30
			Base	119.776532	5,988,826.58	128.859400	6,442,970.00	454,143.42	0.30
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	110.743321	5,537,166.07	127.359400	6,367,970.00	830,803.93	0.30
			Base	110.743321	5,537,166.07	127.359400	6,367,970.00	830,803.93	0.30
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	128.938461	16,117,307.58	134.953100	16,869,137.50	751,829.92	0.79
			Base	128.938461	16,117,307.58	134.953100	16,869,137.50	751,829.92	0.79
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	120.279738	15,034,967.22	129.640600	16,205,075.00	1,170,107.78	0.76
			Base	120.279738	15,034,967.22	129.640600	16,205,075.00	1,170,107.78	0.76
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	135.305489	27,061,097.70	137.062500	27,412,500.00	351,402.30	1.29
			Base	135.305489	27,061,097.70	137.062500	27,412,500.00	351,402.30	1.29
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	138.339215	17,292,401.89	135.609400	16,951,175.00	-341,226.89	0.80
			Base	138.339215	17,292,401.89	135.609400	16,951,175.00	-341,226.89	0.80
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	123.947184	18,592,077.57	136.597700	20,489,655.00	1,897,577.43	0.96
			Base	123.947184	18,592,077.57	136.597700	20,489,655.00	1,897,577.43	0.96
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	138.567652	20,785,147.75	134.922000	20,238,300.00	-546,847.75	0.95
			Base	138.567652	20,785,147.75	134.922000	20,238,300.00	-546,847.75	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
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		17,500,000.000	Local	131.393613	22,993,882.26	130.613300	22,857,327.50	-136,554.76	1.07
			Base	131.393613	22,993,882.26	130.613300	22,857,327.50	-136,554.76	1.07
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	127.782531	9,583,689.84	128.617200	9,646,290.00	62,600.16	0.45
			Base	127.782531	9,583,689.84	128.617200	9,646,290.00	62,600.16	0.45
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		10,000,000.000	Local	130.384946	13,038,494.62	128.992200	12,899,220.00	-139,274.62	0.61
			Base	130.384946	13,038,494.62	128.992200	12,899,220.00	-139,274.62	0.61
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	139.148665	27,829,733.04	139.101600	27,820,320.00	-9,413.04	1.31
			Base	139.148665	27,829,733.04	139.101600	27,820,320.00	-9,413.04	1.31
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	148.683568	14,868,356.82	142.250000	14,225,000.00	-643,356.82	0.67
			Base	148.683568	14,868,356.82	142.250000	14,225,000.00	-643,356.82	0.67
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.088236	3,002,205.89	136.304700	3,407,617.50	405,411.61	0.16
			Base	120.088236	3,002,205.89	136.304700	3,407,617.50	405,411.61	0.16
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.935328	4,996,766.42	100.281200	5,014,060.00	17,293.58	0.24
			Base	99.935328	4,996,766.42	100.281200	5,014,060.00	17,293.58	0.24
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.870333	4,993,516.67	101.714800	5,085,740.00	92,223.33	0.24
			Base	99.870333	4,993,516.67	101.714800	5,085,740.00	92,223.33	0.24
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.742981	2,593,574.53	100.773400	2,519,335.00	-74,239.53	0.12
			Base	103.742981	2,593,574.53	100.773400	2,519,335.00	-74,239.53	0.12
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	100.680946	10,068,094.64	102.820300	10,282,030.00	213,935.36	0.48
			Base	100.680946	10,068,094.64	102.820300	10,282,030.00	213,935.36	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
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	101.822624	5,091,131.19	102.171900	5,108,595.00	17,463.81	0.24
			Base	101.822624	5,091,131.19	102.171900	5,108,595.00	17,463.81	0.24
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.614549	4,980,727.44	100.227000	5,011,350.00	30,622.56	0.24
			Base	99.614549	4,980,727.44	100.227000	5,011,350.00	30,622.56	0.24
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.041224	5,002,061.19	100.370800	5,018,540.00	16,478.81	0.24
			Base	100.041224	5,002,061.19	100.370800	5,018,540.00	16,478.81	0.24
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	100.916720	5,045,836.00	100.719300	5,035,965.00	-9,871.00	0.24
			Base	100.916720	5,045,836.00	100.719300	5,035,965.00	-9,871.00	0.24
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	105.735305	5,286,765.26	105.355500	5,267,775.00	-18,990.26	0.25
			Base	105.735305	5,286,765.26	105.355500	5,267,775.00	-18,990.26	0.25
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	100.848475	5,042,423.76	100.937500	5,046,875.00	4,451.24	0.24
			Base	100.848475	5,042,423.76	100.937500	5,046,875.00	4,451.24	0.24
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.698087	4,984,904.36	99.367200	4,968,360.00	-16,544.36	0.23
			Base	99.698087	4,984,904.36	99.367200	4,968,360.00	-16,544.36	0.23
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.610248	4,980,512.42	98.945300	4,947,265.00	-33,247.42	0.23
			Base	99.610248	4,980,512.42	98.945300	4,947,265.00	-33,247.42	0.23
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.746813	4,987,340.67	99.226600	4,961,330.00	-26,010.67	0.23
			Base	99.746813	4,987,340.67	99.226600	4,961,330.00	-26,010.67	0.23
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.982185	4,999,109.27	99.913000	4,995,650.00	-3,459.27	0.23
			Base	99.982185	4,999,109.27	99.913000	4,995,650.00	-3,459.27	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.122114	4,956,105.71	98.656200	4,932,810.00	-23,295.71	0.23
		Base		99.122114	4,956,105.71	98.656200	4,932,810.00	-23,295.71	0.23
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.645774	7,473,433.03	99.097700	7,432,327.50	-41,105.53	0.35
		Base		99.645774	7,473,433.03	99.097700	7,432,327.50	-41,105.53	0.35
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	105,869.000	101.054558	106,985.45	99.700500	105,551.92	-1,433.53	0.00
Original Face:		Base	100,000.000	101.054558	106,985.45	99.700500	105,551.92	-1,433.53	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.965638	4,998,281.89	100.515600	5,025,780.00	27,498.11	0.24
		Base		99.965638	4,998,281.89	100.515600	5,025,780.00	27,498.11	0.24
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.983298	4,999,164.88	100.412900	5,020,645.00	21,480.12	0.24
Original Face:		Base	5,000,000.000	99.983298	4,999,164.88	100.412900	5,020,645.00	21,480.12	0.24
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.983307	6,998,831.47	102.708200	7,189,574.00	190,742.53	0.34
		Base		99.983307	6,998,831.47	102.708200	7,189,574.00	190,742.53	0.34
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.470192	9,940,992.79	105.046320	9,716,784.60	-224,208.19	0.46
Original Face:		Base	9,250,000.000	107.470192	9,940,992.79	105.046320	9,716,784.60	-224,208.19	0.46
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.681303	5,084,065.15	104.034430	5,201,721.50	117,656.35	0.24
Original Face:		Base	5,000,000.000	101.681303	5,084,065.15	104.034430	5,201,721.50	117,656.35	0.24
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.579017	5,128,950.83	100.806850	5,040,342.50	-88,608.33	0.24
Original Face:		Base	5,000,000.000	102.579017	5,128,950.83	100.806850	5,040,342.50	-88,608.33	0.24
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.032935	7,476,437.21	103.539610	7,661,931.14	185,493.93	0.36
Original Face:		Base	7,400,000.000	101.032935	7,476,437.21	103.539610	7,661,931.14	185,493.93	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
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	743,071.640	99.999641	743,068.97	99.630500	740,325.99	-2,742.98	0.03
	Original Face:	Base	2,000,000.000	99.999641	743,068.97	99.630500	740,325.99	-2,742.98	0.03
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.909534	4,995,476.71	125.290300	6,264,515.00	1,269,038.29	0.29
		Base		99.909534	4,995,476.71	125.290300	6,264,515.00	1,269,038.29	0.29
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.916077	4,995,803.85	99.180000	4,959,000.00	-36,803.85	0.23
		Base		99.916077	4,995,803.85	99.180000	4,959,000.00	-36,803.85	0.23
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	102.839800	5,141,990.00	141,990.00	0.24
		Base		100.000000	5,000,000.00	102.839800	5,141,990.00	141,990.00	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.983487	9,998,348.68	100.776000	10,077,600.00	79,251.32	0.47
		Base		99.983487	9,998,348.68	100.776000	10,077,600.00	79,251.32	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	102.882000	15,432,300.00	432,300.00	0.73
		Base		100.000000	15,000,000.00	102.882000	15,432,300.00	432,300.00	0.73
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,325,504.610	99.997667	2,325,450.35	99.704080	2,318,622.98	-6,827.37	0.11
	Original Face:	Base	3,500,000.000	99.997667	2,325,450.35	99.704080	2,318,622.98	-6,827.37	0.11
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.676897	5,183,844.83	103.737370	5,186,868.50	3,023.67	0.24
	Original Face:	Base	5,000,000.000	103.676897	5,183,844.83	103.737370	5,186,868.50	3,023.67	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.659278	6,976,149.47	98.165000	6,871,550.00	-104,599.47	0.32
		Base		99.659278	6,976,149.47	98.165000	6,871,550.00	-104,599.47	0.32
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					1.21356	26 Sep 2017		
		Local	10,000,000.000	99.843750	9,984,374.99	99.843750	9,984,374.99	0.00	0.47
		Base		99.843750	9,984,374.99	99.843750	9,984,374.99	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
US DOLLAR Total									
		1,912,804,770.260	Local		2,008,128,102.16		2,040,906,570.45	32,778,468.29	95.95
	Original Face:	1,767,852,563.000	Base		2,008,128,102.16		2,040,906,570.45	32,778,468.29	95.95
FIXED INCOME Total									
		1,912,804,770.260	Base		2,008,128,102.16		2,040,906,570.45	32,778,468.29	95.95
	Original Face:	1,767,852,563.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,999,031,018.780	Base	2,094,342,567.66		2,127,117,926.36	32,775,358.70	100.00
Original Face:		1,767,852,563.000						

& 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	503,830.710	1.000000	503,830.71	1.000000	503,830.71	0.00	0.16
		Base		1.000000	503,830.71	1.000000	503,830.71	0.00	0.16
US DOLLAR Total									
		Local	503,830.710		503,830.71		503,830.71	0.00	0.16
		Base			503,830.71		503,830.71	0.00	0.16
CASH Total									
		Base	503,830.710		503,830.71		503,830.71	0.00	0.16
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	99.909343	2,997,280.28	100.012300	3,000,369.00	3,088.72	0.94
		Base		99.909343	2,997,280.28	100.012300	3,000,369.00	3,088.72	0.94
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	0.78
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.78
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.875750	2,996,272.50	99.875750	2,996,272.50	0.00	0.94
		Base		99.875750	2,996,272.50	99.875750	2,996,272.50	0.00	0.94
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.25
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.25
979QHR003	SOUTH STREET REPO					0.75	01 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.31
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		13,500,000.000	Local		13,493,552.78		13,496,641.50	3,088.72	4.23
			Base		13,493,552.78		13,496,641.50	3,088.72	4.23
CASH EQUIVALENT Total									
		13,500,000.000	Base		13,493,552.78		13,496,641.50	3,088.72	4.23
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	100.574600	502,873.00	2,873.00	0.16
			Base	100.000000	500,000.00	100.574600	502,873.00	2,873.00	0.16
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.64
			Base	101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.64
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	100.543500	502,717.50	100.543500	502,717.50	0.00	0.16
			Base	100.543500	502,717.50	100.543500	502,717.50	0.00	0.16
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		2,000,000.000	Local	99.910805	1,998,216.09	99.602900	1,992,058.00	-6,158.09	0.62
			Base	99.910805	1,998,216.09	99.602900	1,992,058.00	-6,158.09	0.62
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.88111	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.565700	2,011,314.00	11,314.00	0.63
			Base	100.000000	2,000,000.00	100.565700	2,011,314.00	11,314.00	0.63
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	100.244700	3,007,341.00	7,341.00	0.94
			Base	100.000000	3,000,000.00	100.244700	3,007,341.00	7,341.00	0.94
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					1.502	10 May 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.329900	2,006,598.00	6,598.00	0.63
			Base	100.000000	2,000,000.00	100.329900	2,006,598.00	6,598.00	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.450000	2,009,000.00	9,000.00	0.63
		Base		100.000000	2,000,000.00	100.450000	2,009,000.00	9,000.00	0.63
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.48178	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.600100	5,030,005.00	30,005.00	1.57
		Base		100.000000	5,000,000.00	100.600100	5,030,005.00	30,005.00	1.57
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					1.532	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.606200	7,042,434.00	42,434.00	2.20
		Base		100.000000	7,000,000.00	100.606200	7,042,434.00	42,434.00	2.20
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.55556	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.132780	3,003,983.40	3,983.40	0.94
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.132780	3,003,983.40	3,983.40	0.94
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	4,280,000.000	99.960446	4,278,307.11	99.949010	4,277,817.63	-489.48	1.34
Original Face:		Base	4,280,000.000	99.960446	4,278,307.11	99.949010	4,277,817.63	-489.48	1.34
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.95361	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.801500	3,024,045.00	24,045.00	0.95
		Base		100.000000	3,000,000.00	100.801500	3,024,045.00	24,045.00	0.95
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.966110	499,830.55	100.506300	502,531.50	2,700.95	0.16
		Base		99.966110	499,830.55	100.506300	502,531.50	2,700.95	0.16
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.991386	2,999,741.58	100.237400	3,007,122.00	7,380.42	0.94
		Base		99.991386	2,999,741.58	100.237400	3,007,122.00	7,380.42	0.94
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	100.142500	5,007,125.00	7,125.00	1.57
		Base		100.000000	5,000,000.00	100.142500	5,007,125.00	7,125.00	1.57
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.61111	30 Oct 2017		
		Local	1,000,000.000	99.984610	999,846.10	100.117500	1,001,175.00	1,328.90	0.31
		Base		99.984610	999,846.10	100.117500	1,001,175.00	1,328.90	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
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	99.442700	3,977,708.00	-22,292.00	1.25
		Base		100.000000	4,000,000.00	99.442700	3,977,708.00	-22,292.00	1.25
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.993770	1,999,875.39	99.728700	1,994,574.00	-5,301.39	0.62
		Base		99.993770	1,999,875.39	99.728700	1,994,574.00	-5,301.39	0.62
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	100.000000	1,999,999.99	100.000000	2,000,000.00	0.01	0.63
		Base		100.000000	1,999,999.99	100.000000	2,000,000.00	0.01	0.63
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	2,777,348.380	100.081371	2,779,608.34	100.038120	2,778,407.11	-1,201.23	0.87
	Original Face:	Base	3,737,000.000	100.081371	2,779,608.34	100.038120	2,778,407.11	-1,201.23	0.87
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.788041	1,995,760.81	99.373200	1,987,464.00	-8,296.81	0.62
		Base		99.788041	1,995,760.81	99.373200	1,987,464.00	-8,296.81	0.62
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.970389	999,703.89	100.744130	1,007,441.30	7,737.41	0.32
	Original Face:	Base	1,000,000.000	99.970389	999,703.89	100.744130	1,007,441.30	7,737.41	0.32
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.89556	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.885740	2,017,714.80	17,714.80	0.63
	Original Face:	Base	2,000,000.000	100.000000	2,000,000.00	100.885740	2,017,714.80	17,714.80	0.63
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	100.189400	3,005,682.00	5,682.00	0.94
		Base		100.000000	3,000,000.00	100.189400	3,005,682.00	5,682.00	0.94
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	100.457000	4,018,280.00	18,280.00	1.26
		Base		100.000000	4,000,000.00	100.457000	4,018,280.00	18,280.00	1.26
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	4,000,000.000	99.988988	3,999,559.50	99.959360	3,998,374.40	-1,185.10	1.25
	Original Face:	Base	4,000,000.000	99.988988	3,999,559.50	99.959360	3,998,374.40	-1,185.10	1.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	1,366,362.400	99.991504	1,366,246.32	99.927670	1,365,374.11	-872.21	0.43
Original Face:		Base	2,500,000.000	99.991504	1,366,246.32	99.927670	1,365,374.11	-872.21	0.43
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.977640	499,888.20	99.810500	499,052.50	-835.70	0.16
		Base		99.977640	499,888.20	99.810500	499,052.50	-835.70	0.16
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.167848	1,041,745.62	99.925070	1,039,220.73	-2,524.89	0.33
Original Face:		Base	1,040,000.000	100.167848	1,041,745.62	99.925070	1,039,220.73	-2,524.89	0.33
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.992523	1,999,850.45	99.852890	1,997,057.80	-2,792.65	0.63
Original Face:		Base	2,000,000.000	99.992523	1,999,850.45	99.852890	1,997,057.80	-2,792.65	0.63
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	99.973700	4,998,685.00	-1,315.00	1.56
		Base		100.000000	5,000,000.00	99.973700	4,998,685.00	-1,315.00	1.56
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	100.052000	3,001,560.00	1,560.00	0.94
		Base		100.000000	3,000,000.00	100.052000	3,001,560.00	1,560.00	0.94
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.91111	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.750000	987,500.00	-12,500.00	0.31
		Base		100.000000	1,000,000.00	98.750000	987,500.00	-12,500.00	0.31
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	0.31
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.31
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.992218	499,961.09	99.992218	499,961.09	0.00	0.16
		Base		99.992218	499,961.09	99.992218	499,961.09	0.00	0.16
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.57361	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.276100	4,011,044.00	11,044.00	1.26
		Base		100.000000	4,000,000.00	100.276100	4,011,044.00	11,044.00	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
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.991206	999,912.06	99.888940	998,889.40	-1,022.66	0.31
Original Face:		Base	1,000,000.000	99.991206	999,912.06	99.888940	998,889.40	-1,022.66	0.31
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.62411	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.412300	1,004,123.00	4,123.00	0.31
		Base		100.000000	1,000,000.00	100.412300	1,004,123.00	4,123.00	0.31
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.904166	1,998,083.31	100.335300	2,006,706.00	8,622.69	0.63
		Base		99.904166	1,998,083.31	100.335300	2,006,706.00	8,622.69	0.63
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,354,132.310	99.989709	1,353,992.95	99.998420	1,354,110.91	117.96	0.42
Original Face:		Base	2,000,000.000	99.989709	1,353,992.95	99.998420	1,354,110.91	117.96	0.42
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.988216	3,999,528.64	100.163600	4,006,544.00	7,015.36	1.25
		Base		99.988216	3,999,528.64	100.163600	4,006,544.00	7,015.36	1.25
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	100.236900	2,004,738.00	4,738.00	0.63
		Base		100.000000	2,000,000.00	100.236900	2,004,738.00	4,738.00	0.63
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	23,058.620	100.828367	23,249.63	102.554888	23,647.74	398.11	0.01
Original Face:		Base	1,100,000.000	100.828367	23,249.63	102.554888	23,647.74	398.11	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	920,653.950	103.741812	955,103.09	106.540862	980,872.65	25,769.56	0.31
Original Face:		Base	2,090,000.000	103.741812	955,103.09	106.540862	980,872.65	25,769.56	0.31
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	16,514.870	100.139874	16,537.97	101.035936	16,685.95	147.98	0.01
Original Face:		Base	1,500,000.000	100.139874	16,537.97	101.035936	16,685.95	147.98	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	639.810	100.422000	642.51	100.276941	641.58	-0.93	0.00
Original Face:		Base	1,500,000.000	100.422000	642.51	100.276941	641.58	-0.93	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
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	5,653.290	101.239632	5,723.37	105.405692	5,958.89	235.52	0.00
Original Face:		Base	250,000.000	101.239632	5,723.37	105.405692	5,958.89	235.52	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	68,937.310	100.129378	69,026.50	106.143686	73,172.60	4,146.10	0.02
Original Face:		Base	1,000,000.000	100.129378	69,026.50	106.143686	73,172.60	4,146.10	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	81,257.170	100.779291	81,890.40	106.160026	86,262.63	4,372.23	0.03
Original Face:		Base	2,206,300.000	100.779291	81,890.40	106.160026	86,262.63	4,372.23	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,122,500.750	101.664462	1,141,184.35	102.964007	1,155,771.75	14,587.40	0.36
Original Face:		Base	5,000,000.000	101.664462	1,141,184.35	102.964007	1,155,771.75	14,587.40	0.36
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,745,745.000	102.360240	2,810,551.18	101.473156	2,786,194.11	-24,357.07	0.87
Original Face:		Base	5,000,000.000	102.360240	2,810,551.18	101.473156	2,786,194.11	-24,357.07	0.87
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	68,438.050	101.316052	69,338.73	106.267047	72,727.09	3,388.36	0.02
Original Face:		Base	1,000,000.000	101.316052	69,338.73	106.267047	72,727.09	3,388.36	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	638,295.480	101.559659	648,250.71	104.991635	670,156.86	21,906.15	0.21
Original Face:		Base	6,000,000.000	101.559659	648,250.71	104.991635	670,156.86	21,906.15	0.21
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	630,394.450	102.037045	643,235.87	104.461545	658,519.78	15,283.91	0.21
Original Face:		Base	5,000,000.000	102.037045	643,235.87	104.461545	658,519.78	15,283.91	0.21
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,293,346.500	104.117436	2,387,773.57	103.536323	2,374,446.64	-13,326.93	0.74
Original Face:		Base	5,000,000.000	104.117436	2,387,773.57	103.536323	2,374,446.64	-13,326.93	0.74
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,539,516.420	104.040445	1,601,719.74	105.749734	1,628,034.52	26,314.78	0.51
Original Face:		Base	5,700,000.000	104.040445	1,601,719.74	105.749734	1,628,034.52	26,314.78	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	717,675.540	103.732897	744,465.63	106.538650	764,601.83	20,136.20	0.24
Original Face:		Base	2,000,000.000	103.732897	744,465.63	106.538650	764,601.83	20,136.20	0.24
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	99.945800	999,458.00	-542.00	0.31
		Base		100.000000	1,000,000.00	99.945800	999,458.00	-542.00	0.31
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	99.796500	1,995,930.00	-4,070.00	0.62
		Base		100.000000	2,000,000.00	99.796500	1,995,930.00	-4,070.00	0.62
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.211572	2,906,135.58	100.160200	2,904,645.80	-1,489.78	0.91
		Base		100.211572	2,906,135.58	100.160200	2,904,645.80	-1,489.78	0.91
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.846100	3,993,844.00	-6,156.00	1.25
		Base		100.000000	4,000,000.00	99.846100	3,993,844.00	-6,156.00	1.25
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004200	5,000,210.00	210.00	1.57
		Base		100.000000	5,000,000.00	100.004200	5,000,210.00	210.00	1.57
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.969722	999,697.22	100.031900	1,000,319.00	621.78	0.31
		Base		99.969722	999,697.22	100.031900	1,000,319.00	621.78	0.31
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.332955	1,986,659.10	99.688800	1,993,776.00	7,116.90	0.62
		Base		99.332955	1,986,659.10	99.688800	1,993,776.00	7,116.90	0.62
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	938,177.210	101.092052	948,422.59	100.830320	945,967.08	-2,455.51	0.30
Original Face:		Base	1,000,000.000	101.092052	948,422.59	100.830320	945,967.08	-2,455.51	0.30
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.37892	25 Apr 2020		
		Local	705,295.870	99.980689	705,159.67	100.167690	706,478.58	1,318.91	0.22
Original Face:		Base	1,000,000.000	99.980689	705,159.67	100.167690	706,478.58	1,318.91	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
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	26,169.580	99.812798	26,120.59	102.301809	26,771.95	651.36	0.01
	Original Face:	Base	2,360,770.000	99.812798	26,120.59	102.301809	26,771.95	651.36	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.262314	2,506,557.85	100.229470	2,505,736.75	-821.10	0.78
	Original Face:	Base	2,500,000.000	100.262314	2,506,557.85	100.229470	2,505,736.75	-821.10	0.78
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	985,437.330	106.911521	1,053,546.04	107.250560	1,056,887.05	3,341.01	0.33
	Original Face:	Base	1,212,000.000	106.911521	1,053,546.04	107.250560	1,056,887.05	3,341.01	0.33
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.590484	1,991,809.68	97.527900	1,950,558.00	-41,251.68	0.61
		Base		99.590484	1,991,809.68	97.527900	1,950,558.00	-41,251.68	0.61
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	419,126.900	104.020653	435,978.54	103.741322	434,807.79	-1,170.75	0.14
	Original Face:	Base	500,000.000	104.020653	435,978.54	103.741322	434,807.79	-1,170.75	0.14
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,934,292.820	101.787394	1,968,866.25	101.651770	1,966,242.89	-2,623.36	0.62
	Original Face:	Base	2,000,000.000	101.787394	1,968,866.25	101.651770	1,966,242.89	-2,623.36	0.62
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	738,127.850	101.563080	749,665.38	101.479728	749,050.13	-615.25	0.23
	Original Face:	Base	1,500,000.000	101.563080	749,665.38	101.479728	749,050.13	-615.25	0.23
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	65,943.600	100.614980	66,349.14	105.034993	69,263.86	2,914.72	0.02
	Original Face:	Base	2,500,000.000	100.614980	66,349.14	105.034993	69,263.86	2,914.72	0.02
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	98,395.900	101.647193	100,016.67	107.707342	105,979.61	5,962.94	0.03
	Original Face:	Base	983,845.000	101.647193	100,016.67	107.707342	105,979.61	5,962.94	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	74,248.960	100.698730	74,767.76	105.302403	78,185.94	3,418.18	0.02
	Original Face:	Base	1,800,000.000	100.698730	74,767.76	105.302403	78,185.94	3,418.18	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
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	131,680.130	101.937771	134,231.79	102.832467	135,409.93	1,178.14	0.04
Original Face:		Base	3,350,000.000	101.937771	134,231.79	102.832467	135,409.93	1,178.14	0.04
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	6,308.690	100.355858	6,331.14	100.562992	6,344.21	13.07	0.00
Original Face:		Base	1,500,000.000	100.355858	6,331.14	100.562992	6,344.21	13.07	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,121,497.510	104.120231	2,208,908.10	105.719895	2,242,844.94	33,936.84	0.70
Original Face:		Base	5,200,000.000	104.120231	2,208,908.10	105.719895	2,242,844.94	33,936.84	0.70
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	999,258.930	101.797526	1,017,220.87	101.644338	1,015,690.12	-1,530.75	0.32
Original Face:		Base	2,680,283.000	101.797526	1,017,220.87	101.644338	1,015,690.12	-1,530.75	0.32
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	6,557,663.850	102.641202	6,730,865.03	101.487122	6,655,184.31	-75,680.72	2.08
Original Face:		Base	15,000,000.000	102.641202	6,730,865.03	101.487122	6,655,184.31	-75,680.72	2.08
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,424,035.210	101.437382	2,458,877.85	101.447910	2,459,133.06	255.21	0.77
Original Face:		Base	4,200,000.000	101.437382	2,458,877.85	101.447910	2,459,133.06	255.21	0.77
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	282,109.760	102.593877	289,427.34	105.967916	298,945.83	9,518.49	0.09
Original Face:		Base	1,500,000.000	102.593877	289,427.34	105.967916	298,945.83	9,518.49	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	304,840.260	101.576914	309,647.33	104.977928	320,014.99	10,367.66	0.10
Original Face:		Base	3,200,000.000	101.576914	309,647.33	104.977928	320,014.99	10,367.66	0.10
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	250,893.610	103.486872	259,641.95	104.245724	261,545.86	1,903.91	0.08
Original Face:		Base	765,534.000	103.486872	259,641.95	104.245724	261,545.86	1,903.91	0.08
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,031,491.120	102.636379	2,085,048.92	101.486812	2,061,695.57	-23,353.35	0.65
Original Face:		Base	5,157,070.000	102.636379	2,085,048.92	101.486812	2,061,695.57	-23,353.35	0.65

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	345,460.100	101.854755	351,867.54	105.391140	364,084.34	12,216.80	0.11
Original Face:		Base	5,000,000.000	101.854755	351,867.54	105.391140	364,084.34	12,216.80	0.11
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	625,255.500	102.527784	641,060.61	105.361228	658,776.87	17,716.26	0.21
Original Face:		Base	5,000,000.000	102.527784	641,060.61	105.361228	658,776.87	17,716.26	0.21
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	551,998.160	103.880192	573,416.75	105.771715	583,857.92	10,441.17	0.18
Original Face:		Base	2,000,000.000	103.880192	573,416.75	105.771715	583,857.92	10,441.17	0.18
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	452,332.950	103.699653	469,067.70	107.685187	487,095.58	18,027.88	0.15
Original Face:		Base	5,000,000.000	103.699653	469,067.70	107.685187	487,095.58	18,027.88	0.15
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,981,046.100	107.317129	3,199,173.09	108.250139	3,226,986.55	27,813.46	1.01
Original Face:		Base	14,750,000.000	107.317129	3,199,173.09	108.250139	3,226,986.55	27,813.46	1.01
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	377,828.460	101.418022	383,186.15	103.088646	389,498.24	6,312.09	0.12
Original Face:		Base	2,000,000.000	101.418022	383,186.15	103.088646	389,498.24	6,312.09	0.12
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.988922	4,999,446.10	99.970870	4,998,543.50	-902.60	1.56
Original Face:		Base	5,000,000.000	99.988922	4,999,446.10	99.970870	4,998,543.50	-902.60	1.56
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.62556	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.117910	4,255,011.18	5,011.18	1.33
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.117910	4,255,011.18	5,011.18	1.33
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	100.746400	1,007,464.00	7,464.00	0.32
		Base		100.000000	1,000,000.00	100.746400	1,007,464.00	7,464.00	0.32
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.88411	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.460700	1,014,607.00	14,607.00	0.32
		Base		100.000000	1,000,000.00	101.460700	1,014,607.00	14,607.00	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.964030	499,820.15	99.913500	499,567.50	-252.65	0.16
		Base		99.964030	499,820.15	99.913500	499,567.50	-252.65	0.16
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.71956	07 Dec 2017		
		Local	1,000,000.000	99.975013	999,750.13	100.138200	1,001,382.00	1,631.87	0.31
		Base		99.975013	999,750.13	100.138200	1,001,382.00	1,631.87	0.31
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	103.260151	2,065,203.01	103.197500	2,063,950.00	-1,253.01	0.65
		Base		103.260151	2,065,203.01	103.197500	2,063,950.00	-1,253.01	0.65
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.072541	1,000,725.41	100.385600	1,003,856.00	3,130.59	0.31
		Base		100.072541	1,000,725.41	100.385600	1,003,856.00	3,130.59	0.31
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.979155	7,998,332.42	99.108100	7,928,648.00	-69,684.42	2.48
		Base		99.979155	7,998,332.42	99.108100	7,928,648.00	-69,684.42	2.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,945,731.680	98.748846	2,908,876.03	98.089330	2,889,448.47	-19,427.56	0.90
Original Face:		Base	4,000,000.000	98.748846	2,908,876.03	98.089330	2,889,448.47	-19,427.56	0.90
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,464,878.300	99.055360	1,451,040.47	97.606730	1,429,819.81	-21,220.66	0.45
Original Face:		Base	1,900,000.000	99.055360	1,451,040.47	97.606730	1,429,819.81	-21,220.66	0.45
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,975,793.510	99.259599	2,953,760.71	98.902600	2,943,137.15	-10,623.56	0.92
Original Face:		Base	3,000,000.000	99.259599	2,953,760.71	98.902600	2,943,137.15	-10,623.56	0.92
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.994212	999,942.12	100.348000	1,003,480.00	3,537.88	0.31
		Base		99.994212	999,942.12	100.348000	1,003,480.00	3,537.88	0.31
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.344338	6,020,660.25	100.191800	6,011,508.00	-9,152.25	1.88
		Base		100.344338	6,020,660.25	100.191800	6,011,508.00	-9,152.25	1.88

& 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
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		4,000,000.000	Local	99.172775	3,966,910.99	99.229100	3,969,164.00	2,253.01	1.24
			Base	99.172775	3,966,910.99	99.229100	3,969,164.00	2,253.01	1.24
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		500,000.000	Local	100.000000	500,000.00	99.925000	499,625.00	-375.00	0.16
			Base	100.000000	500,000.00	99.925000	499,625.00	-375.00	0.16
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		500,000.000	Local	100.000000	500,000.00	100.503000	502,515.00	2,515.00	0.16
			Base	100.000000	500,000.00	100.503000	502,515.00	2,515.00	0.16
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		2,000,000.000	Local	99.977334	1,999,546.68	100.411500	2,008,230.00	8,683.32	0.63
			Base	99.977334	1,999,546.68	100.411500	2,008,230.00	8,683.32	0.63
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		5,000,000.000	Local	99.982916	4,999,145.78	99.911700	4,995,585.00	-3,560.78	1.56
			Base	99.982916	4,999,145.78	99.911700	4,995,585.00	-3,560.78	1.56
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.64811	10 Sep 2019		
		500,000.000	Local	100.000000	500,000.00	100.716900	503,584.50	3,584.50	0.16
			Base	100.000000	500,000.00	100.716900	503,584.50	3,584.50	0.16
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		1,000,000.000	Local	99.980168	999,801.68	99.905100	999,051.00	-750.68	0.31
			Base	99.980168	999,801.68	99.905100	999,051.00	-750.68	0.31
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.55956	10 Feb 2020		
		5,500,000.000	Local	100.000000	5,500,000.00	100.713800	5,539,259.00	39,259.00	1.73
			Base	100.000000	5,500,000.00	100.713800	5,539,259.00	39,259.00	1.73
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		3,000,000.000	Local	99.990396	2,999,711.87	100.312500	3,009,375.00	9,663.13	0.94
			Base	99.990396	2,999,711.87	100.312500	3,009,375.00	9,663.13	0.94
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		1,500,000.000	Local	100.000000	1,500,000.00	100.084400	1,501,266.00	1,266.00	0.47
			Base	100.000000	1,500,000.00	100.084400	1,501,266.00	1,266.00	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
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.519248	8,041,539.80	100.430300	8,034,424.00	-7,115.80	2.52
		Base		100.519248	8,041,539.80	100.430300	8,034,424.00	-7,115.80	2.52
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.930675	1,998,613.49	99.188100	1,983,762.00	-14,851.49	0.62
		Base		99.930675	1,998,613.49	99.188100	1,983,762.00	-14,851.49	0.62
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.037166	1,125,418.12	100.100300	1,126,128.38	710.26	0.35
		Base		100.037166	1,125,418.12	100.100300	1,126,128.38	710.26	0.35
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	1.56
		Base		99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	1.56
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.984432	2,999,532.97	99.734730	2,992,041.90	-7,491.07	0.94
Original Face:		Base	3,000,000.000	99.984432	2,999,532.97	99.734730	2,992,041.90	-7,491.07	0.94
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.894630	1,997,892.59	100.091500	2,001,830.00	3,937.41	0.63
		Base		99.894630	1,997,892.59	100.091500	2,001,830.00	3,937.41	0.63
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	100.289000	2,005,780.00	5,780.00	0.63
		Base		100.000000	2,000,000.00	100.289000	2,005,780.00	5,780.00	0.63
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.268400	3,008,052.00	100.040500	3,001,215.00	-6,837.00	0.94
		Base		100.268400	3,008,052.00	100.040500	3,001,215.00	-6,837.00	0.94
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.996552	999,965.52	99.996552	999,965.52	0.00	0.31
		Base		99.996552	999,965.52	99.996552	999,965.52	0.00	0.31
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					2.05411	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.263700	4,010,548.00	10,548.00	1.26
		Base		100.000000	4,000,000.00	100.263700	4,010,548.00	10,548.00	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
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.860186	3,994,407.45	100.296800	4,011,872.00	17,464.55	1.26
		Base		99.860186	3,994,407.45	100.296800	4,011,872.00	17,464.55	1.26
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996678	499,983.39	100.281990	501,409.95	1,426.56	0.16
Original Face:		Base	500,000.000	99.996678	499,983.39	100.281990	501,409.95	1,426.56	0.16
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.795079	3,023,852.37	100.171100	3,005,133.00	-18,719.37	0.94
		Base		100.795079	3,023,852.37	100.171100	3,005,133.00	-18,719.37	0.94
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.997936	499,989.68	99.997936	499,989.68	0.00	0.16
		Base		99.997936	499,989.68	99.997936	499,989.68	0.00	0.16
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.975170	499,875.85	100.869500	504,347.50	4,471.65	0.16
		Base		99.975170	499,875.85	100.869500	504,347.50	4,471.65	0.16
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.686800	4,984,340.00	-15,660.00	1.56
		Base		100.000000	5,000,000.00	99.686800	4,984,340.00	-15,660.00	1.56
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	100.157500	5,007,875.00	7,875.00	1.57
		Base		100.000000	5,000,000.00	100.157500	5,007,875.00	7,875.00	1.57
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.958957	999,589.57	99.918800	999,188.00	-401.57	0.31
		Base		99.958957	999,589.57	99.918800	999,188.00	-401.57	0.31
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	1.25
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.25
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.283580	2,025,671.59	100.768700	2,015,374.00	-10,297.59	0.63
		Base		101.283580	2,025,671.59	100.768700	2,015,374.00	-10,297.59	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.983487	2,999,504.60	100.775800	3,023,274.00	23,769.40	0.95
		Base		99.983487	2,999,504.60	100.775800	3,023,274.00	23,769.40	0.95
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.026360	980,263.60	98.920300	989,203.00	8,939.40	0.31
		Base		98.026360	980,263.60	98.920300	989,203.00	8,939.40	0.31
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	100.760300	3,022,809.00	22,809.00	0.95
		Base		100.000000	3,000,000.00	100.760300	3,022,809.00	22,809.00	0.95
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.983698	999,836.98	100.041600	1,000,416.00	579.02	0.31
		Base		99.983698	999,836.98	100.041600	1,000,416.00	579.02	0.31
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	99.959500	1,999,190.00	-810.00	0.63
		Base		100.000000	2,000,000.00	99.959500	1,999,190.00	-810.00	0.63
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	100.430300	4,017,212.00	17,212.00	1.26
		Base		100.000000	4,000,000.00	100.430300	4,017,212.00	17,212.00	1.26
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	664,429.890	99.997667	664,414.39	99.704080	662,463.71	-1,950.68	0.21
Original Face:		Base	1,000,000.000	99.997667	664,414.39	99.704080	662,463.71	-1,950.68	0.21
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.840035	1,996,800.70	100.091100	2,001,822.00	5,021.30	0.63
		Base		99.840035	1,996,800.70	100.091100	2,001,822.00	5,021.30	0.63
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.237391	2,004,747.82	100.001270	2,000,025.40	-4,722.42	0.63
Original Face:		Base	2,000,000.000	100.237391	2,004,747.82	100.001270	2,000,025.40	-4,722.42	0.63
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.708694	3,988,347.77	99.745830	3,989,833.20	1,485.43	1.25
Original Face:		Base	4,000,000.000	99.708694	3,988,347.77	99.745830	3,989,833.20	1,485.43	1.25

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		303,945,220.040	Local		305,142,742.16		305,431,495.90	288,753.74	95.62
	Original Face:	193,212,802.000	Base		305,142,742.16		305,431,495.90	288,753.74	95.62
FIXED INCOME Total									
		303,945,220.040	Base		305,142,742.16		305,431,495.90	288,753.74	95.62
	Original Face:	193,212,802.000							

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

Books Closed

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		317,949,050.750	Base		319,140,125.65		319,431,968.11	291,842.46	100.00
Original Face:		193,212,802.000							

& 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	638,884.670	1.000000	638,884.67	1.000000	638,884.67	0.00	0.44
		Base		1.000000	638,884.67	1.000000	638,884.67	0.00	0.44
US DOLLAR Total									
		Local	638,884.670		638,884.67		638,884.67	0.00	0.44
		Base			638,884.67		638,884.67	0.00	0.44
CASH Total									
		Base	638,884.670		638,884.67		638,884.67	0.00	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5AH7	PRIVATE EXP. FUNDING					1.4	17 Jan 2018		
		Local	10,000,000.000	99.342778	9,934,277.78	99.366250	9,936,625.00	2,347.22	6.81
		Base		99.342778	9,934,277.78	99.366250	9,936,625.00	2,347.22	6.81
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		Local	242,409.000	100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
		Base		100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
979QHR003	SOUTH STREET REPO					0.75	01 Aug 2017		
		Local	16,000,000.000	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.97
		Base		100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.97
US DOLLAR Total									
		Local	26,242,409.000		26,176,686.78		26,179,034.00	2,347.22	17.95
		Base			26,176,686.78		26,179,034.00	2,347.22	17.95
CASH EQUIVALENT Total									
		Base	26,242,409.000		26,176,686.78		26,179,034.00	2,347.22	17.95

& 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
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	100.714358	563,383.76	99.748100	557,978.63	-5,405.13	0.38
		Base		100.714358	563,383.76	99.748100	557,978.63	-5,405.13	0.38
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	96.367499	963,674.99	96.524000	965,240.00	1,565.01	0.66
		Base		96.367499	963,674.99	96.524000	965,240.00	1,565.01	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,379,321.500	105.954783	2,521,004.94	106.739522	2,539,676.40	18,671.46	1.74
Original Face:		Base	5,000,000.000	105.954783	2,521,004.94	106.739522	2,539,676.40	18,671.46	1.74
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,963,106.250	104.656073	2,054,509.91	103.451546	2,030,863.77	-23,646.14	1.39
Original Face:		Base	5,000,000.000	104.656073	2,054,509.91	103.451546	2,030,863.77	-23,646.14	1.39
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,805,018.850	103.639437	1,870,711.38	101.867515	1,838,727.85	-31,983.53	1.26
Original Face:		Base	4,372,786.000	103.639437	1,870,711.38	101.867515	1,838,727.85	-31,983.53	1.26
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,663,476.050	104.329363	1,735,493.96	103.564913	1,722,777.52	-12,716.44	1.18
Original Face:		Base	5,000,000.000	104.329363	1,735,493.96	103.564913	1,722,777.52	-12,716.44	1.18
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,849,394.400	104.510187	1,932,805.55	104.373366	1,930,275.19	-2,530.36	1.32
Original Face:		Base	7,500,000.000	104.510187	1,932,805.55	104.373366	1,930,275.19	-2,530.36	1.32
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,085,967.600	103.190174	2,152,513.60	101.870977	2,124,995.57	-27,518.03	1.46
Original Face:		Base	5,000,000.000	103.190174	2,152,513.60	101.870977	2,124,995.57	-27,518.03	1.46
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,899,941.800	104.486298	1,985,178.85	103.578695	1,967,934.92	-17,243.93	1.35
Original Face:		Base	5,000,000.000	104.486298	1,985,178.85	103.578695	1,967,934.92	-17,243.93	1.35

& 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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,249,834.750	105.158067	1,314,302.07	104.395947	1,304,776.82	-9,525.25	0.89
Original Face:		Base	4,169,641.000	105.158067	1,314,302.07	104.395947	1,304,776.82	-9,525.25	0.89
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,246,136.400	102.243232	4,341,387.10	100.474738	4,266,294.42	-75,092.68	2.93
Original Face:		Base	7,500,000.000	102.243232	4,341,387.10	100.474738	4,266,294.42	-75,092.68	2.93
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	934,342.400	101.307133	946,555.50	100.474511	938,775.96	-7,779.54	0.64
Original Face:		Base	2,000,000.000	101.307133	946,555.50	100.474511	938,775.96	-7,779.54	0.64
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	597,769.800	103.490492	618,634.91	102.129144	610,497.18	-8,137.73	0.42
Original Face:		Base	2,910,888.000	103.490492	618,634.91	102.129144	610,497.18	-8,137.73	0.42
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,034,281.950	105.664044	2,149,504.57	103.474248	2,104,957.95	-44,546.62	1.44
Original Face:		Base	12,190,366.000	105.664044	2,149,504.57	103.474248	2,104,957.95	-44,546.62	1.44
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,040,015.500	107.766612	1,120,789.47	108.508697	1,128,507.27	7,717.80	0.77
Original Face:		Base	5,000,000.000	107.766612	1,120,789.47	108.508697	1,128,507.27	7,717.80	0.77
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	6,494.720	100.625431	6,535.34	100.765427	6,544.43	9.09	0.00
Original Face:		Base	2,255,000.000	100.625431	6,535.34	100.765427	6,544.43	9.09	0.00
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	1,828,322.780	103.551448	1,893,254.72	103.109967	1,885,183.02	-8,071.70	1.29
Original Face:		Base	9,450,000.000	103.551448	1,893,254.72	103.109967	1,885,183.02	-8,071.70	1.29
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,191,890.480	101.563740	1,210,528.55	101.435087	1,208,995.15	-1,533.40	0.83
Original Face:		Base	2,500,000.000	101.563740	1,210,528.55	101.435087	1,208,995.15	-1,533.40	0.83
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	794,931.050	101.468163	806,601.93	99.975249	794,734.30	-11,867.63	0.55
Original Face:		Base	1,500,000.000	101.468163	806,601.93	99.975249	794,734.30	-11,867.63	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	1,255,327.340	106.213609	1,333,328.47	105.607315	1,325,717.50	-7,610.97	0.91
Original Face:		Base	5,872,458.000	106.213609	1,333,328.47	105.607315	1,325,717.50	-7,610.97	0.91
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	61,773.290	103.487073	63,927.37	107.391705	66,339.39	2,412.02	0.05
Original Face:		Base	1,000,000.000	103.487073	63,927.37	107.391705	66,339.39	2,412.02	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	50,948.900	105.554683	53,778.95	109.227915	55,650.42	1,871.47	0.04
Original Face:		Base	1,000,000.000	105.554683	53,778.95	109.227915	55,650.42	1,871.47	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	665.910	102.255560	680.93	105.268394	700.99	20.06	0.00
Original Face:		Base	25,000.000	102.255560	680.93	105.268394	700.99	20.06	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	155,433.560	103.725244	161,223.84	110.081398	171,103.44	9,879.60	0.12
Original Face:		Base	2,000,000.000	103.725244	161,223.84	110.081398	171,103.44	9,879.60	0.12
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	13,312.120	100.000000	13,312.12	102.427900	13,635.32	323.20	0.01
Original Face:		Base	410,000.000	100.000000	13,312.12	102.427900	13,635.32	323.20	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	13,154.840	100.926655	13,276.74	100.537870	13,225.60	-51.14	0.01
Original Face:		Base	500,000.000	100.926655	13,276.74	100.537870	13,225.60	-51.14	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.29589	20 Apr 2067		
		Local	3,843,534.960	100.000000	3,843,534.96	99.859680	3,838,141.71	-5,393.25	2.63
Original Face:		Base	4,006,379.000	100.000000	3,843,534.96	99.859680	3,838,141.71	-5,393.25	2.63
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,014,656.910	101.200285	1,026,835.68	99.741320	1,012,032.20	-14,803.48	0.69
Original Face:		Base	2,720,000.000	101.200285	1,026,835.68	99.741320	1,012,032.20	-14,803.48	0.69
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,667,344.800	101.657893	1,694,987.60	99.653680	1,661,570.45	-33,417.15	1.14
Original Face:		Base	4,000,000.000	101.657893	1,694,987.60	99.653680	1,661,570.45	-33,417.15	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	2,325,481.880	102.356310	2,380,277.44	99.287330	2,308,908.87	-71,368.57	1.58
Original Face:		Base	4,400,000.000	102.356310	2,380,277.44	99.287330	2,308,908.87	-71,368.57	1.58
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,209,298.760	99.267489	2,193,115.41	98.089330	2,167,086.35	-26,029.06	1.49
Original Face:		Base	3,000,000.000	99.267489	2,193,115.41	98.089330	2,167,086.35	-26,029.06	1.49
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	873,069.420	99.704848	870,492.54	99.129290	865,467.52	-5,025.02	0.59
Original Face:		Base	2,000,000.000	99.704848	870,492.54	99.129290	865,467.52	-5,025.02	0.59
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	770,097.130	100.670570	775,261.17	98.896580	761,599.72	-13,661.45	0.52
Original Face:		Base	1,000,000.000	100.670570	775,261.17	98.896580	761,599.72	-13,661.45	0.52
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,661,160.880	101.358401	1,683,726.10	100.187750	1,664,279.71	-19,446.39	1.14
Original Face:		Base	2,000,000.000	101.358401	1,683,726.10	100.187750	1,664,279.71	-19,446.39	1.14
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	626,856.310	101.422189	635,771.39	101.416120	635,733.35	-38.04	0.44
Original Face:		Base	1,000,000.000	101.422189	635,771.39	101.416120	635,733.35	-38.04	0.44
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	716,804.460	100.791159	722,475.52	100.606110	721,149.08	-1,326.44	0.49
Original Face:		Base	1,000,000.000	100.791159	722,475.52	100.606110	721,149.08	-1,326.44	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	781,494.640	100.901094	788,536.64	100.839900	788,058.41	-478.23	0.54
Original Face:		Base	1,000,000.000	100.901094	788,536.64	100.839900	788,058.41	-478.23	0.54
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	764,273.460	99.881091	763,364.67	99.452520	760,089.22	-3,275.45	0.52
Original Face:		Base	1,000,000.000	99.881091	763,364.67	99.452520	760,089.22	-3,275.45	0.52
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	810,692.770	100.345139	813,490.79	99.307560	805,079.21	-8,411.58	0.55
Original Face:		Base	1,000,000.000	100.345139	813,490.79	99.307560	805,079.21	-8,411.58	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	863,483.420	100.984144	871,981.34	100.354370	866,543.35	-5,437.99	0.59
Original Face:		Base	1,000,000.000	100.984144	871,981.34	100.354370	866,543.35	-5,437.99	0.59
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	1,280,000.000	102.253040	1,308,838.91	102.628600	1,313,646.08	4,807.17	0.90
		Base		102.253040	1,308,838.91	102.628600	1,313,646.08	4,807.17	0.90
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.024809	1,030,248.09	102.915000	1,029,150.00	-1,098.09	0.71
		Base		103.024809	1,030,248.09	102.915000	1,029,150.00	-1,098.09	0.71
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	102.385085	1,023,850.85	102.330900	1,023,309.00	-541.85	0.70
		Base		102.385085	1,023,850.85	102.330900	1,023,309.00	-541.85	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	102.276374	2,556,909.36	103.290000	2,582,250.00	25,340.64	1.77
		Base		102.276374	2,556,909.36	103.290000	2,582,250.00	25,340.64	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	100.820000	4,536,900.00	36,900.00	3.11
		Base		100.000000	4,500,000.00	100.820000	4,536,900.00	36,900.00	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	100.730000	2,014,600.00	14,599.20	1.38
		Base		100.000040	2,000,000.80	100.730000	2,014,600.00	14,599.20	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	100.730000	2,014,599.98	14,600.00	1.38
Original Face:		Base	3,000,000.000	100.000000	1,999,999.98	100.730000	2,014,599.98	14,600.00	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	100.610000	1,911,590.00	11,590.00	1.31
		Base		100.000000	1,900,000.00	100.610000	1,911,590.00	11,590.00	1.31
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.919712	2,138,394.23	106.910000	2,138,200.00	-194.23	1.47
		Base		106.919712	2,138,394.23	106.910000	2,138,200.00	-194.23	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
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	100.610000	2,012,200.00	12,200.00	1.38
		Base		100.000000	2,000,000.00	100.610000	2,012,200.00	12,200.00	1.38
690353W37	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 VAR					1.22	15 Jun 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.74
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.74
742651DK5	PRIVATE EXPORT FUNDING US GOVT GUAR 12/17 2.25					2.25	15 Dec 2017		
		Local	1,000,000.000	100.454439	1,004,544.39	100.364400	1,003,644.00	-900.39	0.69
		Base		100.454439	1,004,544.39	100.364400	1,003,644.00	-900.39	0.69
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.788084	3,467,110.10	101.504000	3,491,737.60	24,627.50	2.39
		Base		100.788084	3,467,110.10	101.504000	3,491,737.60	24,627.50	2.39
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	2,398,596.700	102.599388	2,460,945.54	102.453340	2,457,442.43	-3,503.11	1.69
	Original Face:	Base	4,000,000.000	102.599388	2,460,945.54	102.453340	2,457,442.43	-3,503.11	1.69
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	662,838.230	102.041902	676,372.74	101.884760	675,331.14	-1,041.60	0.46
	Original Face:	Base	1,000,000.000	102.041902	676,372.74	101.884760	675,331.14	-1,041.60	0.46
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998966	2,269,976.52	100.838100	2,289,024.87	19,048.35	1.57
		Base		99.998966	2,269,976.52	100.838100	2,289,024.87	19,048.35	1.57
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.291099	1,002,910.99	100.375000	1,003,750.00	839.01	0.69
		Base		100.291099	1,002,910.99	100.375000	1,003,750.00	839.01	0.69
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.556085	2,956,682.56	98.292900	2,948,787.00	-7,895.56	2.02
		Base		98.556085	2,956,682.56	98.292900	2,948,787.00	-7,895.56	2.02
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.71
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		5,000,000.000	Local	100.021604	5,001,080.19	99.945300	4,997,265.00	-3,815.19	3.43
			Base	100.021604	5,001,080.19	99.945300	4,997,265.00	-3,815.19	3.43
912828M23	US TREASURY FRN 10/17 VAR					1.240901902	31 Oct 2017		
		1,000,000.000	Local	99.981883	999,818.83	100.046800	1,000,468.00	649.17	0.69
			Base	99.981883	999,818.83	100.046800	1,000,468.00	649.17	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.154062	2,003,081.23	99.937500	1,998,750.00	-4,331.23	1.37
			Base	100.154062	2,003,081.23	99.937500	1,998,750.00	-4,331.23	1.37
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.958957	999,589.57	99.918800	999,188.00	-401.57	0.69
			Base	99.958957	999,589.57	99.918800	999,188.00	-401.57	0.69
912828N97	US TREASURY FRN 01/18 VAR					1.344901902	31 Jan 2018		
		1,000,000.000	Local	100.021220	1,000,212.20	100.150100	1,001,501.00	1,288.80	0.69
			Base	100.021220	1,000,212.20	100.150100	1,001,501.00	1,288.80	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.224238	992,242.38	98.230500	982,305.00	-9,937.38	0.67
			Base	99.224238	992,242.38	98.230500	982,305.00	-9,937.38	0.67
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.880636	2,996,419.08	99.503900	2,985,117.00	-11,302.08	2.05
			Base	99.880636	2,996,419.08	99.503900	2,985,117.00	-11,302.08	2.05
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.985413	999,854.13	99.985413	999,854.13	0.00	0.69
			Base	99.985413	999,854.13	99.985413	999,854.13	0.00	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.987916	1,999,758.31	99.987916	1,999,758.31	0.00	1.37
			Base	99.987916	1,999,758.31	99.987916	1,999,758.31	0.00	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.009027	5,000,451.37	99.913000	4,995,650.00	-4,801.37	3.43
			Base	100.009027	5,000,451.37	99.913000	4,995,650.00	-4,801.37	3.43

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.634544	4,981,727.19	99.921900	4,996,095.00	14,367.81	3.43
		Base		99.634544	4,981,727.19	99.921900	4,996,095.00	14,367.81	3.43
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	663,295.430	102.523444	680,033.32	101.391430	672,524.72	-7,508.60	0.46
Original Face:		Base	2,000,000.000	102.523444	680,033.32	101.391430	672,524.72	-7,508.60	0.46
US DOLLAR Total									
		Local	117,723,230.110		119,341,803.63		119,004,486.42	-337,317.21	81.61
Original Face:		Base	136,282,518.000		119,341,803.63		119,004,486.42	-337,317.21	81.61
FIXED INCOME Total									
		Base	117,723,230.110		119,341,803.63		119,004,486.42	-337,317.21	81.61
Original Face:			136,282,518.000						

& 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
FUND Total								
		144,604,523.780	Base	146,157,375.08		145,822,405.09	-334,969.99	100.00
Original Face:		136,282,518.000						

& 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								
		-35,149.220	Local	1.000000	-35,149.22	1.000000	-35,149.22	0.00	0.00
			Base	1.000000	-35,149.22	1.000000	-35,149.22	0.00	0.00
US DOLLAR Total									
		-35,149.220	Local		-35,149.22		-35,149.22	0.00	0.00
			Base		-35,149.22		-35,149.22	0.00	0.00
CASH Total									
		-35,149.220	Base		-35,149.22		-35,149.22	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.1978935	31 Dec 2030		
		4,031,454.750	Local	100.039930	4,033,064.51	100.040000	4,033,067.33	2.82	0.20
			Base	100.039930	4,033,064.51	100.040000	4,033,067.33	2.82	0.20
US DOLLAR Total									
		4,031,454.750	Local		4,033,064.51		4,033,067.33	2.82	0.20
			Base		4,033,064.51		4,033,067.33	2.82	0.20
CASH EQUIVALENT Total									
		4,031,454.750	Base		4,033,064.51		4,033,067.33	2.82	0.20
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		37,375.000	Local	39.599273	1,480,022.84	79.750000	2,980,656.25	1,500,633.41	0.15
			Base	39.599273	1,480,022.84	79.750000	2,980,656.25	1,500,633.41	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	62,171.000	19.930910	1,239,124.58	11.180000	695,071.78	-544,052.80	0.03
		Base		19.930910	1,239,124.58	11.180000	695,071.78	-544,052.80	0.03
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	579,448.000	34.729090	20,123,701.65	39.000000	22,598,472.00	2,474,770.35	1.13
		Base		34.729090	20,123,701.65	39.000000	22,598,472.00	2,474,770.35	1.13
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	163,424.000	26.617383	4,349,919.26	49.180000	8,037,192.32	3,687,273.06	0.40
		Base		26.617383	4,349,919.26	49.180000	8,037,192.32	3,687,273.06	0.40
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	149,889.000	30.557612	4,580,249.88	69.910000	10,478,739.99	5,898,490.11	0.52
		Base		30.557612	4,580,249.88	69.910000	10,478,739.99	5,898,490.11	0.52
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	65,300.000	33.354563	2,178,052.96	61.780000	4,034,234.00	1,856,181.04	0.20
		Base		33.354563	2,178,052.96	61.780000	4,034,234.00	1,856,181.04	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,153.000	245.064907	1,017,754.56	202.650000	841,605.45	-176,149.11	0.04
		Base		245.064907	1,017,754.56	202.650000	841,605.45	-176,149.11	0.04
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,591.000	36.500653	1,700,601.91	146.490000	6,825,115.59	5,124,513.68	0.34
		Base		36.500653	1,700,601.91	146.490000	6,825,115.59	5,124,513.68	0.34
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,954.000	159.854648	1,111,629.22	112.010000	778,917.54	-332,711.68	0.04
		Base		159.854648	1,111,629.22	112.010000	778,917.54	-332,711.68	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	72,980.000	13.246985	966,764.96	13.610000	993,257.80	26,492.84	0.05
		Base		13.246985	966,764.96	13.610000	993,257.80	26,492.84	0.05
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	31,239.000	33.591959	1,049,379.21	154.310000	4,820,490.09	3,771,110.88	0.24
		Base		33.591959	1,049,379.21	154.310000	4,820,490.09	3,771,110.88	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	185.830000	990,659.73	-89,210.15	0.05
		Base		202.564224	1,079,869.88	185.830000	990,659.73	-89,210.15	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,353.000	30.710219	932,147.28	59.790000	1,814,805.87	882,658.59	0.09
		Base		30.710219	932,147.28	59.790000	1,814,805.87	882,658.59	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	20,504.000	71.652783	1,469,168.67	142.150000	2,914,643.60	1,445,474.93	0.15
		Base		71.652783	1,469,168.67	142.150000	2,914,643.60	1,445,474.93	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,281.000	43.205946	703,436.00	47.140000	767,486.34	64,050.34	0.04
		Base		43.205946	703,436.00	47.140000	767,486.34	64,050.34	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,640.000	65.676500	764,474.46	85.230000	992,077.20	227,602.74	0.05
		Base		65.676500	764,474.46	85.230000	992,077.20	227,602.74	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	10,431.000	83.240244	868,278.99	115.800000	1,207,909.80	339,630.81	0.06
		Base		83.240244	868,278.99	115.800000	1,207,909.80	339,630.81	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	8,577.000	113.579657	974,172.72	121.250000	1,039,961.25	65,788.53	0.05
		Base		113.579657	974,172.72	121.250000	1,039,961.25	65,788.53	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,148.000	109.044321	2,306,069.30	137.340000	2,904,466.32	598,397.02	0.14
		Base		109.044321	2,306,069.30	137.340000	2,904,466.32	598,397.02	0.14
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	7,104.000	145.260000	1,031,927.04	167.230000	1,188,001.92	156,074.88	0.06
		Base		145.260000	1,031,927.04	167.230000	1,188,001.92	156,074.88	0.06
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,244.000	254.816688	1,336,258.71	241.430000	1,266,058.92	-70,199.79	0.06
		Base		254.816688	1,336,258.71	241.430000	1,266,058.92	-70,199.79	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
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,456.000	40.012533	858,508.91	40.530000	869,611.68	11,102.77	0.04
		Base		40.012533	858,508.91	40.530000	869,611.68	11,102.77	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	34,329.000	39.291331	1,348,832.09	91.000000	3,123,939.00	1,775,106.91	0.16
		Base		39.291331	1,348,832.09	91.000000	3,123,939.00	1,775,106.91	0.16
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	28,102.000	310.005137	8,711,764.35	930.500000	26,148,911.00	17,437,146.65	1.30
		Base		310.005137	8,711,764.35	930.500000	26,148,911.00	17,437,146.65	1.30
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,030.000	306.698170	8,596,749.71	945.500000	26,502,365.00	17,905,615.29	1.32
		Base		306.698170	8,596,749.71	945.500000	26,502,365.00	17,905,615.29	1.32
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	181,920.000	18.254496	3,320,857.87	64.970000	11,819,342.40	8,498,484.53	0.59
		Base		18.254496	3,320,857.87	64.970000	11,819,342.40	8,498,484.53	0.59
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,362.000	155.091531	5,794,529.79	987.780000	36,905,436.36	31,110,906.57	1.84
		Base		155.091531	5,794,529.79	987.780000	36,905,436.36	31,110,906.57	1.84
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,851.000	39.415827	900,691.07	56.100000	1,281,941.10	381,250.03	0.06
		Base		39.415827	900,691.07	56.100000	1,281,941.10	381,250.03	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,392.000	48.337789	2,242,486.71	50.440000	2,340,012.48	97,525.77	0.12
		Base		48.337789	2,242,486.71	50.440000	2,340,012.48	97,525.77	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	46,308.000	37.831967	1,751,922.74	70.540000	3,266,566.32	1,514,643.58	0.16
		Base		37.831967	1,751,922.74	70.540000	3,266,566.32	1,514,643.58	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	70,707.000	44.573538	3,151,661.14	85.230000	6,026,357.61	2,874,696.47	0.30
		Base		44.573538	3,151,661.14	85.230000	6,026,357.61	2,874,696.47	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	82,828.000	109.077301	9,034,654.67	65.450000	5,421,092.60	-3,613,562.07	0.27
		Base		109.077301	9,034,654.67	65.450000	5,421,092.60	-3,613,562.07	0.27
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,027.000	53.040406	2,123,048.34	136.330000	5,456,880.91	3,333,832.57	0.27
		Base		53.040406	2,123,048.34	136.330000	5,456,880.91	3,333,832.57	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,781.000	68.193789	1,144,359.97	81.100000	1,360,939.10	216,579.13	0.07
		Base		68.193789	1,144,359.97	81.100000	1,360,939.10	216,579.13	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	15,629.000	27.107805	423,667.89	93.820000	1,466,312.78	1,042,644.89	0.07
		Base		27.107805	423,667.89	93.820000	1,466,312.78	1,042,644.89	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	14,358.000	38.872544	558,131.98	144.880000	2,080,187.04	1,522,055.06	0.10
		Base		38.872544	558,131.98	144.880000	2,080,187.04	1,522,055.06	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	21,671.000	46.501025	1,007,723.72	61.580000	1,334,500.18	326,776.46	0.07
		Base		46.501025	1,007,723.72	61.580000	1,334,500.18	326,776.46	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	69,305.000	64.785608	4,489,966.59	174.510000	12,094,415.55	7,604,448.96	0.60
		Base		64.785608	4,489,966.59	174.510000	12,094,415.55	7,604,448.96	0.60
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	28,783.000	22.904747	659,267.33	76.620000	2,205,353.46	1,546,086.13	0.11
		Base		22.904747	659,267.33	76.620000	2,205,353.46	1,546,086.13	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,771.000	49.435693	2,608,770.95	45.670000	2,410,051.57	-198,719.38	0.12
		Base		49.435693	2,608,770.95	45.670000	2,410,051.57	-198,719.38	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	34,564.000	47.524027	1,642,620.48	79.010000	2,730,901.64	1,088,281.16	0.14
		Base		47.524027	1,642,620.48	79.010000	2,730,901.64	1,088,281.16	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
03349M105	ANDEAVOR COMMON STOCK USD.167								
		Local	14,233.000	51.774074	736,900.40	99.530000	1,416,610.49	679,710.09	0.07
		Base		51.774074	736,900.40	99.530000	1,416,610.49	679,710.09	0.07
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	8,043.000	121.750000	979,235.25	129.550000	1,041,970.65	62,735.40	0.05
		Base		121.750000	979,235.25	129.550000	1,041,970.65	62,735.40	0.05
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	24,956.000	54.110244	1,350,375.24	186.210000	4,647,056.76	3,296,681.52	0.23
		Base		54.110244	1,350,375.24	186.210000	4,647,056.76	3,296,681.52	0.23
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	35,822.000	67.252894	2,409,133.18	49.480000	1,772,472.56	-636,660.62	0.09
		Base		67.252894	2,409,133.18	49.480000	1,772,472.56	-636,660.62	0.09
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,788.000	24.318459	359,621.37	45.550000	673,593.40	313,972.03	0.03
		Base		24.318459	359,621.37	45.550000	673,593.40	313,972.03	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	491,125.000	24.053134	11,813,095.52	148.730000	73,045,021.25	61,231,925.73	3.64
		Base		24.053134	11,813,095.52	148.730000	73,045,021.25	61,231,925.73	3.64
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	101,208.000	19.976476	2,021,779.17	44.310000	4,484,526.48	2,462,747.31	0.22
		Base		19.976476	2,021,779.17	44.310000	4,484,526.48	2,462,747.31	0.22
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	53,744.000	24.105750	1,295,539.43	42.180000	2,266,921.92	971,382.49	0.11
		Base		24.105750	1,295,539.43	42.180000	2,266,921.92	971,382.49	0.11
03965L100	ARCONIC INC COMMON STOCK								
		Local	41,511.000	44.098385	1,830,568.05	24.790000	1,029,057.69	-801,510.36	0.05
		Base		44.098385	1,830,568.05	24.790000	1,029,057.69	-801,510.36	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,160.000	53.872430	277,981.74	105.270000	543,193.20	265,211.46	0.03
		Base		53.872430	277,981.74	105.270000	543,193.20	265,211.46	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	18,266.000	27.370453	499,948.69	110.790000	2,023,690.14	1,523,741.45	0.10
		Base		27.370453	499,948.69	110.790000	2,023,690.14	1,523,741.45	0.10
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	42,137.000	40.812839	1,719,730.60	118.910000	5,010,510.67	3,290,780.07	0.25
		Base		40.812839	1,719,730.60	118.910000	5,010,510.67	3,290,780.07	0.25
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,198.000	38.280695	237,263.75	42.380000	262,671.24	25,407.49	0.01
		Base		38.280695	237,263.75	42.380000	262,671.24	25,407.49	0.01
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,652.000	216.748296	574,816.48	539.820000	1,431,602.64	856,786.16	0.07
		Base		216.748296	574,816.48	539.820000	1,431,602.64	856,786.16	0.07
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,976.000	131.866447	1,711,099.02	192.350000	2,495,933.60	784,834.58	0.12
		Base		131.866447	1,711,099.02	192.350000	2,495,933.60	784,834.58	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,341.000	49.785039	415,257.01	92.930000	775,129.13	359,872.12	0.04
		Base		49.785039	415,257.01	92.930000	775,129.13	359,872.12	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	76,413.000	32.621462	2,492,703.75	47.320000	3,615,863.16	1,123,159.41	0.18
		Base		32.621462	2,492,703.75	47.320000	3,615,863.16	1,123,159.41	0.18
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	40,071.000	57.135109	2,289,460.95	36.890000	1,478,219.19	-811,241.76	0.07
		Base		57.135109	2,289,460.95	36.890000	1,478,219.19	-811,241.76	0.07
058498106	BALL CORP COMMON STOCK								
		Local	32,973.000	15.529501	512,054.25	41.900000	1,381,568.70	869,514.45	0.07
		Base		15.529501	512,054.25	41.900000	1,381,568.70	869,514.45	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	937,257.000	23.785985	22,293,580.70	24.120000	22,606,638.84	313,058.14	1.13
		Base		23.785985	22,293,580.70	24.120000	22,606,638.84	313,058.14	1.13

& 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
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	97,934.000	35.427123	3,469,519.82	53.030000	5,193,440.02	1,723,920.20	0.26
		Base		35.427123	3,469,519.82	53.030000	5,193,440.02	1,723,920.20	0.26
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	6,820.000	71.367610	486,727.10	320.600000	2,186,492.00	1,699,764.90	0.11
		Base		71.367610	486,727.10	320.600000	2,186,492.00	1,699,764.90	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,936.000	25.422214	1,167,794.81	60.480000	2,778,209.28	1,610,414.47	0.14
		Base		25.422214	1,167,794.81	60.480000	2,778,209.28	1,610,414.47	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,411.000	76.279553	1,633,221.50	201.400000	4,312,175.40	2,678,953.90	0.21
		Base		76.279553	1,633,221.50	201.400000	4,312,175.40	2,678,953.90	0.21
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	178,891.000	81.336837	14,550,428.08	174.970000	31,300,558.27	16,750,130.19	1.56
		Base		81.336837	14,550,428.08	174.970000	31,300,558.27	16,750,130.19	1.56
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	24,988.000	32.552181	813,413.90	58.340000	1,457,799.92	644,386.02	0.07
		Base		32.552181	813,413.90	58.340000	1,457,799.92	644,386.02	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	20,119.000	90.662377	1,824,036.36	289.590000	5,826,261.21	4,002,224.85	0.29
		Base		90.662377	1,824,036.36	289.590000	5,826,261.21	4,002,224.85	0.29
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,419.000	207.146246	2,365,402.98	426.530000	4,870,546.07	2,505,143.09	0.24
		Base		207.146246	2,365,402.98	426.530000	4,870,546.07	2,505,143.09	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	19,510.000	19.293720	376,420.48	30.500000	595,055.00	218,634.52	0.03
		Base		19.293720	376,420.48	30.500000	595,055.00	218,634.52	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	52,866.000	65.325809	3,453,514.22	242.460000	12,817,890.36	9,364,376.14	0.64
		Base		65.325809	3,453,514.22	242.460000	12,817,890.36	9,364,376.14	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
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,788.000	33.566248	630,642.67	46.740000	878,151.12	247,508.45	0.04
		Base		33.566248	630,642.67	46.740000	878,151.12	247,508.45	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,490.000	91.766616	1,329,698.26	120.910000	1,751,985.90	422,287.64	0.09
		Base		91.766616	1,329,698.26	120.910000	1,751,985.90	422,287.64	0.09
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	128,968.000	17.159998	2,213,090.57	26.620000	3,433,128.16	1,220,037.59	0.17
		Base		17.159998	2,213,090.57	26.620000	3,433,128.16	1,220,037.59	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	155,154.000	40.652046	6,307,327.51	56.900000	8,828,262.60	2,520,935.09	0.44
		Base		40.652046	6,307,327.51	56.900000	8,828,262.60	2,520,935.09	0.44
110448107	BRITISH AMERICAN TOB SP ADR ADR								
		Local	40,992.232	69.170000	2,835,432.69	62.520000	2,562,834.34	-272,598.35	0.13
		Base		69.170000	2,835,432.69	62.520000	2,562,834.34	-272,598.35	0.13
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,659.000	18.620229	310,194.40	49.400000	822,954.60	512,760.20	0.04
		Base		18.620229	310,194.40	49.400000	822,954.60	512,760.20	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	34,692.000	37.621290	1,305,157.80	65.830000	2,283,774.36	978,616.56	0.11
		Base		37.621290	1,305,157.80	65.830000	2,283,774.36	978,616.56	0.11
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	8,652.000	78.094621	675,674.66	94.530000	817,873.56	142,198.90	0.04
		Base		78.094621	675,674.66	94.530000	817,873.56	142,198.90	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,320.000	21.494377	608,720.77	37.990000	1,075,876.80	467,156.03	0.05
		Base		21.494377	608,720.77	37.990000	1,075,876.80	467,156.03	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	21,955.000	27.117405	595,362.63	29.350000	644,379.25	49,016.62	0.03
		Base		27.117405	595,362.63	29.350000	644,379.25	49,016.62	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,269.000	52.909420	702,055.10	65.600000	870,446.40	168,391.30	0.04
		Base		52.909420	702,055.10	65.600000	870,446.40	168,391.30	0.04
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	24,112.000	38.810594	935,801.05	173.560000	4,184,878.72	3,249,077.67	0.21
		Base		38.810594	935,801.05	173.560000	4,184,878.72	3,249,077.67	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,000.000	86.637204	2,772,390.52	122.620000	3,923,840.00	1,151,449.48	0.20
		Base		86.637204	2,772,390.52	122.620000	3,923,840.00	1,151,449.48	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,412.000	20.272178	535,428.77	46.240000	1,221,290.88	685,862.11	0.06
		Base		20.272178	535,428.77	46.240000	1,221,290.88	685,862.11	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	86,898.000	11.612413	1,009,095.45	49.340000	4,287,547.32	3,278,451.87	0.21
		Base		11.612413	1,009,095.45	49.340000	4,287,547.32	3,278,451.87	0.21
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,683.000	27.382703	374,677.52	32.610000	446,202.63	71,525.11	0.02
		Base		27.382703	374,677.52	32.610000	446,202.63	71,525.11	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	95,949.000	35.659793	3,421,521.50	79.930000	7,669,203.57	4,247,682.07	0.38
		Base		35.659793	3,421,521.50	79.930000	7,669,203.57	4,247,682.07	0.38
12673P105	CA INC COMMON STOCK USD.1								
		Local	29,511.000	31.575528	931,825.42	31.040000	916,021.44	-15,803.98	0.05
		Base		31.575528	931,825.42	31.040000	916,021.44	-15,803.98	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	43,843.000	17.139721	751,456.79	24.870000	1,090,375.41	338,918.62	0.05
		Base		17.139721	751,456.79	24.870000	1,090,375.41	338,918.62	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,060.000	36.980432	667,866.60	52.830000	954,109.80	286,243.20	0.05
		Base		36.980432	667,866.60	52.830000	954,109.80	286,243.20	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
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,485.000	55.745535	2,535,585.65	86.180000	3,919,897.30	1,384,311.65	0.20
		Base		55.745535	2,535,585.65	86.180000	3,919,897.30	1,384,311.65	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	29,749.000	42.731575	1,271,221.61	77.260000	2,298,407.74	1,027,186.13	0.11
		Base		42.731575	1,271,221.61	77.260000	2,298,407.74	1,027,186.13	0.11
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	17,443.000	24.595226	429,014.53	66.250000	1,155,598.75	726,584.22	0.06
		Base		24.595226	429,014.53	66.250000	1,155,598.75	726,584.22	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	39,419.000	38.599498	1,521,553.60	66.780000	2,632,400.82	1,110,847.22	0.13
		Base		38.599498	1,521,553.60	66.780000	2,632,400.82	1,110,847.22	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	55,486.000	55.225171	3,064,223.82	113.950000	6,322,629.70	3,258,405.88	0.31
		Base		55.225171	3,064,223.82	113.950000	6,322,629.70	3,258,405.88	0.31
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	73,536.000	33.932661	2,495,272.18	135.410000	9,957,509.76	7,462,237.58	0.50
		Base		33.932661	2,495,272.18	135.410000	9,957,509.76	7,462,237.58	0.50
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,224.000	61.839265	1,003,280.24	79.420000	1,288,510.08	285,229.84	0.06
		Base		61.839265	1,003,280.24	79.420000	1,288,510.08	285,229.84	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	40,587.000	18.706997	759,260.89	28.190000	1,144,147.53	384,886.64	0.06
		Base		18.706997	759,260.89	28.190000	1,144,147.53	384,886.64	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	51,686.000	62.161567	3,212,882.73	23.270000	1,202,733.22	-2,010,149.51	0.06
		Base		62.161567	3,212,882.73	23.270000	1,202,733.22	-2,010,149.51	0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	27,688.000	28.324513	784,249.12	64.370000	1,782,276.56	998,027.44	0.09
		Base		28.324513	784,249.12	64.370000	1,782,276.56	998,027.44	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
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	20,312.000	274.091865	5,567,353.97	391.910000	7,960,475.92	2,393,121.95	0.40
		Base		274.091865	5,567,353.97	391.910000	7,960,475.92	2,393,121.95	0.40
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	71,837.000	19.107033	1,372,591.92	4.960000	356,311.52	-1,016,280.40	0.02
		Base		19.107033	1,372,591.92	4.960000	356,311.52	-1,016,280.40	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	178,426.000	64.483641	11,505,558.04	109.190000	19,482,334.94	7,976,776.90	0.97
		Base		64.483641	11,505,558.04	109.190000	19,482,334.94	7,976,776.90	0.97
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,700.000	302.913959	817,867.69	343.770000	928,179.00	110,311.31	0.05
		Base		302.913959	817,867.69	343.770000	928,179.00	110,311.31	0.05
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	23,475.000	43.255731	1,015,428.29	53.350000	1,252,391.25	236,962.96	0.06
		Base		43.255731	1,015,428.29	53.350000	1,252,391.25	236,962.96	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,957.000	137.400991	1,230,700.68	99.030000	887,011.71	-343,688.97	0.04
		Base		137.400991	1,230,700.68	99.030000	887,011.71	-343,688.97	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,114.000	37.517884	529,527.41	76.160000	1,074,922.24	545,394.83	0.05
		Base		37.517884	529,527.41	76.160000	1,074,922.24	545,394.83	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	470,898.000	28.337343	13,343,998.20	31.450000	14,809,742.10	1,465,743.90	0.74
		Base		28.337343	13,343,998.20	31.450000	14,809,742.10	1,465,743.90	0.74
172908105	CINTAS CORP COMMON STOCK								
		Local	8,133.000	39.361953	320,130.76	134.850000	1,096,735.05	776,604.29	0.05
		Base		39.361953	320,130.76	134.850000	1,096,735.05	776,604.29	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	259,299.000	82.132038	21,296,755.39	68.450000	17,749,016.55	-3,547,738.84	0.88
		Base		82.132038	21,296,755.39	68.450000	17,749,016.55	-3,547,738.84	0.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	47,706.000	20.063596	957,153.92	35.080000	1,673,526.48	716,372.56	0.08
		Base		20.063596	957,153.92	35.080000	1,673,526.48	716,372.56	0.08
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	14,235.000	33.691961	479,605.07	78.980000	1,124,280.30	644,675.23	0.06
		Base		33.691961	479,605.07	78.980000	1,124,280.30	644,675.23	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,130.000	60.295697	731,386.81	133.490000	1,619,233.70	887,846.89	0.08
		Base		60.295697	731,386.81	133.490000	1,619,233.70	887,846.89	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	26,476.000	32.455056	859,280.07	47.140000	1,248,078.64	388,798.57	0.06
		Base		32.455056	859,280.07	47.140000	1,248,078.64	388,798.57	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	362,146.000	28.663177	10,380,255.04	45.840000	16,600,772.64	6,220,517.60	0.83
		Base		28.663177	10,380,255.04	45.840000	16,600,772.64	6,220,517.60	0.83
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	55,471.000	24.858436	1,378,922.30	69.320000	3,845,249.72	2,466,327.42	0.19
		Base		24.858436	1,378,922.30	69.320000	3,845,249.72	2,466,327.42	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	83,187.000	35.414761	2,946,047.71	72.200000	6,006,101.40	3,060,053.69	0.30
		Base		35.414761	2,946,047.71	72.200000	6,006,101.40	3,060,053.69	0.30
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	445,720.000	13.311238	5,933,085.10	40.450000	18,029,374.00	12,096,288.90	0.90
		Base		13.311238	5,933,085.10	40.450000	18,029,374.00	12,096,288.90	0.90
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,663.000	45.032363	750,374.26	72.310000	1,204,901.53	454,527.27	0.06
		Base		45.032363	750,374.26	72.310000	1,204,901.53	454,527.27	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	38,070.000	19.301540	734,809.61	34.240000	1,303,516.80	568,707.19	0.06
		Base		19.301540	734,809.61	34.240000	1,303,516.80	568,707.19	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
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,953.000	96.815167	1,350,862.03	130.260000	1,817,517.78	466,655.75	0.09
		Base		96.815167	1,350,862.03	130.260000	1,817,517.78	466,655.75	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	116,508.000	40.129250	4,675,378.70	45.370000	5,285,967.96	610,589.26	0.26
		Base		40.129250	4,675,378.70	45.370000	5,285,967.96	610,589.26	0.26
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,760.000	48.304958	1,389,250.59	82.860000	2,383,053.60	993,803.01	0.12
		Base		48.304958	1,389,250.59	82.860000	2,383,053.60	993,803.01	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,147.000	40.896535	660,356.35	193.350000	3,122,022.45	2,461,666.10	0.16
		Base		40.896535	660,356.35	193.350000	3,122,022.45	2,461,666.10	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,601.000	184.486579	848,822.75	243.870000	1,122,045.87	273,223.12	0.06
		Base		184.486579	848,822.75	243.870000	1,122,045.87	273,223.12	0.06
219350105	CORNING INC COMMON STOCK USD.5								
		Local	86,667.000	22.335073	1,935,713.76	29.140000	2,525,476.38	589,762.62	0.13
		Base		22.335073	1,935,713.76	29.140000	2,525,476.38	589,762.62	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	41,306.000	61.620075	2,545,278.83	158.510000	6,547,414.06	4,002,135.23	0.33
		Base		61.620075	2,545,278.83	158.510000	6,547,414.06	4,002,135.23	0.33
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	44,359.000	23.394781	1,037,769.10	20.480000	908,472.32	-129,296.78	0.05
		Base		23.394781	1,037,769.10	20.480000	908,472.32	-129,296.78	0.05
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,479.000	62.788905	2,164,898.64	100.580000	3,467,897.82	1,302,999.18	0.17
		Base		62.788905	2,164,898.64	100.580000	3,467,897.82	1,302,999.18	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	14,554.000	41.783950	608,123.61	167.900000	2,443,616.60	1,835,492.99	0.12
		Base		41.783950	608,123.61	167.900000	2,443,616.60	1,835,492.99	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
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,187.000	27.519710	885,776.91	35.690000	1,148,754.03	262,977.12	0.06
		Base		27.519710	885,776.91	35.690000	1,148,754.03	262,977.12	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,894.000	47.600170	804,157.27	107.060000	1,808,671.64	1,004,514.37	0.09
		Base		47.600170	804,157.27	107.060000	1,808,671.64	1,004,514.37	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	26,669.000	63.581218	1,695,647.49	78.380000	2,090,316.22	394,668.73	0.10
		Base		63.581218	1,695,647.49	78.380000	2,090,316.22	394,668.73	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	57,526.000	30.098430	1,731,442.29	81.490000	4,687,793.74	2,956,351.45	0.23
		Base		30.098430	1,731,442.29	81.490000	4,687,793.74	2,956,351.45	0.23
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,710.000	32.651155	382,345.02	83.880000	982,234.80	599,889.78	0.05
		Base		32.651155	382,345.02	83.880000	982,234.80	599,889.78	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	14,661.000	36.022954	528,132.53	64.780000	949,739.58	421,607.05	0.05
		Base		36.022954	528,132.53	64.780000	949,739.58	421,607.05	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	27,714.000	43.248193	1,198,580.41	128.280000	3,555,151.92	2,356,571.51	0.18
		Base		43.248193	1,198,580.41	128.280000	3,555,151.92	2,356,571.51	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	69,319.000	23.254875	1,612,004.69	49.360000	3,421,585.84	1,809,581.15	0.17
		Base		23.254875	1,612,004.69	49.360000	3,421,585.84	1,809,581.15	0.17
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	21,589.000	45.484429	981,963.34	62.030000	1,339,165.67	357,202.33	0.07
		Base		45.484429	981,963.34	62.030000	1,339,165.67	357,202.33	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	49,509.000	44.080449	2,182,378.94	33.310000	1,649,144.79	-533,234.15	0.08
		Base		44.080449	2,182,378.94	33.310000	1,649,144.79	-533,234.15	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,047.000	94.631111	1,423,914.32	115.340000	1,735,520.98	311,606.66	0.09
		Base		94.631111	1,423,914.32	115.340000	1,735,520.98	311,606.66	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	137,006.000	34.011482	4,659,777.05	109.930000	15,061,069.58	10,401,292.53	0.75
		Base		34.011482	4,659,777.05	109.930000	15,061,069.58	10,401,292.53	0.75
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	35,806.000	21.099850	755,501.24	60.940000	2,182,017.64	1,426,516.40	0.11
		Base		21.099850	755,501.24	60.940000	2,182,017.64	1,426,516.40	0.11
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,481.000	18.956404	274,507.69	24.600000	356,232.60	81,724.91	0.02
		Base		18.956404	274,507.69	24.600000	356,232.60	81,724.91	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	19,856.000	21.914229	435,128.93	23.130000	459,269.28	24,140.35	0.02
		Base		21.914229	435,128.93	23.130000	459,269.28	24,140.35	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,423.000	62.453373	1,337,938.62	64.030000	1,371,714.69	33,776.07	0.07
		Base		62.453373	1,337,938.62	64.030000	1,371,714.69	33,776.07	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,761.000	51.965041	1,234,741.33	75.160000	1,785,876.76	551,135.43	0.09
		Base		51.965041	1,234,741.33	75.160000	1,785,876.76	551,135.43	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	22,291.000	48.670571	1,084,915.69	72.080000	1,606,735.28	521,819.59	0.08
		Base		48.670571	1,084,915.69	72.080000	1,606,735.28	521,819.59	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	59,237.000	41.728515	2,471,872.02	77.180000	4,571,911.66	2,100,039.64	0.23
		Base		41.728515	2,471,872.02	77.180000	4,571,911.66	2,100,039.64	0.23
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	14,660.000	38.552173	565,174.85	84.000000	1,231,440.00	666,265.15	0.06
		Base		38.552173	565,174.85	84.000000	1,231,440.00	666,265.15	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	105,853.000	34.474849	3,649,266.20	64.240000	6,799,996.72	3,150,730.52	0.34
		Base		34.474849	3,649,266.20	64.240000	6,799,996.72	3,150,730.52	0.34
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	17,311.000	27.435614	474,937.91	91.160000	1,578,070.76	1,103,132.85	0.08
		Base		27.435614	474,937.91	91.160000	1,578,070.76	1,103,132.85	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	81,655.000	46.831921	3,824,060.49	82.210000	6,712,857.55	2,888,797.06	0.33
		Base		46.831921	3,824,060.49	82.210000	6,712,857.55	2,888,797.06	0.33
264411505	DUKE REALTY CORP REIT USD.01								
		Local	33,475.000	28.511700	954,429.16	28.511700	954,429.16	0.00	0.05
		Base		28.511700	954,429.16	28.511700	954,429.16	0.00	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	65,914.000	53.458390	3,523,656.32	85.120000	5,610,599.68	2,086,943.36	0.28
		Base		53.458390	3,523,656.32	85.120000	5,610,599.68	2,086,943.36	0.28
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,366.000	40.704859	2,212,960.35	95.140000	5,172,381.24	2,959,420.89	0.26
		Base		40.704859	2,212,960.35	95.140000	5,172,381.24	2,959,420.89	0.26
26884L109	EQT CORP COMMON STOCK								
		Local	16,322.000	44.525682	726,748.18	63.700000	1,039,711.40	312,963.22	0.05
		Base		44.525682	726,748.18	63.700000	1,039,711.40	312,963.22	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	25,868.000	26.366000	682,035.69	41.000000	1,060,588.00	378,552.31	0.05
		Base		26.366000	682,035.69	41.000000	1,060,588.00	378,552.31	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	13,734.000	34.575472	474,859.53	83.160000	1,142,119.44	667,259.91	0.06
		Base		34.575472	474,859.53	83.160000	1,142,119.44	667,259.91	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	94,798.000	11.869330	1,125,188.74	35.730000	3,387,132.54	2,261,943.80	0.17
		Base		11.869330	1,125,188.74	35.730000	3,387,132.54	2,261,943.80	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	24,585.000	49.270255	1,211,309.22	131.670000	3,237,106.95	2,025,797.73	0.16
		Base		49.270255	1,211,309.22	131.670000	3,237,106.95	2,025,797.73	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	30,684.000	35.837561	1,099,639.71	78.680000	2,414,217.12	1,314,577.41	0.12
		Base		35.837561	1,099,639.71	78.680000	2,414,217.12	1,314,577.41	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	19,759.000	46.502417	918,841.26	115.180000	2,275,841.62	1,357,000.36	0.11
		Base		46.502417	918,841.26	115.180000	2,275,841.62	1,357,000.36	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,198.000	36.724426	1,072,279.78	116.740000	3,408,574.52	2,336,294.74	0.17
		Base		36.724426	1,072,279.78	116.740000	3,408,574.52	2,336,294.74	0.17
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	60,696.000	38.991035	2,366,599.87	59.610000	3,618,088.56	1,251,488.69	0.18
		Base		38.991035	2,366,599.87	59.610000	3,618,088.56	1,251,488.69	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,901.000	60.953851	1,030,181.03	76.720000	1,296,644.72	266,463.69	0.06
		Base		60.953851	1,030,181.03	76.720000	1,296,644.72	266,463.69	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,062.000	64.332895	711,650.49	56.430000	624,228.66	-87,421.83	0.03
		Base		64.332895	711,650.49	56.430000	624,228.66	-87,421.83	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,321.000	35.610428	403,145.66	145.440000	1,646,526.24	1,243,380.58	0.08
		Base		35.610428	403,145.66	145.440000	1,646,526.24	1,243,380.58	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,337.000	266.679321	1,956,626.18	450.730000	3,307,006.01	1,350,379.83	0.16
		Base		266.679321	1,956,626.18	450.730000	3,307,006.01	1,350,379.83	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	34,578.000	44.526752	1,539,646.03	68.060000	2,353,378.68	813,732.65	0.12
		Base		44.526752	1,539,646.03	68.060000	2,353,378.68	813,732.65	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
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,178.000	178.931784	1,105,440.56	261.700000	1,616,782.60	511,342.04	0.08
		Base		178.931784	1,105,440.56	261.700000	1,616,782.60	511,342.04	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	29,843.000	31.223955	931,816.50	60.790000	1,814,155.97	882,339.47	0.09
		Base		31.223955	931,816.50	60.790000	1,814,155.97	882,339.47	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	87,218.000	41.287876	3,601,045.97	38.340000	3,343,938.12	-257,107.85	0.17
		Base		41.287876	3,601,045.97	38.340000	3,343,938.12	-257,107.85	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,449.000	56.551247	647,455.23	156.470000	1,791,425.03	1,143,969.80	0.09
		Base		56.551247	647,455.23	156.470000	1,791,425.03	1,143,969.80	0.09
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	16,967.000	41.713138	707,746.82	58.880000	999,016.96	291,270.14	0.05
		Base		41.713138	707,746.82	58.880000	999,016.96	291,270.14	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	55,898.000	26.934399	1,505,579.05	62.640000	3,501,450.72	1,995,871.67	0.17
		Base		26.934399	1,505,579.05	62.640000	3,501,450.72	1,995,871.67	0.17
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,858.000	86.046200	1,020,335.84	79.500000	942,711.00	-77,624.84	0.05
		Base		86.046200	1,020,335.84	79.500000	942,711.00	-77,624.84	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	399,060.000	59.277989	23,655,474.26	80.040000	31,940,762.40	8,285,288.14	1.59
		Base		59.277989	23,655,474.26	80.040000	31,940,762.40	8,285,288.14	1.59
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,851.000	29.185916	375,068.21	37.320000	479,599.32	104,531.11	0.02
		Base		29.185916	375,068.21	37.320000	479,599.32	104,531.11	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,620.000	31.097289	392,447.79	76.380000	963,915.60	571,467.81	0.05
		Base		31.097289	392,447.79	76.380000	963,915.60	571,467.81	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	222,613.000	65.293418	14,535,163.71	169.250000	37,677,250.25	23,142,086.54	1.88
		Base		65.293418	14,535,163.71	169.250000	37,677,250.25	23,142,086.54	1.88
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,242.000	30.171965	821,944.68	42.960000	1,170,316.32	348,371.64	0.06
		Base		30.171965	821,944.68	42.960000	1,170,316.32	348,371.64	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,803.000	150.810226	1,025,961.97	132.630000	902,281.89	-123,680.08	0.04
		Base		150.810226	1,025,961.97	132.630000	902,281.89	-123,680.08	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,166.000	80.544242	1,865,887.90	208.030000	4,819,222.98	2,953,335.08	0.24
		Base		80.544242	1,865,887.90	208.030000	4,819,222.98	2,953,335.08	0.24
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,093.000	128.059918	780,269.08	120.750000	735,729.75	-44,539.33	0.04
		Base		128.059918	780,269.08	120.750000	735,729.75	-44,539.33	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,133.000	36.592621	1,139,238.08	91.220000	2,839,952.26	1,700,714.18	0.14
		Base		36.592621	1,139,238.08	91.220000	2,839,952.26	1,700,714.18	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	70,659.000	24.214395	1,710,964.97	26.700000	1,886,595.30	175,630.33	0.09
		Base		24.214395	1,710,964.97	26.700000	1,886,595.30	175,630.33	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	20,002.000	22.119638	442,436.99	128.500000	2,570,257.00	2,127,820.01	0.13
		Base		22.119638	442,436.99	128.500000	2,570,257.00	2,127,820.01	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,790.000	44.477432	1,858,711.89	31.910000	1,333,518.90	-525,192.99	0.07
		Base		44.477432	1,858,711.89	31.910000	1,333,518.90	-525,192.99	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,164.000	41.794976	550,189.06	43.430000	571,712.52	21,523.46	0.03
		Base		41.794976	550,189.06	43.430000	571,712.52	21,523.46	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
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,301.000	24.670183	303,467.92	41.130000	505,940.13	202,472.21	0.03
		Base		24.670183	303,467.92	41.130000	505,940.13	202,472.21	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	12,360.000	63.722304	787,607.68	47.190000	583,268.40	-204,339.28	0.03
		Base		63.722304	787,607.68	47.190000	583,268.40	-204,339.28	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	368,345.000	12.478184	4,596,276.78	11.220000	4,132,830.90	-463,445.88	0.21
		Base		12.478184	4,596,276.78	11.220000	4,132,830.90	-463,445.88	0.21
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	28,397.000	18.909476	536,972.38	64.740000	1,838,421.78	1,301,449.40	0.09
		Base		18.909476	536,972.38	64.740000	1,838,421.78	1,301,449.40	0.09
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	14,488.000	56.895777	824,306.02	65.670000	951,426.96	127,120.94	0.05
		Base		56.895777	824,306.02	65.670000	951,426.96	127,120.94	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	32,248.000	25.755572	830,565.70	44.780000	1,444,065.44	613,499.74	0.07
		Base		25.755572	830,565.70	44.780000	1,444,065.44	613,499.74	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	125,358.000	24.843358	3,114,313.69	14.620000	1,832,733.96	-1,281,579.73	0.09
		Base		24.843358	3,114,313.69	14.620000	1,832,733.96	-1,281,579.73	0.09
36174X101	GGP INC REIT USD.01								
		Local	54,862.000	21.904373	1,201,717.73	22.610000	1,240,429.82	38,712.09	0.06
		Base		21.904373	1,201,717.73	22.610000	1,240,429.82	38,712.09	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,902.000	48.310521	816,544.43	58.790000	993,668.58	177,124.15	0.05
		Base		48.310521	816,544.43	58.790000	993,668.58	177,124.15	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	20,730.000	27.280257	565,519.72	23.830000	493,995.90	-71,523.82	0.02
		Base		27.280257	565,519.72	23.830000	493,995.90	-71,523.82	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
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,516.000	109.518001	932,655.30	128.320000	1,092,773.12	160,117.82	0.05
		Base		109.518001	932,655.30	128.320000	1,092,773.12	160,117.82	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	26,708.000	58.268394	1,556,232.27	196.330000	5,243,581.64	3,687,349.37	0.26
		Base		58.268394	1,556,232.27	196.330000	5,243,581.64	3,687,349.37	0.26
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	820,176.000	31.792658	26,075,575.02	25.610000	21,004,707.36	-5,070,867.66	1.05
		Base		31.792658	26,075,575.02	25.610000	21,004,707.36	-5,070,867.66	1.05
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,260.000	28.804600	1,562,937.62	55.660000	3,020,111.60	1,457,173.98	0.15
		Base		28.804600	1,562,937.62	55.660000	3,020,111.60	1,457,173.98	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	129,330.000	35.420283	4,580,905.24	35.980000	4,653,293.40	72,388.16	0.23
		Base		35.420283	4,580,905.24	35.980000	4,653,293.40	72,388.16	0.23
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,882.000	41.875688	581,318.30	84.930000	1,178,998.26	597,679.96	0.06
		Base		41.875688	581,318.30	84.930000	1,178,998.26	597,679.96	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	123,065.000	21.546602	2,651,632.52	76.090000	9,364,015.85	6,712,383.33	0.47
		Base		21.546602	2,651,632.52	76.090000	9,364,015.85	6,712,383.33	0.47
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,360.000	72.461458	1,040,546.53	94.370000	1,355,153.20	314,606.67	0.07
		Base		72.461458	1,040,546.53	94.370000	1,355,153.20	314,606.67	0.07
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	34,477.000	117.857419	4,063,370.25	225.330000	7,768,702.41	3,705,332.16	0.39
		Base		117.857419	4,063,370.25	225.330000	7,768,702.41	3,705,332.16	0.39
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	23,713.000	23.060039	546,822.71	31.510000	747,196.63	200,373.92	0.04
		Base		23.060039	546,822.71	31.510000	747,196.63	200,373.92	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
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,061.000	95.966955	485,688.76	166.740000	843,871.14	358,182.38	0.04
		Base		95.966955	485,688.76	166.740000	843,871.14	358,182.38	0.04
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	26,953.000	72.944159	1,966,063.91	80.340000	2,165,404.02	199,340.11	0.11
		Base		72.944159	1,966,063.91	80.340000	2,165,404.02	199,340.11	0.11
40414L109	HCP INC REIT USD1.0								
		Local	44,129.000	36.009258	1,589,052.53	31.650000	1,396,682.85	-192,369.68	0.07
		Base		36.009258	1,589,052.53	31.650000	1,396,682.85	-192,369.68	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	158,535.000	15.336191	2,431,323.09	19.100000	3,028,018.50	596,695.41	0.15
		Base		15.336191	2,431,323.09	19.100000	3,028,018.50	596,695.41	0.15
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	81,734.000	32.066640	2,620,934.78	42.440000	3,468,790.96	847,856.18	0.17
		Base		32.066640	2,620,934.78	42.440000	3,468,790.96	847,856.18	0.17
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	34,296.000	33.736147	1,157,014.90	22.920000	786,064.32	-370,950.58	0.04
		Base		33.736147	1,157,014.90	22.920000	786,064.32	-370,950.58	0.04
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	16,485.000	42.953495	708,088.37	48.670000	802,324.95	94,236.58	0.04
		Base		42.953495	708,088.37	48.670000	802,324.95	94,236.58	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	11,482.000	51.717293	593,817.96	114.470000	1,314,344.54	720,526.58	0.07
		Base		51.717293	593,817.96	114.470000	1,314,344.54	720,526.58	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	34,598.000	43.858784	1,517,426.21	55.000000	1,902,890.00	385,463.79	0.09
		Base		43.858784	1,517,426.21	55.000000	1,902,890.00	385,463.79	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,595.000	30.567638	323,864.12	105.880000	1,121,798.60	797,934.48	0.06
		Base		30.567638	323,864.12	105.880000	1,121,798.60	797,934.48	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
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,224.000	47.045414	480,992.31	50.620000	517,538.88	36,546.57	0.03
		Base		47.045414	480,992.31	50.620000	517,538.88	36,546.57	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,184.000	45.001833	593,304.16	105.310000	1,388,407.04	795,102.88	0.07
		Base		45.001833	593,304.16	105.310000	1,388,407.04	795,102.88	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	25,449.000	51.700456	1,315,724.91	44.540000	1,133,498.46	-182,226.45	0.06
		Base		51.700456	1,315,724.91	44.540000	1,133,498.46	-182,226.45	0.06
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	156,790.000	13.916183	2,181,918.34	17.510000	2,745,392.90	563,474.56	0.14
		Base		13.916183	2,181,918.34	17.510000	2,745,392.90	563,474.56	0.14
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	19,297.000	65.277100	1,259,652.20	62.530000	1,206,641.41	-53,010.79	0.06
		Base		65.277100	1,259,652.20	62.530000	1,206,641.41	-53,010.79	0.06
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,371.000	35.239325	929,296.24	44.210000	1,165,861.91	236,565.67	0.06
		Base		35.239325	929,296.24	44.210000	1,165,861.91	236,565.67	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	112,596.000	45.028644	5,070,045.19	149.600000	16,844,361.60	11,774,316.41	0.84
		Base		45.028644	5,070,045.19	149.600000	16,844,361.60	11,774,316.41	0.84
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	71,795.000	49.566260	3,558,609.67	136.120000	9,772,735.40	6,214,125.73	0.49
		Base		49.566260	3,558,609.67	136.120000	9,772,735.40	6,214,125.73	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	25,404.000	10.770500	273,613.77	34.170000	868,054.68	594,440.91	0.04
		Base		10.770500	273,613.77	34.170000	868,054.68	594,440.91	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	69,668.000	18.777374	1,308,182.06	18.660000	1,300,004.88	-8,177.18	0.06
		Base		18.777374	1,308,182.06	18.660000	1,300,004.88	-8,177.18	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
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	13,592.000	45.487101	618,260.68	231.200000	3,142,470.40	2,524,209.72	0.16
		Base		45.487101	618,260.68	231.200000	3,142,470.40	2,524,209.72	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,080.000	82.097500	663,347.80	90.710000	732,936.80	69,589.00	0.04
		Base		82.097500	663,347.80	90.710000	732,936.80	69,589.00	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,383.000	10.165016	1,040,724.82	13.250000	1,356,574.75	315,849.93	0.07
		Base		10.165016	1,040,724.82	13.250000	1,356,574.75	315,849.93	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,299.000	116.263770	964,873.03	166.460000	1,381,451.54	416,578.51	0.07
		Base		116.263770	964,873.03	166.460000	1,381,451.54	416,578.51	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	29,281.000	44.885410	1,314,289.69	140.710000	4,120,129.51	2,805,839.82	0.21
		Base		44.885410	1,314,289.69	140.710000	4,120,129.51	2,805,839.82	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,751.000	178.523579	2,454,877.74	173.850000	2,390,611.35	-64,266.39	0.12
		Base		178.523579	2,454,877.74	173.850000	2,390,611.35	-64,266.39	0.12
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,006.000	133.008703	2,128,937.30	133.290000	2,133,439.74	4,502.44	0.11
		Base		133.008703	2,128,937.30	133.290000	2,133,439.74	4,502.44	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	443,488.000	28.781540	12,764,267.51	35.470000	15,730,519.36	2,966,251.85	0.78
		Base		28.781540	12,764,267.51	35.470000	15,730,519.36	2,966,251.85	0.78
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	55,761.000	29.562706	1,648,446.05	66.710000	3,719,816.31	2,071,370.26	0.19
		Base		29.562706	1,648,446.05	66.710000	3,719,816.31	2,071,370.26	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	80,518.000	116.686156	9,395,335.91	144.670000	11,648,539.06	2,253,203.15	0.58
		Base		116.686156	9,395,335.91	144.670000	11,648,539.06	2,253,203.15	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,437.000	45.867106	341,113.67	133.180000	990,459.66	649,345.99	0.05
		Base		45.867106	341,113.67	133.180000	990,459.66	649,345.99	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	38,885.000	34.666530	1,348,008.01	54.980000	2,137,897.30	789,889.29	0.11
		Base		34.666530	1,348,008.01	54.980000	2,137,897.30	789,889.29	0.11
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	37,210.000	17.647751	656,672.80	21.610000	804,108.10	147,435.30	0.04
		Base		17.647751	656,672.80	21.610000	804,108.10	147,435.30	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,923.000	37.510483	859,852.80	137.210000	3,145,264.83	2,285,412.03	0.16
		Base		37.510483	859,852.80	137.210000	3,145,264.83	2,285,412.03	0.16
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,469.000	347.229631	1,204,539.59	938.260000	3,254,823.94	2,050,284.35	0.16
		Base		347.229631	1,204,539.59	938.260000	3,254,823.94	2,050,284.35	0.16
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,132.000	29.871166	690,979.81	36.430000	842,698.76	151,718.95	0.04
		Base		29.871166	690,979.81	36.430000	842,698.76	151,718.95	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	334,599.000	42.380099	14,180,338.59	91.800000	30,716,188.20	16,535,849.61	1.53
		Base		42.380099	14,180,338.59	91.800000	30,716,188.20	16,535,849.61	1.53
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,342.000	74.729238	847,579.02	52.720000	597,950.24	-249,628.78	0.03
		Base		74.729238	847,579.02	52.720000	597,950.24	-249,628.78	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	253,702.000	61.009457	15,478,221.36	132.720000	33,671,329.44	18,193,108.08	1.68
		Base		61.009457	15,478,221.36	132.720000	33,671,329.44	18,193,108.08	1.68
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	35,985.000	19.991473	719,393.14	27.950000	1,005,780.75	286,387.61	0.05
		Base		19.991473	719,393.14	27.950000	1,005,780.75	286,387.61	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
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,763.000	43.966940	649,083.93	92.630000	1,367,496.69	718,412.76	0.07
		Base		43.966940	649,083.93	92.630000	1,367,496.69	718,412.76	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,991.000	111.555921	1,114,555.21	103.190000	1,030,971.29	-83,583.92	0.05
		Base		111.555921	1,114,555.21	103.190000	1,030,971.29	-83,583.92	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	23,752.000	45.021461	1,069,349.73	68.000000	1,615,136.00	545,786.27	0.08
		Base		45.021461	1,069,349.73	68.000000	1,615,136.00	545,786.27	0.08
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	103,229.000	13.381648	1,381,374.18	18.040000	1,862,251.16	480,876.98	0.09
		Base		13.381648	1,381,374.18	18.040000	1,862,251.16	480,876.98	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	33,427.000	61.519326	2,056,406.50	123.160000	4,116,869.32	2,060,462.82	0.21
		Base		61.519326	2,056,406.50	123.160000	4,116,869.32	2,060,462.82	0.21
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,087.000	23.918024	958,801.83	20.180000	808,955.66	-149,846.17	0.04
		Base		23.918024	958,801.83	20.180000	808,955.66	-149,846.17	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	180,813.000	35.940906	6,498,583.08	20.430000	3,694,009.59	-2,804,573.49	0.18
		Base		35.940906	6,498,583.08	20.430000	3,694,009.59	-2,804,573.49	0.18
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	16,056.000	50.828069	816,095.48	41.350000	663,915.60	-152,179.88	0.03
		Base		50.828069	816,095.48	41.350000	663,915.60	-152,179.88	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,190.000	30.780245	1,729,541.99	87.460000	4,914,377.40	3,184,835.41	0.24
		Base		30.780245	1,729,541.99	87.460000	4,914,377.40	3,184,835.41	0.24
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	85,948.000	13.539798	1,163,718.52	24.520000	2,107,444.96	943,726.44	0.10
		Base		13.539798	1,163,718.52	24.520000	2,107,444.96	943,726.44	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
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	22,692.000	30.907423	701,351.25	46.390000	1,052,681.88	351,330.63	0.05
		Base		30.907423	701,351.25	46.390000	1,052,681.88	351,330.63	0.05
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	29,033.000	31.440604	912,815.06	34.560000	1,003,380.48	90,565.42	0.05
		Base		31.440604	912,815.06	34.560000	1,003,380.48	90,565.42	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,361.000	78.834112	580,297.90	174.970000	1,287,954.17	707,656.27	0.06
		Base		78.834112	580,297.90	174.970000	1,287,954.17	707,656.27	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,634.000	72.019090	693,831.91	158.910000	1,530,938.94	837,107.03	0.08
		Base		72.019090	693,831.91	158.910000	1,530,938.94	837,107.03	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,193.000	39.126332	594,446.36	159.460000	2,422,675.78	1,828,229.42	0.12
		Base		39.126332	594,446.36	159.460000	2,422,675.78	1,828,229.42	0.12
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,083.000	34.082726	718,566.11	98.990000	2,087,006.17	1,368,440.06	0.10
		Base		34.082726	718,566.11	98.990000	2,087,006.17	1,368,440.06	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	12,461.000	23.204142	289,146.81	48.180000	600,370.98	311,224.17	0.03
		Base		23.204142	289,146.81	48.180000	600,370.98	311,224.17	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,136.000	39.316388	752,358.41	52.440000	1,003,491.84	251,133.43	0.05
		Base		39.316388	752,358.41	52.440000	1,003,491.84	251,133.43	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	30,498.000	31.430965	958,581.56	26.030000	793,862.94	-164,718.62	0.04
		Base		31.430965	958,581.56	26.030000	793,862.94	-164,718.62	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	27,568.000	47.845292	1,318,999.02	58.680000	1,617,690.24	298,691.22	0.08
		Base		47.845292	1,318,999.02	58.680000	1,617,690.24	298,691.22	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
532457108	ELI LILLY + CO COMMON STOCK								
		Local	91,445.000	59.011863	5,396,339.78	82.660000	7,558,843.70	2,162,503.92	0.38
		Base		59.011863	5,396,339.78	82.660000	7,558,843.70	2,162,503.92	0.38
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	21,123.000	39.916589	843,158.12	73.060000	1,543,246.38	700,088.26	0.08
		Base		39.916589	843,158.12	73.060000	1,543,246.38	700,088.26	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	23,444.000	68.576245	1,607,701.48	292.130000	6,848,695.72	5,240,994.24	0.34
		Base		68.576245	1,607,701.48	292.130000	6,848,695.72	5,240,994.24	0.34
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	26,002.000	28.665271	745,354.38	48.680000	1,265,777.36	520,422.98	0.06
		Base		28.665271	745,354.38	48.680000	1,265,777.36	520,422.98	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	80,812.000	24.923834	2,014,144.86	77.400000	6,254,848.80	4,240,703.94	0.31
		Base		24.923834	2,014,144.86	77.400000	6,254,848.80	4,240,703.94	0.31
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	14,491.000	99.914212	1,447,856.84	163.150000	2,364,206.65	916,349.81	0.12
		Base		99.914212	1,447,856.84	163.150000	2,364,206.65	916,349.81	0.12
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,432.000	33.003200	1,499,401.38	33.003199	1,499,401.38	0.00	0.07
		Base		33.003200	1,499,401.38	33.003199	1,499,401.38	0.00	0.07
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,217.000	70.323537	788,819.12	57.390000	643,743.63	-145,075.49	0.03
		Base		70.323537	788,819.12	57.390000	643,743.63	-145,075.49	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	28,678.000	32.265473	925,309.23	23.750000	681,102.50	-244,206.73	0.03
		Base		32.265473	925,309.23	23.750000	681,102.50	-244,206.73	0.03
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	80,051.000	17.661505	1,413,821.16	12.230000	979,023.73	-434,797.43	0.05
		Base		17.661505	1,413,821.16	12.230000	979,023.73	-434,797.43	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
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	48,854.000	13.688697	668,747.59	55.990000	2,735,335.46	2,066,587.87	0.14
		Base		13.688697	668,747.59	55.990000	2,735,335.46	2,066,587.87	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	48,533.000	37.054566	1,798,369.23	77.970000	3,784,118.01	1,985,748.78	0.19
		Base		37.054566	1,798,369.23	77.970000	3,784,118.01	1,985,748.78	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	29,261.000	37.675849	1,102,433.02	104.190000	3,048,703.59	1,946,270.57	0.15
		Base		37.675849	1,102,433.02	104.190000	3,048,703.59	1,946,270.57	0.15
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,899.000	134.134823	791,261.32	226.430000	1,335,710.57	544,449.25	0.07
		Base		134.134823	791,261.32	226.430000	1,335,710.57	544,449.25	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	30,132.000	19.832069	597,579.90	38.130000	1,148,933.16	551,353.26	0.06
		Base		19.832069	597,579.90	38.130000	1,148,933.16	551,353.26	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	88,339.000	30.698774	2,711,899.00	127.800000	11,289,724.20	8,577,825.20	0.56
		Base		30.698774	2,711,899.00	127.800000	11,289,724.20	8,577,825.20	0.56
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	32,261.000	22.033794	710,832.23	20.020000	645,865.22	-64,967.01	0.03
		Base		22.033794	710,832.23	20.020000	645,865.22	-64,967.01	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,664.000	36.336739	387,494.98	95.300000	1,016,279.20	628,784.22	0.05
		Base		36.336739	387,494.98	95.300000	1,016,279.20	628,784.22	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	76,763.000	50.374090	3,866,866.30	155.140000	11,909,011.82	8,042,145.52	0.59
		Base		50.374090	3,866,866.30	155.140000	11,909,011.82	8,042,145.52	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	19,863.000	62.016862	1,231,840.92	161.870000	3,215,223.81	1,983,382.89	0.16
		Base		62.016862	1,231,840.92	161.870000	3,215,223.81	1,983,382.89	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
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	257,595.000	46.275891	11,920,438.04	63.880000	16,455,168.60	4,534,730.56	0.82
		Base		46.275891	11,920,438.04	63.880000	16,455,168.60	4,534,730.56	0.82
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	101,756.000	40.642249	4,135,592.73	55.000000	5,596,580.00	1,460,987.27	0.28
		Base		40.642249	4,135,592.73	55.000000	5,596,580.00	1,460,987.27	0.28
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,432.000	407.480707	990,993.08	573.080000	1,393,730.56	402,737.48	0.07
		Base		407.480707	990,993.08	573.080000	1,393,730.56	402,737.48	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	727,249.000	33.788932	24,572,967.29	72.700000	52,871,002.30	28,298,035.01	2.63
		Base		33.788932	24,572,967.29	72.700000	52,871,002.30	28,298,035.01	2.63
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,604.000	36.299410	784,212.46	80.040000	1,729,184.16	944,971.70	0.09
		Base		36.299410	784,212.46	80.040000	1,729,184.16	944,971.70	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	97,939.000	16.675821	1,633,213.21	28.120000	2,754,044.68	1,120,831.47	0.14
		Base		16.675821	1,633,213.21	28.120000	2,754,044.68	1,120,831.47	0.14
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,696.000	88.979141	951,720.89	103.530000	1,107,356.88	155,635.99	0.06
		Base		88.979141	951,720.89	103.530000	1,107,356.88	155,635.99	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,949.000	79.573764	473,384.32	248.990000	1,481,241.51	1,007,857.19	0.07
		Base		79.573764	473,384.32	248.990000	1,481,241.51	1,007,857.19	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	17,390.000	51.634857	897,930.17	88.980000	1,547,362.20	649,432.03	0.08
		Base		51.634857	897,930.17	88.980000	1,547,362.20	649,432.03	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	142,896.000	17.527339	2,504,586.60	44.020000	6,290,281.92	3,785,695.32	0.31
		Base		17.527339	2,504,586.60	44.020000	6,290,281.92	3,785,695.32	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
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	41,326.000	52.117313	2,153,800.09	116.820000	4,827,703.32	2,673,903.23	0.24
		Base		52.117313	2,153,800.09	116.820000	4,827,703.32	2,673,903.23	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,967.000	26.802093	1,017,595.08	52.750000	2,002,759.25	985,164.17	0.10
		Base		26.802093	1,017,595.08	52.750000	2,002,759.25	985,164.17	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,674.000	31.211711	489,212.36	131.630000	2,063,168.62	1,573,956.26	0.10
		Base		31.211711	489,212.36	131.630000	2,063,168.62	1,573,956.26	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	134,142.000	36.610259	4,910,973.37	46.900000	6,291,259.80	1,380,286.43	0.31
		Base		36.610259	4,910,973.37	46.900000	6,291,259.80	1,380,286.43	0.31
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	33,058.000	49.949256	1,651,222.52	24.140000	798,020.12	-853,202.40	0.04
		Base		49.949256	1,651,222.52	24.140000	798,020.12	-853,202.40	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,396.000	71.044419	1,093,799.87	90.680000	1,396,109.28	302,309.41	0.07
		Base		71.044419	1,093,799.87	90.680000	1,396,109.28	302,309.41	0.07
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	29,768.000	23.989359	714,115.25	24.620000	732,888.16	18,772.91	0.04
		Base		23.989359	714,115.25	24.620000	732,888.16	18,772.91	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,734.000	30.548706	327,909.81	74.370000	798,287.58	470,377.77	0.04
		Base		30.548706	327,909.81	74.370000	798,287.58	470,377.77	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	35,791.000	47.057486	1,684,234.47	32.710000	1,170,723.61	-513,510.86	0.06
		Base		47.057486	1,684,234.47	32.710000	1,170,723.61	-513,510.86	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	26,836.000	16.471969	442,041.77	14.750000	395,831.00	-46,210.77	0.02
		Base		16.471969	442,041.77	14.750000	395,831.00	-46,210.77	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
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	25,517.000	35.218901	898,680.69	43.420000	1,107,948.14	209,267.45	0.06
		Base		35.218901	898,680.69	43.420000	1,107,948.14	209,267.45	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	40,591.000	30.520910	1,238,874.27	181.660000	7,373,761.06	6,134,886.79	0.37
		Base		30.520910	1,238,874.27	181.660000	7,373,761.06	6,134,886.79	0.37
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	45,497.000	34.191958	1,555,631.52	52.720000	2,398,601.84	842,970.32	0.12
		Base		34.191958	1,555,631.52	52.720000	2,398,601.84	842,970.32	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,759.000	52.814797	990,752.77	28.730000	538,946.07	-451,806.70	0.03
		Base		52.814797	990,752.77	28.730000	538,946.07	-451,806.70	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	50,219.000	37.502461	1,883,336.09	37.170000	1,866,640.23	-16,695.86	0.09
		Base		37.502461	1,883,336.09	37.170000	1,866,640.23	-16,695.86	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	35,993.000	12.056960	433,966.16	14.310000	515,059.83	81,093.67	0.03
		Base		12.056960	433,966.16	14.310000	515,059.83	81,093.67	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,280.000	12.993569	146,567.46	14.700000	165,816.00	19,248.54	0.01
		Base		12.993569	146,567.46	14.700000	165,816.00	19,248.54	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	44,090.000	54.514853	2,403,559.86	146.090000	6,441,108.10	4,037,548.24	0.32
		Base		54.514853	2,403,559.86	146.090000	6,441,108.10	4,037,548.24	0.32
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	124,807.000	15.605730	1,947,704.33	59.050000	7,369,853.35	5,422,149.02	0.37
		Base		15.605730	1,947,704.33	59.050000	7,369,853.35	5,422,149.02	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,461.000	9.052287	275,741.70	26.060000	793,813.66	518,071.96	0.04
		Base		9.052287	275,741.70	26.060000	793,813.66	518,071.96	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
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,868.000	41.518669	1,779,822.29	28.910000	1,239,313.88	-540,508.41	0.06
		Base		41.518669	1,779,822.29	28.910000	1,239,313.88	-540,508.41	0.06
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,478.000	28.817272	301,947.38	48.570000	508,916.46	206,969.08	0.03
		Base		28.817272	301,947.38	48.570000	508,916.46	206,969.08	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	27,292.000	42.906018	1,170,991.03	112.580000	3,072,533.36	1,901,542.33	0.15
		Base		42.906018	1,170,991.03	112.580000	3,072,533.36	1,901,542.33	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,324.000	57.728416	1,173,272.32	87.510000	1,778,553.24	605,280.92	0.09
		Base		57.728416	1,173,272.32	87.510000	1,778,553.24	605,280.92	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	16,441.000	51.893790	853,185.80	263.130000	4,326,120.33	3,472,934.53	0.22
		Base		51.893790	853,185.80	263.130000	4,326,120.33	3,472,934.53	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	30,047.000	35.044131	1,052,971.00	57.670000	1,732,810.49	679,839.49	0.09
		Base		35.044131	1,052,971.00	57.670000	1,732,810.49	679,839.49	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	56,036.000	27.470963	1,539,362.91	162.510000	9,106,410.36	7,567,047.45	0.45
		Base		27.470963	1,539,362.91	162.510000	9,106,410.36	7,567,047.45	0.45
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	8,571.000	48.553159	416,149.13	204.300000	1,751,055.30	1,334,906.17	0.09
		Base		48.553159	416,149.13	204.300000	1,751,055.30	1,334,906.17	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	72,007.000	45.124344	3,249,268.63	61.930000	4,459,393.51	1,210,124.88	0.22
		Base		45.124344	3,249,268.63	61.930000	4,459,393.51	1,210,124.88	0.22
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	21,920.000	42.867606	939,657.93	78.740000	1,725,980.80	786,322.87	0.09
		Base		42.867606	939,657.93	78.740000	1,725,980.80	786,322.87	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
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	35,773.000	36.779373	1,315,708.52	56.570000	2,023,678.61	707,970.09	0.10
		Base		36.779373	1,315,708.52	56.570000	2,023,678.61	707,970.09	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	282,886.000	21.889987	6,192,370.96	49.930000	14,124,497.98	7,932,127.02	0.70
		Base		21.889987	6,192,370.96	49.930000	14,124,497.98	7,932,127.02	0.70
69331C108	P G + E CORP COMMON STOCK								
		Local	48,088.000	38.776126	1,864,666.36	67.690000	3,255,076.72	1,390,410.36	0.16
		Base		38.776126	1,864,666.36	67.690000	3,255,076.72	1,390,410.36	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	45,574.000	80.550181	3,670,993.94	128.800000	5,869,931.20	2,198,937.26	0.29
		Base		80.550181	3,670,993.94	128.800000	5,869,931.20	2,198,937.26	0.29
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	24,129.000	36.046662	869,769.91	105.250000	2,539,577.25	1,669,807.34	0.13
		Base		36.046662	869,769.91	105.250000	2,539,577.25	1,669,807.34	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	64,340.000	26.125747	1,680,930.54	38.330000	2,466,152.20	785,221.66	0.12
		Base		26.125747	1,680,930.54	38.330000	2,466,152.20	785,221.66	0.12
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,347.000	119.459128	877,666.21	119.290000	876,423.63	-1,242.58	0.04
		Base		119.459128	877,666.21	119.290000	876,423.63	-1,242.58	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,083.000	30.727409	1,016,554.87	68.450000	2,264,531.35	1,247,976.48	0.11
		Base		30.727409	1,016,554.87	68.450000	2,264,531.35	1,247,976.48	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	12,542.000	50.824073	637,435.52	165.980000	2,081,721.16	1,444,285.64	0.10
		Base		50.824073	637,435.52	165.980000	2,081,721.16	1,444,285.64	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	7,685.000	37.245249	286,229.74	41.720000	320,618.20	34,388.46	0.02
		Base		37.245249	286,229.74	41.720000	320,618.20	34,388.46	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
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	30,111.000	33.279048	1,002,065.41	57.850000	1,741,921.35	739,855.94	0.09
		Base		33.279048	1,002,065.41	57.850000	1,741,921.35	739,855.94	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	105,214.000	17.909486	1,884,328.68	58.550000	6,160,279.70	4,275,951.02	0.31
		Base		17.909486	1,884,328.68	58.550000	6,160,279.70	4,275,951.02	0.31
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,430.000	16.561143	537,077.88	17.440000	565,579.20	28,501.32	0.03
		Base		16.561143	537,077.88	17.440000	565,579.20	28,501.32	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	134,534.000	54.467296	7,327,703.19	116.610000	15,688,009.74	8,360,306.55	0.78
		Base		54.467296	7,327,703.19	116.610000	15,688,009.74	8,360,306.55	0.78
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,363.000	26.639622	276,066.40	65.830000	682,196.29	406,129.89	0.03
		Base		26.639622	276,066.40	65.830000	682,196.29	406,129.89	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	562,043.000	28.252806	15,879,291.63	33.160000	18,637,345.88	2,758,054.25	0.93
		Base		28.252806	15,879,291.63	33.160000	18,637,345.88	2,758,054.25	0.93
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	146,272.000	40.247242	5,887,044.58	116.710000	17,071,405.12	11,184,360.54	0.85
		Base		40.247242	5,887,044.58	116.710000	17,071,405.12	11,184,360.54	0.85
718546104	PHILLIPS 66 COMMON STOCK								
		Local	41,315.000	27.735722	1,145,901.36	83.750000	3,460,131.25	2,314,229.89	0.17
		Base		27.735722	1,145,901.36	83.750000	3,460,131.25	2,314,229.89	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,506.000	42.682163	448,418.80	86.730000	911,185.38	462,766.58	0.05
		Base		42.682163	448,418.80	86.730000	911,185.38	462,766.58	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,019.000	91.929562	1,472,619.66	163.100000	2,612,698.90	1,140,079.24	0.13
		Base		91.929562	1,472,619.66	163.100000	2,612,698.90	1,140,079.24	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
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	26,922.000	57.922208	1,559,381.69	130.160000	3,504,167.52	1,944,785.83	0.17
		Base		57.922208	1,559,381.69	130.160000	3,504,167.52	1,944,785.83	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	22,723.000	41.092744	933,750.43	82.720000	1,879,646.56	945,896.13	0.09
		Base		41.092744	933,750.43	82.720000	1,879,646.56	945,896.13	0.09
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,630.000	347.366888	1,608,308.69	2,028.500000	9,391,955.00	7,783,646.31	0.47
		Base		347.366888	1,608,308.69	2,028.500000	9,391,955.00	7,783,646.31	0.47
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,243.000	32.703225	825,527.50	66.750000	1,684,970.25	859,442.75	0.08
		Base		32.703225	825,527.50	66.750000	1,684,970.25	859,442.75	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	240,872.000	56.532331	13,617,055.65	90.820000	21,875,995.04	8,258,939.39	1.09
		Base		56.532331	13,617,055.65	90.820000	21,875,995.04	8,258,939.39	1.09
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	54,708.000	17.672809	966,844.01	47.130000	2,578,388.04	1,611,544.03	0.13
		Base		17.672809	966,844.01	47.130000	2,578,388.04	1,611,544.03	0.13
74340W103	PROLOGIS INC REIT USD.01								
		Local	49,944.000	42.030761	2,099,184.34	60.810000	3,037,094.64	937,910.30	0.15
		Base		42.030761	2,099,184.34	60.810000	3,037,094.64	937,910.30	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	40,403.000	50.091987	2,023,866.55	113.230000	4,574,831.69	2,550,965.14	0.23
		Base		50.091987	2,023,866.55	113.230000	4,574,831.69	2,550,965.14	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	47,643.000	29.624033	1,411,377.80	44.970000	2,142,505.71	731,127.91	0.11
		Base		29.624033	1,411,377.80	44.970000	2,142,505.71	731,127.91	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,080.000	100.372857	1,413,249.83	205.570000	2,894,425.60	1,481,175.77	0.14
		Base		100.372857	1,413,249.83	205.570000	2,894,425.60	1,481,175.77	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	26,743.000	18.018766	481,875.87	24.420000	653,064.06	171,188.19	0.03
		Base		18.018766	481,875.87	24.420000	653,064.06	171,188.19	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,969.000	81.001730	969,509.71	68.560000	820,594.64	-148,915.07	0.04
		Base		81.001730	969,509.71	68.560000	820,594.64	-148,915.07	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	139,143.000	43.610721	6,068,126.50	53.190000	7,401,016.17	1,332,889.67	0.37
		Base		43.610721	6,068,126.50	53.190000	7,401,016.17	1,332,889.67	0.37
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,949.000	23.577049	328,876.26	33.730000	470,499.77	141,623.51	0.02
		Base		23.577049	328,876.26	33.730000	470,499.77	141,623.51	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,887.000	45.209097	582,609.63	108.310000	1,395,790.97	813,181.34	0.07
		Base		45.209097	582,609.63	108.310000	1,395,790.97	813,181.34	0.07
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,191.000	96.089636	498,801.30	75.650000	392,699.15	-106,102.15	0.02
		Base		96.089636	498,801.30	75.650000	392,699.15	-106,102.15	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,721.000	51.763979	917,309.48	21.110000	374,090.31	-543,219.17	0.02
		Base		51.763979	917,309.48	21.110000	374,090.31	-543,219.17	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	12,071.000	77.898529	940,313.14	83.190000	1,004,186.49	63,873.35	0.05
		Base		77.898529	940,313.14	83.190000	1,004,186.49	63,873.35	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	27,414.000	45.897194	1,258,225.68	171.770000	4,708,902.78	3,450,677.10	0.23
		Base		45.897194	1,258,225.68	171.770000	4,708,902.78	3,450,677.10	0.23
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,716.000	51.543349	1,325,488.76	57.060000	1,467,354.96	141,866.20	0.07
		Base		51.543349	1,325,488.76	57.060000	1,467,354.96	141,866.20	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
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,743.000	30.422130	509,357.72	98.870000	1,655,380.41	1,146,022.69	0.08
		Base		30.422130	509,357.72	98.870000	1,655,380.41	1,146,022.69	0.08
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,775.000	68.926493	949,462.44	66.220000	912,180.50	-37,281.94	0.05
		Base		68.926493	949,462.44	66.220000	912,180.50	-37,281.94	0.05
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,176.000	248.540520	1,783,526.77	491.620000	3,527,865.12	1,744,338.35	0.18
		Base		248.540520	1,783,526.77	491.620000	3,527,865.12	1,744,338.35	0.18
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	113,209.000	12.746486	1,443,016.92	14.600000	1,652,851.40	209,834.48	0.08
		Base		12.746486	1,443,016.92	14.600000	1,652,851.40	209,834.48	0.08
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	21,652.000	24.013607	519,942.62	64.220000	1,390,491.44	870,548.82	0.07
		Base		24.013607	519,942.62	64.220000	1,390,491.44	870,548.82	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	13,346.000	77.017500	1,027,875.56	77.017500	1,027,875.56	0.00	0.05
		Base		77.017500	1,027,875.56	77.017500	1,027,875.56	0.00	0.05
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,978.000	29.725525	356,052.34	45.250000	542,004.50	185,952.16	0.03
		Base		29.725525	356,052.34	45.250000	542,004.50	185,952.16	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,133.000	46.859126	568,541.77	165.030000	2,002,308.99	1,433,767.22	0.10
		Base		46.859126	568,541.77	165.030000	2,002,308.99	1,433,767.22	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	15,293.000	53.347057	815,836.54	106.530000	1,629,163.29	813,326.75	0.08
		Base		53.347057	815,836.54	106.530000	1,629,163.29	813,326.75	0.08
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,609.000	72.961667	701,088.66	232.460000	2,233,708.14	1,532,619.48	0.11
		Base		72.961667	701,088.66	232.460000	2,233,708.14	1,532,619.48	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
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	36,919.000	14.645110	540,682.82	55.320000	2,042,359.08	1,501,676.26	0.10
		Base		14.645110	540,682.82	55.320000	2,042,359.08	1,501,676.26	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	24,280.000	41.333341	1,003,573.51	153.590000	3,729,165.20	2,725,591.69	0.19
		Base		41.333341	1,003,573.51	153.590000	3,729,165.20	2,725,591.69	0.19
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,590.000	132.076117	1,266,609.96	103.270000	990,359.30	-276,250.66	0.05
		Base		132.076117	1,266,609.96	103.270000	990,359.30	-276,250.66	0.05
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	12,400.000	241.621500	2,996,106.60	246.770000	3,059,948.00	63,841.40	0.15
		Base		241.621500	2,996,106.60	246.770000	3,059,948.00	63,841.40	0.15
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.031801	756.41	0.048800	1,160.76	404.35	0.00
		Base		0.031801	756.41	0.048800	1,160.76	404.35	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,973.000	33.166376	2,088,586.21	90.800000	5,717,948.40	3,629,362.19	0.28
		Base		33.166376	2,088,586.21	90.800000	5,717,948.40	3,629,362.19	0.28
80589M102	SCANA CORP COMMON STOCK								
		Local	13,459.000	40.835640	549,606.88	64.370000	866,355.83	316,748.95	0.04
		Base		40.835640	549,606.88	64.370000	866,355.83	316,748.95	0.04
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,471.000	139.631953	1,043,190.32	182.210000	1,361,290.91	318,100.59	0.07
		Base		139.631953	1,043,190.32	182.210000	1,361,290.91	318,100.59	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	130,860.000	85.633717	11,206,028.20	68.600000	8,976,996.00	-2,229,032.20	0.45
		Base		85.633717	11,206,028.20	68.600000	8,976,996.00	-2,229,032.20	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	114,595.000	21.268147	2,437,223.31	42.900000	4,916,125.50	2,478,902.19	0.24
		Base		21.268147	2,437,223.31	42.900000	4,916,125.50	2,478,902.19	0.24
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,032.000	50.097548	452,481.05	87.410000	789,487.12	337,006.07	0.04
		Base		50.097548	452,481.05	87.410000	789,487.12	337,006.07	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	18,441.000	23.950139	441,664.52	43.510000	802,367.91	360,703.39	0.04
		Base		23.950139	441,664.52	43.510000	802,367.91	360,703.39	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,622.000	52.405326	1,237,918.60	113.010000	2,669,522.22	1,431,603.62	0.13
		Base		52.405326	1,237,918.60	113.010000	2,669,522.22	1,431,603.62	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,631.000	66.262786	505,651.32	337.270000	2,573,707.37	2,068,056.05	0.13
		Base		66.262786	505,651.32	337.270000	2,573,707.37	2,068,056.05	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	29,403.000	84.022544	2,470,514.87	158.500000	4,660,375.50	2,189,860.63	0.23
		Base		84.022544	2,470,514.87	158.500000	4,660,375.50	2,189,860.63	0.23
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	17,379.000	92.588038	1,609,087.52	104.870000	1,822,535.73	213,448.21	0.09
		Base		92.588038	1,609,087.52	104.870000	1,822,535.73	213,448.21	0.09
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	13,867.000	53.767100	745,588.37	53.767099	745,588.37	0.00	0.04
		Base		53.767100	745,588.37	53.767099	745,588.37	0.00	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,964.000	62.513613	685,399.25	121.900000	1,336,511.60	651,112.35	0.07
		Base		62.513613	685,399.25	121.900000	1,336,511.60	651,112.35	0.07
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,457.000	48.828017	266,454.49	154.200000	841,469.40	575,014.91	0.04
		Base		48.828017	266,454.49	154.200000	841,469.40	575,014.91	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
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,670.000	33.863438	3,171,988.23	47.930000	4,489,603.10	1,317,614.87	0.22
		Base		33.863438	3,171,988.23	47.930000	4,489,603.10	1,317,614.87	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	56,947.000	14.089378	802,347.82	55.510000	3,161,127.97	2,358,780.15	0.16
		Base		14.089378	802,347.82	55.510000	3,161,127.97	2,358,780.15	0.16
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,406.000	54.312060	782,419.54	140.690000	2,026,780.14	1,244,360.60	0.10
		Base		54.312060	782,419.54	140.690000	2,026,780.14	1,244,360.60	0.10
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	61,514.000	17.408937	1,070,893.38	10.150000	624,367.10	-446,526.28	0.03
		Base		17.408937	1,070,893.38	10.150000	624,367.10	-446,526.28	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	136,381.000	14.250240	1,943,462.04	53.980000	7,361,846.38	5,418,384.34	0.37
		Base		14.250240	1,943,462.04	53.980000	7,361,846.38	5,418,384.34	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,308.000	51.806113	1,725,558.01	93.230000	3,105,304.84	1,379,746.83	0.15
		Base		51.806113	1,725,558.01	93.230000	3,105,304.84	1,379,746.83	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,030.000	69.113603	554,982.23	77.080000	618,952.40	63,970.17	0.03
		Base		69.113603	554,982.23	77.080000	618,952.40	63,970.17	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,216.000	51.189192	1,495,543.44	147.100000	4,297,673.60	2,802,130.16	0.21
		Base		51.189192	1,495,543.44	147.100000	4,297,673.60	2,802,130.16	0.21
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	45,534.000	42.743558	1,946,285.18	57.290000	2,608,642.86	662,357.68	0.13
		Base		42.743558	1,946,285.18	57.290000	2,608,642.86	662,357.68	0.13
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	57,284.000	28.938532	1,657,714.86	30.990000	1,775,231.16	117,516.30	0.09
		Base		28.938532	1,657,714.86	30.990000	1,775,231.16	117,516.30	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
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	14,156.000	70.252463	994,493.86	76.570000	1,083,924.92	89,431.06	0.05
		Base		70.252463	994,493.86	76.570000	1,083,924.92	89,431.06	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	72,540.000	31.785121	2,305,692.65	30.320000	2,199,412.80	-106,279.85	0.11
		Base		31.785121	2,305,692.65	30.320000	2,199,412.80	-106,279.85	0.11
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	46,372.000	27.882975	1,292,989.31	52.620000	2,440,094.64	1,147,105.33	0.12
		Base		27.882975	1,292,989.31	52.620000	2,440,094.64	1,147,105.33	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	60,583.000	17.105020	1,036,273.40	70.310000	4,259,590.73	3,223,317.33	0.21
		Base		17.105020	1,036,273.40	70.310000	4,259,590.73	3,223,317.33	0.21
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	51,960.000	46.308658	2,406,197.88	56.670000	2,944,573.20	538,375.32	0.15
		Base		46.308658	2,406,197.88	56.670000	2,944,573.20	538,375.32	0.15
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	93,833.000	35.443096	3,325,731.99	81.380000	7,636,129.54	4,310,397.55	0.38
		Base		35.443096	3,325,731.99	81.380000	7,636,129.54	4,310,397.55	0.38
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	25,211.000	32.101479	809,310.39	49.130000	1,238,616.43	429,306.04	0.06
		Base		32.101479	809,310.39	49.130000	1,238,616.43	429,306.04	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,844.000	55.259054	2,035,964.59	175.530000	6,467,227.32	4,431,262.73	0.32
		Base		55.259054	2,035,964.59	175.530000	6,467,227.32	4,431,262.73	0.32
88579Y101	3M CO COMMON STOCK USD.01								
		Local	56,280.000	74.252031	4,178,904.30	201.170000	11,321,847.60	7,142,943.30	0.56
		Base		74.252031	4,178,904.30	201.170000	11,321,847.60	7,142,943.30	0.56
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,095.000	45.118702	455,473.30	95.510000	964,173.45	508,700.15	0.05
		Base		45.118702	455,473.30	95.510000	964,173.45	508,700.15	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
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	73,039.000	59.545229	4,349,123.96	102.420000	7,480,654.38	3,131,530.42	0.37
		Base		59.545229	4,349,123.96	102.420000	7,480,654.38	3,131,530.42	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,247.000	21.063428	215,836.95	78.970000	809,205.59	593,368.64	0.04
		Base		21.063428	215,836.95	78.970000	809,205.59	593,368.64	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	15,598.000	27.246994	424,998.61	63.460000	989,849.08	564,850.47	0.05
		Base		27.246994	424,998.61	63.460000	989,849.08	564,850.47	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,108.000	72.130961	873,361.68	56.120000	679,500.96	-193,860.72	0.03
		Base		72.130961	873,361.68	56.120000	679,500.96	-193,860.72	0.03
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,606.000	264.926622	1,220,252.02	282.140000	1,299,536.84	79,284.82	0.06
		Base		264.926622	1,220,252.02	282.140000	1,299,536.84	79,284.82	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	26,315.000	44.975704	1,183,535.65	128.090000	3,370,688.35	2,187,152.70	0.17
		Base		44.975704	1,183,535.65	128.090000	3,370,688.35	2,187,152.70	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	10,401.000	36.776181	382,509.06	39.020000	405,847.02	23,337.96	0.02
		Base		36.776181	382,509.06	39.020000	405,847.02	23,337.96	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	99,107.000	16.312790	1,616,711.72	29.100000	2,884,013.70	1,267,301.98	0.14
		Base		16.312790	1,616,711.72	29.100000	2,884,013.70	1,267,301.98	0.14
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	45,874.000	26.822174	1,230,440.40	28.690000	1,316,125.06	85,684.66	0.07
		Base		26.822174	1,230,440.40	28.690000	1,316,125.06	85,684.66	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,141.000	21.945275	595,616.70	63.360000	1,719,653.76	1,124,037.06	0.09
		Base		21.945275	595,616.70	63.360000	1,719,653.76	1,124,037.06	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
902653104	UDR INC REIT USD.01								
		25,182.000	Local	35.893786	903,877.32	39.090000	984,364.38	80,487.06	0.05
			Base	35.893786	903,877.32	39.090000	984,364.38	80,487.06	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		149,195.000	Local	26.563739	3,963,177.05	52.780000	7,874,512.10	3,911,335.05	0.39
			Base	26.563739	3,963,177.05	52.780000	7,874,512.10	3,911,335.05	0.39
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		5,492.000	Local	207.221553	1,138,060.77	251.210000	1,379,645.32	241,584.55	0.07
			Base	207.221553	1,138,060.77	251.210000	1,379,645.32	241,584.55	0.07
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		17,392.000	Local	28.480569	495,334.06	20.020000	348,187.84	-147,146.22	0.02
			Base	28.480569	495,334.06	20.020000	348,187.84	-147,146.22	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		17,361.000	Local	26.127152	453,593.48	18.110000	314,407.71	-139,185.77	0.02
			Base	26.127152	453,593.48	18.110000	314,407.71	-139,185.77	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		76,044.000	Local	27.098693	2,060,693.01	102.960000	7,829,490.24	5,768,797.23	0.39
			Base	27.098693	2,060,693.01	102.960000	7,829,490.24	5,768,797.23	0.39
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		26,657.000	Local	56.867520	1,515,917.49	67.680000	1,804,145.76	288,228.27	0.09
			Base	56.867520	1,515,917.49	67.680000	1,804,145.76	288,228.27	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		64,867.000	Local	69.735475	4,523,531.04	110.290000	7,154,181.43	2,630,650.39	0.36
			Base	69.735475	4,523,531.04	110.290000	7,154,181.43	2,630,650.39	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		7,959.000	Local	114.407385	910,568.38	118.960000	946,802.64	36,234.26	0.05
			Base	114.407385	910,568.38	118.960000	946,802.64	36,234.26	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		70,177.000	Local	56.754164	3,982,836.95	118.570000	8,320,886.89	4,338,049.94	0.41
			Base	56.754164	3,982,836.95	118.570000	8,320,886.89	4,338,049.94	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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	90,756.000	40.937119	3,715,289.16	191.810000	17,407,908.36	13,692,619.20	0.87
		Base		40.937119	3,715,289.16	191.810000	17,407,908.36	13,692,619.20	0.87
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,420.000	114.384108	963,114.19	110.830000	933,188.60	-29,925.59	0.05
		Base		114.384108	963,114.19	110.830000	933,188.60	-29,925.59	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	21,493.000	23.918265	514,075.26	50.130000	1,077,444.09	563,368.83	0.05
		Base		23.918265	514,075.26	50.130000	1,077,444.09	563,368.83	0.05
918204108	VF CORP COMMON STOCK								
		Local	30,172.000	20.466108	617,503.41	62.190000	1,876,396.68	1,258,893.27	0.09
		Base		20.466108	617,503.41	62.190000	1,876,396.68	1,258,893.27	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	42,120.000	30.756211	1,295,451.60	68.970000	2,905,016.40	1,609,564.80	0.14
		Base		30.756211	1,295,451.60	68.970000	2,905,016.40	1,609,564.80	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,658.000	44.931127	389,013.70	97.120000	840,864.96	451,851.26	0.04
		Base		44.931127	389,013.70	97.120000	840,864.96	451,851.26	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	33,421.000	43.119081	1,441,082.79	67.350000	2,250,904.35	809,821.56	0.11
		Base		43.119081	1,441,082.79	67.350000	2,250,904.35	809,821.56	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,315.000	27.533296	228,939.36	101.170000	841,228.55	612,289.19	0.04
		Base		27.533296	228,939.36	101.170000	841,228.55	612,289.19	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	384,189.000	42.405699	16,291,803.00	48.400000	18,594,747.60	2,302,944.60	0.93
		Base		42.405699	16,291,803.00	48.400000	18,594,747.60	2,302,944.60	0.93
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,482.000	81.337838	1,177,934.57	87.260000	1,263,699.32	85,764.75	0.06
		Base		81.337838	1,177,934.57	87.260000	1,263,699.32	85,764.75	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,456.000	80.065017	1,878,005.05	151.820000	3,561,089.92	1,683,084.87	0.18
		Base		80.065017	1,878,005.05	151.820000	3,561,089.92	1,683,084.87	0.18
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	33,179.000	44.224639	1,467,329.31	34.920000	1,158,610.68	-308,718.63	0.06
		Base		44.224639	1,467,329.31	34.920000	1,158,610.68	-308,718.63	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	173,878.000	26.088509	4,536,217.85	99.560000	17,311,293.68	12,775,075.83	0.86
		Base		26.088509	4,536,217.85	99.560000	17,311,293.68	12,775,075.83	0.86
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,222.000	59.427303	964,029.71	79.350000	1,287,215.70	323,185.99	0.06
		Base		59.427303	964,029.71	79.350000	1,287,215.70	323,185.99	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	12,446.000	57.577292	716,606.98	123.120000	1,532,351.52	815,744.54	0.08
		Base		57.577292	716,606.98	123.120000	1,532,351.52	815,744.54	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	29,720.000	35.798067	1,063,918.56	62.970000	1,871,468.40	807,549.84	0.09
		Base		35.798067	1,063,918.56	62.970000	1,871,468.40	807,549.84	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	139,112.000	54.679998	7,606,643.83	79.990000	11,127,568.88	3,520,925.05	0.55
		Base		54.679998	7,606,643.83	79.990000	11,127,568.88	3,520,925.05	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	80,423.000	39.115325	3,145,771.78	80.670000	6,487,723.41	3,341,951.63	0.32
		Base		39.115325	3,145,771.78	80.670000	6,487,723.41	3,341,951.63	0.32
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	38,279.000	30.563045	1,169,922.79	75.150000	2,876,666.85	1,706,744.06	0.14
		Base		30.563045	1,169,922.79	75.150000	2,876,666.85	1,706,744.06	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,537.000	53.303227	401,746.42	173.440000	1,307,217.28	905,470.86	0.07
		Base		53.303227	401,746.42	173.440000	1,307,217.28	905,470.86	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
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	423,576.000	38.450648	16,286,771.47	53.940000	22,847,689.44	6,560,917.97	1.14
		Base		38.450648	16,286,771.47	53.940000	22,847,689.44	6,560,917.97	1.14
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,485.000	55.249781	1,905,288.71	73.390000	2,530,854.15	625,565.44	0.13
		Base		55.249781	1,905,288.71	73.390000	2,530,854.15	625,565.44	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,428.000	38.823330	1,064,846.29	85.120000	2,334,671.36	1,269,825.07	0.12
		Base		38.823330	1,064,846.29	85.120000	2,334,671.36	1,269,825.07	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	44,383.000	17.337615	769,495.35	19.750000	876,564.25	107,068.90	0.04
		Base		17.337615	769,495.35	19.750000	876,564.25	107,068.90	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,647.000	43.986686	1,040,153.17	57.420000	1,357,810.74	317,657.57	0.07
		Base		43.986686	1,040,153.17	57.420000	1,357,810.74	317,657.57	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	70,755.000	27.780422	1,965,603.74	33.020000	2,336,330.10	370,726.36	0.12
		Base		27.780422	1,965,603.74	33.020000	2,336,330.10	370,726.36	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	6,967.000	92.441745	644,041.64	177.880000	1,239,289.96	595,248.32	0.06
		Base		92.441745	644,041.64	177.880000	1,239,289.96	595,248.32	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	30,096.000	33.804648	1,017,384.70	41.760000	1,256,808.96	239,424.26	0.06
		Base		33.804648	1,017,384.70	41.760000	1,256,808.96	239,424.26	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	77,817.000	28.226502	2,196,501.73	31.780000	2,473,024.26	276,522.53	0.12
		Base		28.226502	2,196,501.73	31.780000	2,473,024.26	276,522.53	0.12
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	9,828.000	33.589812	330,120.67	104.370000	1,025,748.36	695,627.69	0.05
		Base		33.589812	330,120.67	104.370000	1,025,748.36	695,627.69	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
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,519.000	73.562643	553,117.51	129.340000	972,507.46	419,389.95	0.05
		Base		73.562643	553,117.51	129.340000	972,507.46	419,389.95	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	47,820.000	23.404681	1,119,211.86	47.310000	2,262,364.20	1,143,152.34	0.11
		Base		23.404681	1,119,211.86	47.310000	2,262,364.20	1,143,152.34	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	23,362.000	37.339909	872,334.96	63.260000	1,477,880.12	605,545.16	0.07
		Base		37.339909	872,334.96	63.260000	1,477,880.12	605,545.16	0.07
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	20,105.000	36.873076	741,333.20	30.670000	616,620.35	-124,712.85	0.03
		Base		36.873076	741,333.20	30.670000	616,620.35	-124,712.85	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,925.000	27.503242	465,492.37	56.730000	960,155.25	494,662.88	0.05
		Base		27.503242	465,492.37	56.730000	960,155.25	494,662.88	0.05
988498101	YUM BRANDS INC COMMON STOCK								
		Local	31,157.000	20.356220	634,238.75	75.480000	2,351,730.36	1,717,491.61	0.12
		Base		20.356220	634,238.75	75.480000	2,351,730.36	1,717,491.61	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,951.000	69.093020	1,309,381.82	121.320000	2,299,135.32	989,753.50	0.11
		Base		69.093020	1,309,381.82	121.320000	2,299,135.32	989,753.50	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	19,083.000	37.052758	707,077.79	45.320000	864,841.56	157,763.77	0.04
		Base		37.052758	707,077.79	45.320000	864,841.56	157,763.77	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	46,223.000	33.018725	1,526,224.53	62.520000	2,889,861.96	1,363,637.43	0.14
		Base		33.018725	1,526,224.53	62.520000	2,889,861.96	1,363,637.43	0.14
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,973.000	29.675090	266,274.58	81.240000	728,966.52	462,691.94	0.04
		Base		29.675090	266,274.58	81.240000	728,966.52	462,691.94	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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	31,631.000	170.394260	5,389,740.83	252.330000	7,981,450.23	2,591,709.40	0.40
		Base		170.394260	5,389,740.83	252.330000	7,981,450.23	2,591,709.40	0.40
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	24,682.000	41.617993	1,027,215.30	138.170000	3,410,311.94	2,383,096.64	0.17
		Base		41.617993	1,027,215.30	138.170000	3,410,311.94	2,383,096.64	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,399.000	64.359160	3,758,510.59	128.820000	7,522,959.18	3,764,448.59	0.37
		Base		64.359160	3,758,510.59	128.820000	7,522,959.18	3,764,448.59	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	25,230.000	39.662294	1,000,679.69	90.420000	2,281,296.60	1,280,616.91	0.11
		Base		39.662294	1,000,679.69	90.420000	2,281,296.60	1,280,616.91	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	42,127.000	36.564624	1,540,357.90	78.250000	3,296,437.75	1,756,079.85	0.16
		Base		36.564624	1,540,357.90	78.250000	3,296,437.75	1,756,079.85	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,867.000	254.521500	984,234.64	262.390000	1,014,662.13	30,427.49	0.05
		Base		254.521500	984,234.64	262.390000	1,014,662.13	30,427.49	0.05
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	29,888.000	46.472230	1,388,962.00	46.650000	1,394,275.20	5,313.20	0.07
		Base		46.472230	1,388,962.00	46.650000	1,394,275.20	5,313.20	0.07
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	24,112.000	36.216181	873,244.56	87.880000	2,118,962.56	1,245,718.00	0.11
		Base		36.216181	873,244.56	87.880000	2,118,962.56	1,245,718.00	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	38,317.000	23.757455	910,314.40	34.770000	1,332,282.09	421,967.69	0.07
		Base		23.757455	910,314.40	34.770000	1,332,282.09	421,967.69	0.07
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	74,938.000	37.164594	2,785,040.34	38.950000	2,918,835.10	133,794.76	0.15
		Base		37.164594	2,785,040.34	38.950000	2,918,835.10	133,794.76	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
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	128,919.000	74.834655	9,647,608.87	83.970000	10,825,328.43	1,177,719.56	0.54
		Base		74.834655	9,647,608.87	83.970000	10,825,328.43	1,177,719.56	0.54
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	14,677.000	80.961498	1,188,271.91	36.440000	534,829.88	-653,442.03	0.03
		Base		80.961498	1,188,271.91	36.440000	534,829.88	-653,442.03	0.03
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,631.000	39.230943	1,240,913.96	43.010000	1,360,449.31	119,535.35	0.07
		Base		39.230943	1,240,913.96	43.010000	1,360,449.31	119,535.35	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	27,971.000	28.385849	793,980.57	32.960000	921,924.16	127,943.59	0.05
		Base		28.385849	793,980.57	32.960000	921,924.16	127,943.59	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	15,790.000	39.252086	619,790.44	63.070000	995,875.30	376,084.86	0.05
		Base		39.252086	619,790.44	63.070000	995,875.30	376,084.86	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,442.000	120.319554	775,098.57	61.160000	393,992.72	-381,105.85	0.02
		Base		120.319554	775,098.57	61.160000	393,992.72	-381,105.85	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	43,943.000	34.998962	1,537,959.40	28.540000	1,254,133.22	-283,826.18	0.06
		Base		34.998962	1,537,959.40	28.540000	1,254,133.22	-283,826.18	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,969.000	124.908004	1,495,023.90	148.880000	1,781,944.72	286,920.82	0.09
		Base		124.908004	1,495,023.90	148.880000	1,781,944.72	286,920.82	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	13,502.000	123.464829	1,667,022.12	74.920000	1,011,569.84	-655,452.28	0.05
		Base		123.464829	1,667,022.12	74.920000	1,011,569.84	-655,452.28	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	24,623.000	37.032723	911,856.74	44.400000	1,093,261.20	181,404.46	0.05
		Base		37.032723	911,856.74	44.400000	1,093,261.20	181,404.46	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
H1467J104	CHUBB LTD COMMON STOCK								
		43,974.000	Local	76.677228	3,371,804.44	146.460000	6,440,432.04	3,068,627.60	0.32
			Base	76.677228	3,371,804.44	146.460000	6,440,432.04	3,068,627.60	0.32
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		10,805.000	Local	42.762213	462,045.71	50.190000	542,302.95	80,257.24	0.03
			Base	42.762213	462,045.71	50.190000	542,302.95	80,257.24	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		33,435.000	Local	36.542730	1,221,806.19	80.390000	2,687,839.65	1,466,033.46	0.13
			Base	36.542730	1,221,806.19	80.390000	2,687,839.65	1,466,033.46	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		31,107.000	Local	55.414039	1,723,764.50	90.090000	2,802,429.63	1,078,665.13	0.14
			Base	55.414039	1,723,764.50	90.090000	2,802,429.63	1,078,665.13	0.14
N59465109	MYLAN NV COMMON STOCK EUR.01								
		43,411.000	Local	56.212805	2,440,254.08	38.990000	1,692,594.89	-747,659.19	0.08
			Base	56.212805	2,440,254.08	38.990000	1,692,594.89	-747,659.19	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,799.000	Local	78.395941	1,238,577.47	113.070000	1,786,392.93	547,815.46	0.09
			Base	78.395941	1,238,577.47	113.070000	1,786,392.93	547,815.46	0.09
Y09827109	BROADCOM LTD COMMON STOCK								
		70,921.000	Local	161.627866	11,462,809.91	246.660000	17,493,373.86	6,030,563.95	0.87
			Base	161.627866	11,462,809.91	246.660000	17,493,373.86	6,030,563.95	0.87
US DOLLAR Total									
		27,760,459.232	Local		1,104,627,598.59		2,003,947,369.62	899,319,771.03	99.80
			Base		1,104,627,598.59		2,003,947,369.62	899,319,771.03	99.80
EQUITY Total									
		27,760,459.232	Base		1,104,627,598.59		2,003,947,369.62	899,319,771.03	99.80

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		31,756,764.762	Base	1,108,625,513.88		2,007,945,287.73	899,319,773.85	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								
		371,598.720	Local	1.000000	371,598.72	1.000000	371,598.72	0.00	0.04
			Base	1.000000	371,598.72	1.000000	371,598.72	0.00	0.04
US DOLLAR Total									
		371,598.720	Local		371,598.72		371,598.72	0.00	0.04
			Base		371,598.72		371,598.72	0.00	0.04
CASH Total									
		371,598.720	Base		371,598.72		371,598.72	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		30,000,000.000	Local	99.772936	29,931,880.83	99.772936	29,931,880.83	0.00	3.33
			Base	99.772936	29,931,880.83	99.772936	29,931,880.83	0.00	3.33
926NKW009	AMHERST PIERPONT 04/15 VAR					1.12	01 Aug 2017		
		117,794,380.220	Local	100.000000	117,794,380.22	100.000000	117,794,380.22	0.00	13.12
			Base	100.000000	117,794,380.22	100.000000	117,794,380.22	0.00	13.12
978UHK000	DAIWA CAPITAL MARKETS REPO					1.05	01 Aug 2017		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.27
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.27
US DOLLAR Total									
		347,794,380.220	Local		347,726,261.05		347,726,261.05	0.00	38.72
			Base		347,726,261.05		347,726,261.05	0.00	38.72
CASH EQUIVALENT Total									
		347,794,380.220	Base		347,726,261.05		347,726,261.05	0.00	38.72

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	6,153,264.730	100.714357	6,197,221.02	99.748100	6,137,764.66	-59,456.36	0.68
		Base		100.714357	6,197,221.02	99.748100	6,137,764.66	-59,456.36	0.68
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,499,702.350	103.058353	3,606,735.59	103.063596	3,606,919.09	183.50	0.40
	Original Face:	Base	15,000,000.000	103.058353	3,606,735.59	103.063596	3,606,919.09	183.50	0.40
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	3,015.830	101.560433	3,062.89	101.473057	3,060.25	-2.64	0.00
	Original Face:	Base	159,822.000	101.560433	3,062.89	101.473057	3,060.25	-2.64	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	4,665.570	101.801709	4,749.63	101.748702	4,747.16	-2.47	0.00
	Original Face:	Base	200,000.000	101.801709	4,749.63	101.748702	4,747.16	-2.47	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	751.890	100.258016	753.83	100.258016	753.83	0.00	0.00
	Original Face:	Base	1,170,550.000	100.258016	753.83	100.258016	753.83	0.00	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	12,420.580	100.782492	12,517.77	100.667494	12,503.49	-14.28	0.00
	Original Face:	Base	3,070,737.000	100.782492	12,517.77	100.667494	12,503.49	-14.28	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	14,161.450	100.934226	14,293.75	101.050026	14,310.15	16.40	0.00
	Original Face:	Base	2,150,000.000	100.934226	14,293.75	101.050026	14,310.15	16.40	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	19,645.500	101.007712	19,843.47	101.063899	19,854.51	11.04	0.00
	Original Face:	Base	3,000,000.000	101.007712	19,843.47	101.063899	19,854.51	11.04	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	49,788.530	101.091336	50,331.89	100.935763	50,254.43	-77.46	0.01
	Original Face:	Base	6,427,055.000	101.091336	50,331.89	100.935763	50,254.43	-77.46	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	578.890	101.302493	586.43	101.476575	587.44	1.01	0.00
Original Face:		Base	50,000.000	101.302493	586.43	101.476575	587.44	1.01	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	35,364.100	101.170000	35,777.86	101.535548	35,907.13	129.27	0.00
Original Face:		Base	2,975,426.000	101.170000	35,777.86	101.535548	35,907.13	129.27	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	110,230.120	102.330352	112,798.87	103.092665	113,639.17	840.30	0.01
Original Face:		Base	2,793,101.000	102.330352	112,798.87	103.092665	113,639.17	840.30	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	78,550.010	102.455315	80,478.66	103.121170	81,001.69	523.03	0.01
Original Face:		Base	1,680,083.000	102.455315	80,478.66	103.121170	81,001.69	523.03	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	44,049.580	102.920119	45,335.88	104.635385	46,091.45	755.57	0.01
Original Face:		Base	754,224.000	102.920119	45,335.88	104.635385	46,091.45	755.57	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,129.010	102.519820	6,283.45	104.831380	6,425.13	141.68	0.00
Original Face:		Base	300,000.000	102.519820	6,283.45	104.831380	6,425.13	141.68	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	45,101.690	103.165580	46,529.42	105.206100	47,449.73	920.31	0.01
Original Face:		Base	300,000.000	103.165580	46,529.42	105.206100	47,449.73	920.31	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	31,929.940	103.209652	32,954.78	104.814629	33,467.25	512.47	0.00
Original Face:		Base	1,297,789.000	103.209652	32,954.78	104.814629	33,467.25	512.47	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	23,546.430	103.267502	24,315.81	104.986419	24,720.55	404.74	0.00
Original Face:		Base	1,048,917.000	103.267502	24,315.81	104.986419	24,720.55	404.74	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	41,256.010	103.229954	42,588.56	105.228751	43,413.18	824.62	0.00
Original Face:		Base	438,038.000	103.229954	42,588.56	105.228751	43,413.18	824.62	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
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,099,790.800	103.649301	2,176,418.49	106.277422	2,231,603.53	55,185.04	0.25
Original Face:		Base	10,000,000.000	103.649301	2,176,418.49	106.277422	2,231,603.53	55,185.04	0.25
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,170,199.890	106.033369	1,240,802.37	104.717940	1,225,409.22	-15,393.15	0.14
Original Face:		Base	17,600,000.000	106.033369	1,240,802.37	104.717940	1,225,409.22	-15,393.15	0.14
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	316,111.890	100.894471	318,939.42	107.128390	338,645.58	19,706.16	0.04
Original Face:		Base	16,300,000.000	100.894471	318,939.42	107.128390	338,645.58	19,706.16	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,577,993.500	105.987484	3,792,225.28	104.853020	3,751,634.24	-40,591.04	0.42
Original Face:		Base	50,000,000.000	105.987484	3,792,225.28	104.853020	3,751,634.24	-40,591.04	0.42
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.62778	20 Jun 2042		
		Local	2,003,999.200	100.129214	2,006,588.65	99.993910	2,003,877.16	-2,711.49	0.22
Original Face:		Base	10,000,000.000	100.129214	2,006,588.65	99.993910	2,003,877.16	-2,711.49	0.22
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	20,693,329.420	102.576201	21,226,431.27	98.028970	20,285,457.69	-940,973.58	2.26
Original Face:		Base	41,570,000.000	102.576201	21,226,431.27	98.028970	20,285,457.69	-940,973.58	2.26
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.52556	16 Jun 2037		
		Local	2,577,564.120	100.203951	2,582,821.08	99.713200	2,570,171.67	-12,649.41	0.29
Original Face:		Base	32,313,742.000	100.203951	2,582,821.08	99.713200	2,570,171.67	-12,649.41	0.29
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,396,505.210	107.027155	1,494,639.80	106.936550	1,493,374.49	-1,265.31	0.17
Original Face:		Base	10,300,000.000	107.027155	1,494,639.80	106.936550	1,493,374.49	-1,265.31	0.17
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.946577	10,294,657.71	102.496750	10,249,675.00	-44,982.71	1.14
Original Face:		Base	10,000,000.000	102.946577	10,294,657.71	102.496750	10,249,675.00	-44,982.71	1.14
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	263,096.800	100.439333	264,252.67	100.537870	264,511.92	259.25	0.03
Original Face:		Base	10,000,000.000	100.439333	264,252.67	100.537870	264,511.92	259.25	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
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	663,602.450	103.717648	688,272.85	103.486090	686,736.23	-1,536.62	0.08
Original Face:		Base	5,000,000.000	103.717648	688,272.85	103.486090	686,736.23	-1,536.62	0.08
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.29589	20 Apr 2067		
		Local	2,642,430.700	100.000000	2,642,430.70	99.859680	2,638,722.84	-3,707.86	0.29
Original Face:		Base	2,754,386.000	100.000000	2,642,430.70	99.859680	2,638,722.84	-3,707.86	0.29
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	873,043.600	101.446168	885,669.28	102.077640	891,182.30	5,513.02	0.10
Original Face:		Base	8,000,000.000	101.446168	885,669.28	102.077640	891,182.30	5,513.02	0.10
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,969,118.550	100.140625	4,976,106.37	100.187130	4,978,417.26	2,310.89	0.55
Original Face:		Base	5,000,000.000	100.140625	4,976,106.37	100.187130	4,978,417.26	2,310.89	0.55
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,100,470.700	104.073782	1,145,301.48	102.044380	1,122,968.50	-22,332.98	0.13
Original Face:		Base	10,000,000.000	104.073782	1,145,301.48	102.044380	1,122,968.50	-22,332.98	0.13
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	817,462.220	106.063692	867,030.61	104.600270	855,067.69	-11,962.92	0.10
Original Face:		Base	7,350,000.000	106.063692	867,030.61	104.600270	855,067.69	-11,962.92	0.10
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	150,702.200	100.454910	151,387.76	100.280950	151,125.60	-262.16	0.02
Original Face:		Base	4,400,000.000	100.454910	151,387.76	100.280950	151,125.60	-262.16	0.02
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	1,884,820.100	100.950555	1,902,736.36	100.195700	1,888,508.69	-14,227.67	0.21
Original Face:		Base	10,000,000.000	100.950555	1,902,736.36	100.195700	1,888,508.69	-14,227.67	0.21
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	439,318.220	100.190975	440,157.21	100.952890	443,504.44	3,347.23	0.05
Original Face:		Base	3,600,000.000	100.190975	440,157.21	100.952890	443,504.44	3,347.23	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,216,481.850	99.963524	1,216,038.13	101.639250	1,236,423.03	20,384.90	0.14
Original Face:		Base	5,000,000.000	99.963524	1,216,038.13	101.639250	1,236,423.03	20,384.90	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	363,130.400	101.678835	369,226.76	101.291330	367,819.61	-1,407.15	0.04
Original Face:		Base	5,000,000.000	101.678835	369,226.76	101.291330	367,819.61	-1,407.15	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,272,625.300	99.780936	2,267,646.80	101.673050	2,310,647.46	43,000.66	0.26
Original Face:		Base	10,000,000.000	99.780936	2,267,646.80	101.673050	2,310,647.46	43,000.66	0.26
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,272,625.300	101.136250	2,298,448.01	103.307250	2,347,786.70	49,338.69	0.26
Original Face:		Base	10,000,000.000	101.136250	2,298,448.01	103.307250	2,347,786.70	49,338.69	0.26
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,623,907.300	99.951797	1,623,124.53	100.189470	1,626,984.12	3,859.59	0.18
Original Face:		Base	10,000,000.000	99.951797	1,623,124.53	100.189470	1,626,984.12	3,859.59	0.18
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	469,897.950	102.739474	482,770.68	107.190480	503,685.87	20,915.19	0.06
Original Face:		Base	5,000,000.000	102.739474	482,770.68	107.190480	503,685.87	20,915.19	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	811,579.700	99.902027	810,784.57	101.650220	824,972.55	14,187.98	0.09
Original Face:		Base	5,000,000.000	99.902027	810,784.57	101.650220	824,972.55	14,187.98	0.09
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,351,989.370	99.803416	2,347,365.74	101.084940	2,377,507.04	30,141.30	0.26
Original Face:		Base	10,815,142.000	99.803416	2,347,365.74	101.084940	2,377,507.04	30,141.30	0.26
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	481,340.900	101.773238	489,876.22	101.247720	487,346.69	-2,529.53	0.05
Original Face:		Base	5,000,000.000	101.773238	489,876.22	101.247720	487,346.69	-2,529.53	0.05
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	962,681.800	100.609134	968,545.82	100.643520	968,876.85	331.03	0.11
Original Face:		Base	10,000,000.000	100.609134	968,545.82	100.643520	968,876.85	331.03	0.11
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	859,393.370	102.602458	881,758.72	104.760230	900,302.47	18,543.75	0.10
Original Face:		Base	5,648,629.000	102.602458	881,758.72	104.760230	900,302.47	18,543.75	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	2,257,530.900	101.250126	2,285,752.88	99.906900	2,255,429.14	-30,323.74	0.25
Original Face:		Base	30,000,000.000	101.250126	2,285,752.88	99.906900	2,255,429.14	-30,323.74	0.25
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.52778	20 Nov 2042		
		Local	14,583,026.230	100.000000	14,583,026.23	99.634210	14,529,682.98	-53,343.25	1.62
Original Face:		Base	25,333,333.000	100.000000	14,583,026.23	99.634210	14,529,682.98	-53,343.25	1.62
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.57556	16 Nov 2041		
		Local	4,122,630.200	100.155601	4,129,045.06	99.761820	4,112,810.92	-16,234.14	0.46
Original Face:		Base	10,000,000.000	100.155601	4,129,045.06	99.761820	4,112,810.92	-16,234.14	0.46
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,085,103.670	104.891075	2,187,087.65	103.617120	2,160,524.37	-26,563.28	0.24
Original Face:		Base	10,359,452.000	104.891075	2,187,087.65	103.617120	2,160,524.37	-26,563.28	0.24
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.57556	16 Dec 2041		
		Local	6,589,145.430	100.155690	6,599,404.10	99.719890	6,570,688.57	-28,715.53	0.73
Original Face:		Base	12,911,372.000	100.155690	6,599,404.10	99.719890	6,570,688.57	-28,715.53	0.73
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.648657	15,247,298.53	100.133090	15,019,963.50	-227,335.03	1.67
Original Face:		Base	15,000,000.000	101.648657	15,247,298.53	100.133090	15,019,963.50	-227,335.03	1.67
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	13,795,074.200	101.382788	13,985,830.78	98.896090	13,642,789.00	-343,041.78	1.52
Original Face:		Base	20,000,000.000	101.382788	13,985,830.78	98.896090	13,642,789.00	-343,041.78	1.52
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,378,940.600	104.242847	2,479,875.40	100.942280	2,401,356.88	-78,518.52	0.27
Original Face:		Base	10,000,000.000	104.242847	2,479,875.40	100.942280	2,401,356.88	-78,518.52	0.27
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	10,882,848.750	101.072922	10,999,613.19	97.820080	10,645,611.35	-354,001.84	1.19
Original Face:		Base	25,000,000.000	101.072922	10,999,613.19	97.820080	10,645,611.35	-354,001.84	1.19
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,975,681.600	100.193049	4,985,287.09	96.998970	4,826,359.90	-158,927.19	0.54
Original Face:		Base	10,000,000.000	100.193049	4,985,287.09	96.998970	4,826,359.90	-158,927.19	0.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,975,681.600	100.924605	5,021,687.00	98.251070	4,888,660.41	-133,026.59	0.54
Original Face:		Base	10,000,000.000	100.924605	5,021,687.00	98.251070	4,888,660.41	-133,026.59	0.54
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	6,733,593.370	101.968676	6,866,156.04	97.450720	6,561,935.22	-304,220.82	0.73
Original Face:		Base	18,249,312.000	101.968676	6,866,156.04	97.450720	6,561,935.22	-304,220.82	0.73
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,528,640.000	100.000000	5,528,639.98	96.903470	5,357,444.00	-171,195.98	0.60
Original Face:		Base	10,000,000.000	100.000000	5,528,639.98	96.903470	5,357,444.00	-171,195.98	0.60
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,528,640.000	101.763618	5,626,144.07	97.158170	5,371,525.45	-254,618.62	0.60
Original Face:		Base	10,000,000.000	101.763618	5,626,144.07	97.158170	5,371,525.45	-254,618.62	0.60
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,359,154.200	101.923826	5,462,255.00	99.109730	5,311,443.26	-150,811.74	0.59
Original Face:		Base	10,000,000.000	101.923826	5,462,255.00	99.109730	5,311,443.26	-150,811.74	0.59
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	13,255,792.560	99.094437	13,135,753.06	98.089330	13,002,518.11	-133,234.95	1.45
Original Face:		Base	18,000,000.000	99.094437	13,135,753.06	98.089330	13,002,518.11	-133,234.95	1.45
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,666,923.150	98.950153	3,628,426.08	97.868560	3,588,764.88	-39,661.20	0.40
Original Face:		Base	5,000,000.000	98.950153	3,628,426.08	97.868560	3,588,764.88	-39,661.20	0.40
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	11,170,856.400	99.283297	11,090,794.56	96.488130	10,778,550.45	-312,244.11	1.20
Original Face:		Base	15,000,000.000	99.283297	11,090,794.56	96.488130	10,778,550.45	-312,244.11	1.20
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,487,110.460	101.509511	2,524,653.66	100.187750	2,491,780.01	-32,873.65	0.28
Original Face:		Base	3,000,000.000	101.509511	2,524,653.66	100.187750	2,491,780.01	-32,873.65	0.28
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	626,856.310	101.422189	635,771.39	101.416120	635,733.35	-38.04	0.07
Original Face:		Base	1,000,000.000	101.422189	635,771.39	101.416120	635,733.35	-38.04	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	1,433,608.920	100.791158	1,444,951.03	100.606110	1,442,298.17	-2,652.86	0.16
Original Face:		Base	2,000,000.000	100.791158	1,444,951.03	100.606110	1,442,298.17	-2,652.86	0.16
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	781,494.640	100.901094	788,536.64	100.839900	788,058.41	-478.23	0.09
Original Face:		Base	1,000,000.000	100.901094	788,536.64	100.839900	788,058.41	-478.23	0.09
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,777,727.100	101.190219	2,810,788.14	101.398480	2,816,573.06	5,784.92	0.31
Original Face:		Base	5,000,000.000	101.190219	2,810,788.14	101.398480	2,816,573.06	5,784.92	0.31
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,175,949.410	100.855152	5,220,211.66	100.354370	5,194,291.42	-25,920.24	0.58
Original Face:		Base	5,985,000.000	100.855152	5,220,211.66	100.354370	5,194,291.42	-25,920.24	0.58
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,909,555.790	101.621748	2,956,741.44	101.927750	2,965,644.75	8,903.31	0.33
Original Face:		Base	3,000,000.000	101.621748	2,956,741.44	101.927750	2,965,644.75	8,903.31	0.33
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.483714	12,613,540.08	99.297900	12,589,980.74	-23,559.34	1.40
		Base		99.483714	12,613,540.08	99.297900	12,589,980.74	-23,559.34	1.40
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.449581	15,067,606.09	99.297900	15,044,624.83	-22,981.26	1.68
		Base		99.449581	15,067,606.09	99.297900	15,044,624.83	-22,981.26	1.68
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.62333	06 Feb 2020		
		Local	1,460,705.940	97.606950	1,425,750.52	100.030970	1,461,158.32	35,407.80	0.16
Original Face:		Base	4,000,000.000	97.606950	1,425,750.52	100.030970	1,461,158.32	35,407.80	0.16
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.024809	4,842,166.00	102.915000	4,837,005.00	-5,161.00	0.54
		Base		103.024809	4,842,166.00	102.915000	4,837,005.00	-5,161.00	0.54
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	102.276374	1,227,316.49	103.290000	1,239,480.00	12,163.51	0.14
		Base		102.276374	1,227,316.49	103.290000	1,239,480.00	12,163.51	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
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	100.610000	3,018,300.00	18,300.00	0.34
		Base		100.000000	3,000,000.00	100.610000	3,018,300.00	18,300.00	0.34
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	5,356,850.300	109.776147	5,880,543.84	106.816750	5,722,013.39	-158,530.45	0.64
	Original Face:	Base	28,600,000.000	109.776147	5,880,543.84	106.816750	5,722,013.39	-158,530.45	0.64
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.075	25 Dec 2018		
		Local	297,123.040	101.483399	301,530.56	100.843885	299,630.42	-1,900.14	0.03
	Original Face:	Base	2,152,855.000	101.483399	301,530.56	100.843885	299,630.42	-1,900.14	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.825	25 Sep 2022		
		Local	721,062.250	104.171253	751,139.58	102.798437	741,240.72	-9,898.86	0.08
	Original Face:	Base	2,348,960.000	104.171253	751,139.58	102.798437	741,240.72	-9,898.86	0.08
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.575	25 Aug 2024		
		Local	1,581,770.700	104.851217	1,658,505.83	102.923121	1,628,007.77	-30,498.06	0.18
	Original Face:	Base	4,240,960.000	104.851217	1,658,505.83	102.923121	1,628,007.77	-30,498.06	0.18
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.825	25 Feb 2024		
		Local	2,419,683.570	105.212629	2,545,812.69	103.381615	2,501,507.95	-44,304.74	0.28
	Original Face:	Base	6,113,646.000	105.212629	2,545,812.69	103.381615	2,501,507.95	-44,304.74	0.28
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.075	25 Jul 2024		
		Local	1,895,591.110	108.478615	2,056,310.98	106.543778	2,019,634.38	-36,676.60	0.22
	Original Face:	Base	4,650,545.000	108.478615	2,056,310.98	106.543778	2,019,634.38	-36,676.60	0.22
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.315	25 Aug 2019		
		Local	432,270.200	102.844091	444,564.36	101.726694	439,734.18	-4,830.18	0.05
	Original Face:	Base	5,080,000.000	102.844091	444,564.36	101.726694	439,734.18	-4,830.18	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.219	25 Nov 2024		
		Local	5,505,957.500	109.179899	6,011,398.81	107.580181	5,923,319.04	-88,079.77	0.66
	Original Face:	Base	12,180,140.000	109.179899	6,011,398.81	107.580181	5,923,319.04	-88,079.77	0.66
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.046	25 Jan 2025		
		Local	5,270,408.180	108.831946	5,735,887.76	106.844489	5,631,140.69	-104,747.07	0.63
	Original Face:	Base	10,243,765.000	108.831946	5,735,887.76	106.844489	5,631,140.69	-104,747.07	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.556	25 Jan 2029		
		4,472,104.350	Local	113.032878	5,054,948.24	112.746148	5,042,125.39	-12,822.85	0.56
	Original Face:	5,000,000.000	Base	113.032878	5,054,948.24	112.746148	5,042,125.39	-12,822.85	0.56
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.484122	5,124,206.12	101.714800	5,085,740.00	-38,466.12	0.57
			Base	102.484122	5,124,206.12	101.714800	5,085,740.00	-38,466.12	0.57
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.005420	20,001,083.90	100.005420	20,001,083.90	0.00	2.23
			Base	100.005420	20,001,083.90	100.005420	20,001,083.90	0.00	2.23
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.831143	4,991,557.16	99.683600	4,984,180.00	-7,377.16	0.55
			Base	99.831143	4,991,557.16	99.683600	4,984,180.00	-7,377.16	0.55
912828M23	US TREASURY FRN 10/17 VAR					1.240901902	31 Oct 2017		
		19,000,000.000	Local	99.981883	18,996,557.83	100.046800	19,008,892.00	12,334.17	2.12
			Base	99.981883	18,996,557.83	100.046800	19,008,892.00	12,334.17	2.12
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.314439	4,012,577.57	99.937500	3,997,500.00	-15,077.57	0.45
			Base	100.314439	4,012,577.57	99.937500	3,997,500.00	-15,077.57	0.45
912828N97	US TREASURY FRN 01/18 VAR					1.344901902	31 Jan 2018		
		19,000,000.000	Local	100.021219	19,004,031.65	100.150100	19,028,519.00	24,487.35	2.12
			Base	100.021219	19,004,031.65	100.150100	19,028,519.00	24,487.35	2.12
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.989002	9,998,900.24	99.792300	9,979,230.00	-19,670.24	1.11
			Base	99.989002	9,998,900.24	99.792300	9,979,230.00	-19,670.24	1.11
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	0.55
			Base	99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	0.55
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		10,000,000.000	Local	100.405454	10,040,545.40	100.370800	10,037,080.00	-3,465.40	1.12
			Base	100.405454	10,040,545.40	100.370800	10,037,080.00	-3,465.40	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
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	10,000,000.000	100.049402	10,004,940.20	99.793000	9,979,300.00	-25,640.20	1.11
		Base		100.049402	10,004,940.20	99.793000	9,979,300.00	-25,640.20	1.11
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		Local	10,000,000.000	99.924107	9,992,410.71	99.648400	9,964,840.00	-27,570.71	1.11
		Base		99.924107	9,992,410.71	99.648400	9,964,840.00	-27,570.71	1.11
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		Local	20,000,000.000	100.996420	20,199,284.04	101.011700	20,202,340.00	3,055.96	2.25
		Base		100.996420	20,199,284.04	101.011700	20,202,340.00	3,055.96	2.25
912828S84	US TREASURY FRN 07/18 VAR					1.246901902	31 Jul 2018		
		Local	15,000,000.000	100.013054	15,001,958.09	100.199500	15,029,925.00	27,966.91	1.67
		Base		100.013054	15,001,958.09	100.199500	15,029,925.00	27,966.91	1.67
912828T75	US TREASURY FRN 10/18 VAR					1.242901902	31 Oct 2018		
		Local	10,000,000.000	99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	1.12
		Base		99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	1.12
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.55
		Base		99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.55
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	10,000,000.000	99.995094	9,999,509.39	99.226600	9,922,660.00	-76,849.39	1.10
		Base		99.995094	9,999,509.39	99.226600	9,922,660.00	-76,849.39	1.10
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	20,000,000.000	99.985477	19,997,095.41	99.714800	19,942,960.00	-54,135.41	2.22
		Base		99.985477	19,997,095.41	99.714800	19,942,960.00	-54,135.41	2.22
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.813886	4,990,694.28	99.558600	4,977,930.00	-12,764.28	0.55
		Base		99.813886	4,990,694.28	99.558600	4,977,930.00	-12,764.28	0.55
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.219476	30,065,842.71	100.117200	30,035,160.00	-30,682.71	3.34
		Base		100.219476	30,065,842.71	100.117200	30,035,160.00	-30,682.71	3.34

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.952700	5,097,635.02	101.414100	5,070,705.00	-26,930.02	0.56
			Base	101.952700	5,097,635.02	101.414100	5,070,705.00	-26,930.02	0.56
912828WT3	WI TREASURY SEC. 07/17 0.875					0.875	15 Jul 2017		
		0.000	Local	0.000000	-33,540.57	0.000000	0.00	33,540.57	0.00
			Base	0.000000	-33,540.57	0.000000	0.00	33,540.57	0.00
912828X54	US TREASURY FRN 04/19 VAR					1.142901902	30 Apr 2019		
		15,000,000.000	Local	100.005113	15,000,767.01	100.048100	15,007,215.00	6,447.99	1.67
			Base	100.005113	15,000,767.01	100.048100	15,007,215.00	6,447.99	1.67
US DOLLAR Total									
		548,724,457.650	Local		554,459,499.20		549,961,682.01	-4,497,817.19	61.24
	Original Face:	758,916,981.000	Base		554,459,499.20		549,961,682.01	-4,497,817.19	61.24
FIXED INCOME Total									
		548,724,457.650	Base		554,459,499.20		549,961,682.01	-4,497,817.19	61.24
	Original Face:	758,916,981.000							

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

Books Closed

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		896,890,436.590	Base	902,557,358.97		898,059,541.78	-4,497,817.19	100.00
Original Face:		758,916,981.000						

& 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	328,552.900	1.000000	328,552.90	1.000000	328,552.90	0.00	0.02
		Base		1.000000	328,552.90	1.000000	328,552.90	0.00	0.02
US DOLLAR Total									
		Local	328,552.900		328,552.90		328,552.90	0.00	0.02
		Base			328,552.90		328,552.90	0.00	0.02
CASH Total									
		Base	328,552.900		328,552.90		328,552.90	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DV94	APPLE INC					1.1	09 Aug 2017		
		Local	15,000,000.000	99.975556	14,996,333.33	99.975556	14,996,333.33	0.00	1.06
		Base		99.975556	14,996,333.33	99.975556	14,996,333.33	0.00	1.06
03785DWN2	APPLE INC					1.12	22 Sep 2017		
		Local	9,700,000.000	99.838222	9,684,307.55	99.838222	9,684,307.55	0.00	0.69
		Base		99.838222	9,684,307.55	99.838222	9,684,307.55	0.00	0.69
11012LVG8	BRISTOL-MYERS					1.12	16 Aug 2017		
		Local	23,500,000.000	99.953333	23,489,033.33	99.953333	23,489,033.33	0.00	1.67
		Base		99.953333	23,489,033.33	99.953333	23,489,033.33	0.00	1.67
2063C0V74	CONCORD MIN CPTL CO					1.23	07 Aug 2017		
		Local	30,000,000.000	99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.13
		Base		99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.13
2284K0VX0	CROWN POINT CAP CO.					1.24	31 Aug 2017		
		Local	15,925,000.000	99.896667	15,908,544.17	99.896667	15,908,544.17	0.00	1.13
		Base		99.896667	15,908,544.17	99.896667	15,908,544.17	0.00	1.13

& 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
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	100.164500	7,011,515.00	11,515.00	0.50
		Base		100.000000	7,000,000.00	100.164500	7,011,515.00	11,515.00	0.50
30229AWN5	EXXON MOBIL CORP					1.11	22 Sep 2017		
		Local	25,000,000.000	99.839667	24,959,916.66	99.839667	24,959,916.66	0.00	1.77
		Base		99.839667	24,959,916.66	99.839667	24,959,916.66	0.00	1.77
37737PV86	GLAXOSMITHKLINE LLC					1.13	08 Aug 2017		
		Local	10,000,000.000	99.978028	9,997,802.78	99.978028	9,997,802.78	0.00	0.71
		Base		99.978028	9,997,802.78	99.978028	9,997,802.78	0.00	0.71
38102JV93	GOLDEN FUNDING CORP					1.18	09 Aug 2017		
		Local	11,671,000.000	99.973778	11,667,939.60	99.973778	11,667,939.60	0.00	0.83
		Base		99.973778	11,667,939.60	99.973778	11,667,939.60	0.00	0.83
38102JVM4	GOLDEN FUNDING CORP					1.23	21 Aug 2017		
		Local	1,879,000.000	99.931667	1,877,716.02	99.931667	1,877,716.02	0.00	0.13
		Base		99.931667	1,877,716.02	99.931667	1,877,716.02	0.00	0.13
38346LWB8	GOTHAM FDG CORP					1.27	11 Sep 2017		
		Local	25,000,000.000	99.855361	24,963,840.28	99.855361	24,963,840.28	0.00	1.77
		Base		99.855361	24,963,840.28	99.855361	24,963,840.28	0.00	1.77
40588LV71	HALKIN FINANCE LLC USC					1.24	07 Aug 2017		
		Local	20,000,000.000	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.42
		Base		99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.42
45779PV47	INSTITUTIONAL SECURED					1.27	04 Aug 2017		
		Local	25,000,000.000	99.989417	24,997,354.17	99.989417	24,997,354.17	0.00	1.77
		Base		99.989417	24,997,354.17	99.989417	24,997,354.17	0.00	1.77
53127TXP3	LIBERTY FUNDING LLC					1.3	23 Oct 2017		
		Local	20,000,000.000	99.700278	19,940,055.56	99.700278	19,940,055.56	0.00	1.41
		Base		99.700278	19,940,055.56	99.700278	19,940,055.56	0.00	1.41
56274LVN1	MANHATTAN ASSET FDG.					1.24	22 Aug 2017		
		Local	23,888,000.000	99.927667	23,870,721.02	99.927667	23,870,721.02	0.00	1.69
		Base		99.927667	23,870,721.02	99.927667	23,870,721.02	0.00	1.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57576JVG4	MASSACHUSETTS MUT LIFE INS CO					1.15	16 Aug 2017		
		13,675,000.000	Local	99.952083	13,668,447.39	99.952083	13,668,447.39	0.00	0.97
			Base	99.952083	13,668,447.39	99.952083	13,668,447.39	0.00	0.97
59515MVF9	MICROSOFT CORP					1.12	15 Aug 2017		
		5,225,000.000	Local	99.956444	5,222,724.22	99.956444	5,222,724.22	0.00	0.37
			Base	99.956444	5,222,724.22	99.956444	5,222,724.22	0.00	0.37
63743CV34	NATL RURAL UTIL COOP					1.15	03 Aug 2017		
		10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.71
			Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.71
63763PV71	NATIONAL SECS CLEARING					1.13	07 Aug 2017		
		20,000,000.000	Local	99.981167	19,996,233.33	99.981167	19,996,233.33	0.00	1.42
			Base	99.981167	19,996,233.33	99.981167	19,996,233.33	0.00	1.42
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.839833	24,959,958.33	99.839833	24,959,958.33	0.00	1.77
			Base	99.839833	24,959,958.33	99.839833	24,959,958.33	0.00	1.77
71838LVA7	PHILIP MORRIS INTL					1.15	10 Aug 2017		
		10,000,000.000	Local	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.71
			Base	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.71
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	0.93
			Base	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.93
82124LWE8	SHEFFIELD RECEIVABLE					1.27	14 Sep 2017		
		25,000,000.000	Local	99.844778	24,961,194.45	99.844778	24,961,194.45	0.00	1.77
			Base	99.844778	24,961,194.45	99.844778	24,961,194.45	0.00	1.77
85520LV28	STARBIRD FDG. CORP					1.2	02 Aug 2017		
		28,000,000.000	Local	99.996667	27,999,066.67	99.996667	27,999,066.67	0.00	1.99
			Base	99.996667	27,999,066.67	99.996667	27,999,066.67	0.00	1.99
979QHR003	SOUTH STREET REPO					1.18	01 Aug 2017		
		279,583,285.950	Local	100.000000	279,583,285.95	100.000000	279,583,285.95	0.00	19.83
			Base	100.000000	279,583,285.95	100.000000	279,583,285.95	0.00	19.83

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

Base Currency: 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									
		693,104,251.950	Local		692,788,643.59		692,800,158.59	11,515.00	49.13
			Base		692,788,643.59		692,800,158.59	11,515.00	49.13
CASH EQUIVALENT Total									
		693,104,251.950	Base		692,788,643.59		692,800,158.59	11,515.00	49.13
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	100.185000	5,009,250.00	9,250.00	0.36
			Base	100.000000	5,000,000.00	100.185000	5,009,250.00	9,250.00	0.36
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.47928	06 May 2019		
		5,000,000.000	Local	100.197484	5,009,874.19	100.475400	5,023,770.00	13,895.81	0.36
			Base	100.197484	5,009,874.19	100.475400	5,023,770.00	13,895.81	0.36
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.72778	22 Jan 2018		
		641,411.200	Local	100.000000	641,411.20	100.026770	641,582.91	171.71	0.05
Original Face:		10,000,000.000	Base	100.000000	641,411.20	100.026770	641,582.91	171.71	0.05
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	98.885300	9,888,530.00	-111,470.00	0.70
			Base	100.000000	10,000,000.00	98.885300	9,888,530.00	-111,470.00	0.70
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.61111	30 Oct 2017		
		14,000,000.000	Local	99.984610	13,997,845.41	100.117500	14,016,450.00	18,604.59	0.99
			Base	99.984610	13,997,845.41	100.117500	14,016,450.00	18,604.59	0.99
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.75361	15 Jan 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.321900	10,032,190.00	32,190.00	0.71
			Base	100.000000	10,000,000.00	100.321900	10,032,190.00	32,190.00	0.71
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.55522	11 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.349100	5,017,455.00	17,455.00	0.36
			Base	100.000000	5,000,000.00	100.349100	5,017,455.00	17,455.00	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
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	100.096000	2,841,413.14	2,725.14	0.20
		Base		100.000000	2,838,688.00	100.096000	2,841,413.14	2,725.14	0.20
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	2,467,104.670	99.997274	2,467,037.42	99.974080	2,466,465.20	-572.22	0.17
Original Face:		Base	10,000,000.000	99.997274	2,467,037.42	99.974080	2,466,465.20	-572.22	0.17
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.983318	3,999,332.71	99.969040	3,998,761.60	-571.11	0.28
Original Face:		Base	4,000,000.000	99.983318	3,999,332.71	99.969040	3,998,761.60	-571.11	0.28
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.75556	15 Apr 2019		
		Local	1,110,197.100	100.000000	1,110,197.10	100.080830	1,111,094.47	897.37	0.08
Original Face:		Base	4,500,000.000	100.000000	1,110,197.10	100.080830	1,111,094.47	897.37	0.08
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	0.81
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.81
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.62411	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.412300	4,016,492.00	16,492.00	0.28
		Base		100.000000	4,000,000.00	100.412300	4,016,492.00	16,492.00	0.28
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	1,867,975.440	99.990548	1,867,798.87	99.941390	1,866,880.62	-918.25	0.13
Original Face:		Base	8,000,000.000	99.990548	1,867,798.87	99.941390	1,866,880.62	-918.25	0.13
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.988216	2,999,646.48	100.163600	3,004,908.00	5,261.52	0.21
		Base		99.988216	2,999,646.48	100.163600	3,004,908.00	5,261.52	0.21
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	1,046,546.500	101.949767	1,066,951.72	102.975928	1,077,690.97	10,739.25	0.08
Original Face:		Base	2,752,950.000	101.949767	1,066,951.72	102.975928	1,077,690.97	10,739.25	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
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	27,901.680	101.532309	28,329.22	102.178543	28,509.53	180.31	0.00
Original Face:		Base	3,000,000.000	101.532309	28,329.22	102.178543	28,509.53	180.31	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	99.945800	3,997,832.00	-2,168.00	0.28
		Base		100.000000	4,000,000.00	99.945800	3,997,832.00	-2,168.00	0.28
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.952740	11,744,446.92	99.640000	11,707,700.00	-36,746.92	0.83
		Base		99.952740	11,744,446.92	99.640000	11,707,700.00	-36,746.92	0.83
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,132,627.950	105.273342	6,456,022.38	103.617785	6,354,493.24	-101,529.14	0.45
Original Face:		Base	11,354,753.000	105.273342	6,456,022.38	103.617785	6,354,493.24	-101,529.14	0.45
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,614,206.990	105.165681	2,749,248.58	103.521958	2,706,278.26	-42,970.32	0.19
Original Face:		Base	5,677,376.000	105.165681	2,749,248.58	103.521958	2,706,278.26	-42,970.32	0.19
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.829400	10,082,940.00	82,940.00	0.72
		Base		100.000000	10,000,000.00	100.829400	10,082,940.00	82,940.00	0.72
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	99.734700	11,324,628.84	-30,124.16	0.80
		Base		100.000000	11,354,753.00	99.734700	11,324,628.84	-30,124.16	0.80
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.34722	23 Nov 2018		
		Local	15,000,000.000	99.920010	14,988,001.47	100.299200	15,044,880.00	56,878.53	1.07
		Base		99.920010	14,988,001.47	100.299200	15,044,880.00	56,878.53	1.07
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.56722	22 Jan 2021		
		Local	20,000,000.000	99.986097	19,997,219.48	100.938500	20,187,700.00	190,480.52	1.43
		Base		99.986097	19,997,219.48	100.938500	20,187,700.00	190,480.52	1.43
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	99.441900	24,761,033.10	-138,966.90	1.76
		Base		100.000000	24,900,000.00	99.441900	24,761,033.10	-138,966.90	1.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8L98	FREDDIE MAC NOTES 02/18 1.05				1.05	26 Feb 2018		
	10,000,000.000	Local	100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	0.71
		Base	100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	0.71
3134G8LV9	FREDDIE MAC NOTES 11/18 1				1.0	23 Nov 2018		
	11,000,000.000	Local	100.000000	11,000,000.00	99.461400	10,940,754.00	-59,246.00	0.78
		Base	100.000000	11,000,000.00	99.461400	10,940,754.00	-59,246.00	0.78
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	2.13
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.13
3135G0T52	FANNIE MAE NOTES 05/20 VAR				1.375	01 May 2020		
	20,000,000.000	Local	99.951449	19,990,289.78	99.833500	19,966,700.00	-23,589.78	1.42
		Base	99.951449	19,990,289.78	99.833500	19,966,700.00	-23,589.78	1.42
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	99.909200	14,180,553.36	-12,887.64	1.01
		Base	100.000000	14,193,441.00	99.909200	14,180,553.36	-12,887.64	1.01
3135G0XD0	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	99.784800	22,660,635.14	-48,870.86	1.61
		Base	100.000000	22,709,506.00	99.784800	22,660,635.14	-48,870.86	1.61
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	541,687.760	Local	103.174679	558,884.61	101.096160	547,625.52	-11,259.09	0.04
Original Face:	2,838,688.000	Base	103.174679	558,884.61	101.096160	547,625.52	-11,259.09	0.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	1,121,420.060	Local	100.148307	1,123,083.20	100.339850	1,125,231.21	2,148.01	0.08
Original Face:	5,677,376.000	Base	100.148307	1,123,083.20	100.339850	1,125,231.21	2,148.01	0.08
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	2,472,697.090	Local	101.675848	2,514,135.73	96.866960	2,395,226.50	-118,909.23	0.17
Original Face:	5,677,376.000	Base	101.675848	2,514,135.73	96.866960	2,395,226.50	-118,909.23	0.17
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	4,838,210.320	Local	101.765373	4,923,622.77	99.886810	4,832,733.95	-90,888.82	0.34
Original Face:	11,275,256.000	Base	101.765373	4,923,622.77	99.886810	4,832,733.95	-90,888.82	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
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,430,791.050	100.895480	2,452,558.30	101.178690	2,459,442.54	6,884.24	0.17
Original Face:		Base	7,317,571.000	100.895480	2,452,558.30	101.178690	2,459,442.54	6,884.24	0.17
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,997,515.820	101.602141	2,029,518.84	97.687160	1,951,316.48	-78,202.36	0.14
Original Face:		Base	5,677,376.000	101.602141	2,029,518.84	97.687160	1,951,316.48	-78,202.36	0.14
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,008,766.030	100.902486	4,044,944.57	96.967800	3,887,212.23	-157,732.34	0.28
Original Face:		Base	6,713,909.000	100.902486	4,044,944.57	96.967800	3,887,212.23	-157,732.34	0.28
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,820,381.580	99.661042	2,810,821.67	96.198860	2,713,174.93	-97,646.74	0.19
Original Face:		Base	5,677,376.000	99.661042	2,810,821.67	96.198860	2,713,174.93	-97,646.74	0.19
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,985,844.540	101.705731	4,053,832.34	97.625070	3,891,183.52	-162,648.82	0.28
Original Face:		Base	6,995,663.000	101.705731	4,053,832.34	97.625070	3,891,183.52	-162,648.82	0.28
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,820,381.580	100.328023	2,829,633.07	96.958650	2,734,603.90	-95,029.17	0.19
Original Face:		Base	5,677,376.000	100.328023	2,829,633.07	96.958650	2,734,603.90	-95,029.17	0.19
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,029,225.400	100.770250	5,067,963.02	95.954140	4,825,749.98	-242,213.04	0.34
Original Face:		Base	11,354,753.000	100.770250	5,067,963.02	95.954140	4,825,749.98	-242,213.04	0.34
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,814,780.000	100.457039	2,827,644.65	99.137810	2,790,511.25	-37,133.40	0.20
Original Face:		Base	5,677,376.000	100.457039	2,827,644.65	99.137810	2,790,511.25	-37,133.40	0.20
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,177,285.520	98.420096	1,158,685.54	98.086110	1,154,753.57	-3,931.97	0.08
Original Face:		Base	2,000,000.000	98.420096	1,158,685.54	98.086110	1,154,753.57	-3,931.97	0.08
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,657,860.090	101.817523	3,724,342.55	97.990600	3,584,359.05	-139,983.50	0.25
Original Face:		Base	8,516,065.000	101.817523	3,724,342.55	97.990600	3,584,359.05	-139,983.50	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
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,694,897.150	99.841866	2,690,635.61	97.008190	2,614,270.95	-76,364.66	0.19
Original Face:		Base	5,677,376.000	99.841866	2,690,635.61	97.008190	2,614,270.95	-76,364.66	0.19
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,090,798.980	97.988241	4,008,501.95	96.734890	3,957,229.89	-51,272.06	0.28
Original Face:		Base	6,060,416.000	97.988241	4,008,501.95	96.734890	3,957,229.89	-51,272.06	0.28
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	663,518.570	98.014554	650,344.77	98.587060	654,143.45	3,798.68	0.05
Original Face:		Base	2,838,688.000	98.014554	650,344.77	98.587060	654,143.45	3,798.68	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	59,900.950	101.824646	60,993.93	101.232350	60,639.14	-354.79	0.00
Original Face:		Base	648,587.000	101.824646	60,993.93	101.232350	60,639.14	-354.79	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,578,163.920	100.149683	1,580,526.16	99.386220	1,568,477.47	-12,048.69	0.11
Original Face:		Base	5,946,910.000	100.149683	1,580,526.16	99.386220	1,568,477.47	-12,048.69	0.11
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	238,256.480	104.875641	249,873.01	104.044190	247,892.02	-1,980.99	0.02
Original Face:		Base	500,000.000	104.875641	249,873.01	104.044190	247,892.02	-1,980.99	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	273,701.700	101.844559	278,750.29	101.180720	276,933.35	-1,816.94	0.02
Original Face:		Base	5,677,376.000	101.844559	278,750.29	101.180720	276,933.35	-1,816.94	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,885,328.310	101.554868	1,914,642.68	101.157890	1,907,158.34	-7,484.34	0.14
Original Face:		Base	11,354,753.000	101.554868	1,914,642.68	101.157890	1,907,158.34	-7,484.34	0.14
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	974,004.780	99.325238	967,432.57	100.623590	980,078.58	12,646.01	0.07
Original Face:		Base	2,838,688.000	99.325238	967,432.57	100.623590	980,078.58	12,646.01	0.07
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,059,398.250	99.974739	1,059,130.64	99.005580	1,048,863.38	-10,267.26	0.07
Original Face:		Base	2,838,688.000	99.974739	1,059,130.64	99.005580	1,048,863.38	-10,267.26	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
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	946,440.980	99.949558	945,963.58	99.036210	937,319.28	-8,644.30	0.07
	Original Face:	Base	3,247,459.000	99.949558	945,963.58	99.036210	937,319.28	-8,644.30	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.281648	1,434,571.60	98.761890	1,412,830.82	-21,740.78	0.10
	Original Face:	Base	5,677,376.000	100.281648	1,434,571.60	98.761890	1,412,830.82	-21,740.78	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,939,426.330	100.411514	3,955,637.64	99.202550	3,908,011.37	-47,626.27	0.28
	Original Face:	Base	8,516,065.000	100.411514	3,955,637.64	99.202550	3,908,011.37	-47,626.27	0.28
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,737,544.660	100.088881	3,740,866.61	97.036670	3,626,788.88	-114,077.73	0.26
	Original Face:	Base	7,380,589.000	100.088881	3,740,866.61	97.036670	3,626,788.88	-114,077.73	0.26
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,574,681.450	101.419883	3,625,437.73	95.516460	3,414,409.18	-211,028.55	0.24
	Original Face:	Base	5,677,376.000	101.419883	3,625,437.73	95.516460	3,414,409.18	-211,028.55	0.24
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,094,859.780	100.026762	3,095,688.04	96.723850	2,993,467.53	-102,220.51	0.21
	Original Face:	Base	5,677,376.000	100.026762	3,095,688.04	96.723850	2,993,467.53	-102,220.51	0.21
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,737,149.990	100.829782	7,801,351.45	97.412800	7,536,974.45	-264,377.00	0.53
	Original Face:	Base	14,193,441.000	100.829782	7,801,351.45	97.412800	7,536,974.45	-264,377.00	0.53
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,793,886.380	100.527975	5,824,476.65	98.416550	5,702,143.09	-122,333.56	0.40
	Original Face:	Base	14,193,441.000	100.527975	5,824,476.65	98.416550	5,702,143.09	-122,333.56	0.40
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,815,755.730	99.881473	1,813,603.57	98.239970	1,783,797.88	-29,805.69	0.13
	Original Face:	Base	3,250,000.000	99.881473	1,813,603.57	98.239970	1,783,797.88	-29,805.69	0.13
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,475,911.290	100.593504	3,496,540.97	99.402460	3,455,141.33	-41,399.64	0.25
	Original Face:	Base	5,677,376.000	100.593504	3,496,540.97	99.402460	3,455,141.33	-41,399.64	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
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,897,946.740	99.892928	4,892,702.39	96.466410	4,724,873.38	-167,829.01	0.34
Original Face:		Base	8,516,065.000	99.892928	4,892,702.39	96.466410	4,724,873.38	-167,829.01	0.34
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	5,915,761.400	103.672792	6,133,034.99	104.776160	6,198,307.63	65,272.64	0.44
Original Face:		Base	10,000,000.000	103.672792	6,133,034.99	104.776160	6,198,307.63	65,272.64	0.44
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,762,095.650	101.995003	4,857,099.60	102.372520	4,875,077.32	17,977.72	0.35
Original Face:		Base	5,000,000.000	101.995003	4,857,099.60	102.372520	4,875,077.32	17,977.72	0.35
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	186,773.990	103.942728	194,137.98	102.997707	192,372.93	-1,765.05	0.01
Original Face:		Base	495,228.000	103.942728	194,137.98	102.997707	192,372.93	-1,765.05	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.904586	1,019,045.86	100.511051	1,005,110.51	-13,935.35	0.07
Original Face:		Base	1,000,000.000	101.904586	1,019,045.86	100.511051	1,005,110.51	-13,935.35	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,644,542.880	103.493201	4,806,786.11	101.450932	4,711,932.04	-94,854.07	0.33
Original Face:		Base	8,516,065.000	103.493201	4,806,786.11	101.450932	4,711,932.04	-94,854.07	0.33
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,043,872.020	101.416339	1,058,656.79	103.435920	1,079,738.63	21,081.84	0.08
Original Face:		Base	44,567,405.000	101.416339	1,058,656.79	103.435920	1,079,738.63	21,081.84	0.08
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	48,736.870	110.166266	53,691.59	110.884160	54,041.47	349.88	0.00
Original Face:		Base	1,000,000.000	110.166266	53,691.59	110.884160	54,041.47	349.88	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,019,934.880	106.370448	1,084,909.30	107.467570	1,096,099.23	11,189.93	0.08
Original Face:		Base	24,898,134.000	106.370448	1,084,909.30	107.467570	1,096,099.23	11,189.93	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,083,283.540	99.118945	1,073,739.22	101.585110	1,100,454.78	26,715.56	0.08
Original Face:		Base	5,677,376.000	99.118945	1,073,739.22	101.585110	1,100,454.78	26,715.56	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	677,162.570	105.726228	715,938.44	106.306640	719,868.78	3,930.34	0.05
Original Face:		Base	8,516,065.000	105.726228	715,938.44	106.306640	719,868.78	3,930.34	0.05
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	478,057.540	100.000000	478,057.54	99.988150	478,000.89	-56.65	0.03
Original Face:		Base	5,000,000.000	100.000000	478,057.54	99.988150	478,000.89	-56.65	0.03
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	756,694.260	99.997334	756,674.09	99.965950	756,436.61	-237.48	0.05
Original Face:		Base	4,250,000.000	99.997334	756,674.09	99.965950	756,436.61	-237.48	0.05
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.62556	15 Dec 2018		
		Local	801,205.690	100.000000	801,205.69	100.035410	801,489.40	283.71	0.06
Original Face:		Base	4,500,000.000	100.000000	801,205.69	100.035410	801,489.40	283.71	0.06
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.88411	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.460700	9,131,463.00	131,463.00	0.65
		Base		100.000000	9,000,000.00	101.460700	9,131,463.00	131,463.00	0.65
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	101.121800	5,056,090.00	56,090.00	0.36
		Base		100.000000	5,000,000.00	101.121800	5,056,090.00	56,090.00	0.36
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	69,757.180	103.390977	72,122.63	103.262927	72,033.31	-89.32	0.01
Original Face:		Base	1,675,000.000	103.390977	72,122.63	103.262927	72,033.31	-89.32	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.80778	20 Jun 2018		
		Local	337,458.440	100.000000	337,458.44	100.026770	337,548.78	90.34	0.02
Original Face:		Base	7,000,000.000	100.000000	337,458.44	100.026770	337,548.78	90.34	0.02
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.51111	30 Apr 2018		
		Local	5,677,376.000	100.139483	5,685,295.00	100.695700	5,716,873.50	31,578.50	0.41
		Base		100.139483	5,685,295.00	100.695700	5,716,873.50	31,578.50	0.41
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.958311	9,995,831.05	99.108100	9,910,810.00	-85,021.05	0.70
		Base		99.958311	9,995,831.05	99.108100	9,910,810.00	-85,021.05	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	102,915.330	106.116319	109,209.96	106.763910	109,876.43	666.47	0.01
Original Face:		Base	877,500.000	106.116319	109,209.96	106.763910	109,876.43	666.47	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	10,523.870	101.874691	10,721.16	100.537870	10,580.47	-140.69	0.00
Original Face:		Base	400,000.000	101.874691	10,721.16	100.537870	10,580.47	-140.69	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.653831	10,165,383.06	100.133090	10,013,309.00	-152,074.06	0.71
Original Face:		Base	10,000,000.000	101.653831	10,165,383.06	100.133090	10,013,309.00	-152,074.06	0.71
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,399,926.200	98.746177	2,369,835.38	96.897820	2,325,476.17	-44,359.21	0.16
Original Face:		Base	3,000,000.000	98.746177	2,369,835.38	96.897820	2,325,476.17	-44,359.21	0.16
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,221,229.000	102.361035	5,344,504.05	98.251070	5,129,913.36	-214,590.69	0.36
Original Face:		Base	10,493,495.000	102.361035	5,344,504.05	98.251070	5,129,913.36	-214,590.69	0.36
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	6,538,183.720	100.000000	6,538,183.72	99.997610	6,538,027.46	-156.26	0.46
Original Face:		Base	15,500,000.000	100.000000	6,538,183.72	99.997610	6,538,027.46	-156.26	0.46
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	7,176,090.510	100.000000	7,176,090.51	99.995190	7,175,745.34	-345.17	0.51
Original Face:		Base	20,000,000.000	100.000000	7,176,090.51	99.995190	7,175,745.34	-345.17	0.51
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	99.254400	19,850,880.00	-149,120.00	1.41
		Base		100.000000	20,000,000.00	99.254400	19,850,880.00	-149,120.00	1.41
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.503000	1,997,077.02	9,995.02	0.14
		Base		100.000000	1,987,082.00	100.503000	1,997,077.02	9,995.02	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.977334	14,996,600.08	100.411500	15,061,725.00	65,124.92	1.07
		Base		99.977334	14,996,600.08	100.411500	15,061,725.00	65,124.92	1.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.54667	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.349600	30,104,880.00	104,880.00	2.13
		Base		100.000000	30,000,000.00	100.349600	30,104,880.00	104,880.00	2.13
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.21444	25 Jan 2018		
		Local	4,610,030.000	100.033405	4,611,570.00	100.387600	4,627,898.48	16,328.48	0.33
		Base		100.033405	4,611,570.00	100.387600	4,627,898.48	16,328.48	0.33
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.879689	10,087,968.85	100.290400	10,029,040.00	-58,928.85	0.71
		Base		100.879689	10,087,968.85	100.290400	10,029,040.00	-58,928.85	0.71
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.990337	3,973,779.97	100.062100	3,976,631.96	2,851.99	0.28
		Base		99.990337	3,973,779.97	100.062100	3,976,631.96	2,851.99	0.28
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.953765	2,837,375.52	100.005100	2,838,832.77	1,457.25	0.20
		Base		99.953765	2,837,375.52	100.005100	2,838,832.77	1,457.25	0.20
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.992669	9,999,266.85	100.635400	10,063,540.00	64,273.15	0.71
		Base		99.992669	9,999,266.85	100.635400	10,063,540.00	64,273.15	0.71
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	102.037640	10,203,763.99	101.986000	10,198,600.00	-5,163.99	0.72
		Base		102.037640	10,203,763.99	101.986000	10,198,600.00	-5,163.99	0.72
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.891239	2,996,737.18	99.468000	2,984,040.00	-12,697.18	0.21
		Base		99.891239	2,996,737.18	99.468000	2,984,040.00	-12,697.18	0.21
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.912814	9,991,281.37	100.770000	10,077,000.00	85,718.63	0.71
		Base		99.912814	9,991,281.37	100.770000	10,077,000.00	85,718.63	0.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.54556	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.242000	5,691,115.25	13,739.25	0.40
		Base		100.000000	5,677,376.00	100.242000	5,691,115.25	13,739.25	0.40
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.81111	30 Apr 2018		
		Local	11,354,753.000	99.944535	11,348,455.09	99.746700	11,325,991.41	-22,463.68	0.80
		Base		99.944535	11,348,455.09	99.746700	11,325,991.41	-22,463.68	0.80
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.93222	25 Jan 2029		
		Local	1,312,597.540	100.000000	1,312,597.54	100.203710	1,315,271.43	2,673.89	0.09
Original Face:		Base	2,838,688.000	100.000000	1,312,597.54	100.203710	1,315,271.43	2,673.89	0.09
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	264,654.360	100.000000	264,654.36	99.980830	264,603.63	-50.73	0.02
Original Face:		Base	13,000,000.000	100.000000	264,654.36	99.980830	264,603.63	-50.73	0.02
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.997938	2,838,629.48	99.997938	2,838,629.48	0.00	0.20
		Base		99.997938	2,838,629.48	99.997938	2,838,629.48	0.00	0.20
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.56111	30 Oct 2017		
		Local	2,838,688.000	99.972477	2,837,906.70	100.021600	2,839,301.16	1,394.46	0.20
		Base		99.972477	2,837,906.70	100.021600	2,839,301.16	1,394.46	0.20
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.56111	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.051500	11,360,600.70	5,847.70	0.81
		Base		100.000000	11,354,753.00	100.051500	11,360,600.70	5,847.70	0.81
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.974781	9,997,478.08	100.191800	10,019,180.00	21,701.92	0.71
		Base		99.974781	9,997,478.08	100.191800	10,019,180.00	21,701.92	0.71
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.831143	4,991,557.16	99.683600	4,984,180.00	-7,377.16	0.35
		Base		99.831143	4,991,557.16	99.683600	4,984,180.00	-7,377.16	0.35
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	0.35
		Base		99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	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
912828T75	US TREASURY FRN 10/18 VAR					1.3535302	31 Oct 2018		
		Local	10,000,000.000	99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	0.71
		Base		99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	0.71
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.35
		Base		99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.35
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.813886	2,833,404.80	99.558600	2,826,158.03	-7,246.77	0.20
		Base		99.813886	2,833,404.80	99.558600	2,826,158.03	-7,246.77	0.20
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.211755	10,021,175.51	100.117200	10,011,720.00	-9,455.51	0.71
		Base		100.211755	10,021,175.51	100.117200	10,011,720.00	-9,455.51	0.71
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.835190	3,993,407.61	99.947000	3,997,880.00	4,472.39	0.28
		Base		99.835190	3,993,407.61	99.947000	3,997,880.00	4,472.39	0.28
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	9,640,829.090	100.000000	9,640,829.09	100.000280	9,640,856.08	26.99	0.68
Original Face:		Base	20,000,000.000	100.000000	9,640,829.09	100.000280	9,640,856.08	26.99	0.68
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	102.017576	5,791,921.38	102.084000	5,795,692.52	3,771.14	0.41
		Base		102.017576	5,791,921.38	102.084000	5,795,692.52	3,771.14	0.41
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	100.760300	4,030,412.00	30,412.00	0.29
		Base		100.000000	4,000,000.00	100.760300	4,030,412.00	30,412.00	0.29
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.9425	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.396200	5,699,869.76	22,493.76	0.40
		Base		100.000000	5,677,376.00	100.396200	5,699,869.76	22,493.76	0.40
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	99.959500	4,540,061.53	-1,839.47	0.32
		Base		100.000000	4,541,901.00	99.959500	4,540,061.53	-1,839.47	0.32

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.891797	4,994,589.84	100.730200	5,036,510.00	41,920.16	0.36
		Base		99.891797	4,994,589.84	100.730200	5,036,510.00	41,920.16	0.36
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.62556	15 Jul 2019		
		Local	1,540,586.710	100.000000	1,540,586.71	100.030480	1,541,056.28	469.57	0.11
Original Face:		Base	12,000,000.000	100.000000	1,540,586.71	100.030480	1,541,056.28	469.57	0.11
US DOLLAR Total									
		Local	717,607,887.080		719,796,850.05		717,072,539.84	-2,724,310.21	50.85
Original Face:		Base	516,954,260.000		719,796,850.05		717,072,539.84	-2,724,310.21	50.85
FIXED INCOME Total									
		Base	717,607,887.080		719,796,850.05		717,072,539.84	-2,724,310.21	50.85
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

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,411,040,691.930	Base	1,412,914,046.54		1,410,201,251.33	-2,712,795.21	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	119,051.530	1.000000	119,051.53	1.000000	119,051.53	0.00	0.11
		Base		1.000000	119,051.53	1.000000	119,051.53	0.00	0.11
US DOLLAR Total									
		Local	119,051.530		119,051.53		119,051.53	0.00	0.11
		Base			119,051.53		119,051.53	0.00	0.11
CASH Total									
		Base	119,051.530		119,051.53		119,051.53	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.207712	31 Dec 2030		
		Local	149,306.450	100.000007	149,306.46	100.040000	149,366.17	59.71	0.14
		Base		100.000007	149,306.46	100.040000	149,366.17	59.71	0.14
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.955776	2,998,673.29	99.361300	2,980,839.00	-17,834.29	2.86
		Base		99.955776	2,998,673.29	99.361300	2,980,839.00	-17,834.29	2.86
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.989633	1,999,792.65	99.484300	1,989,686.00	-10,106.65	1.91
		Base		99.989633	1,999,792.65	99.484300	1,989,686.00	-10,106.65	1.91
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.75928	06 Nov 2021		
		Local	1,000,000.000	100.265915	1,002,659.15	100.712300	1,007,123.00	4,463.85	0.97
		Base		100.265915	1,002,659.15	100.712300	1,007,123.00	4,463.85	0.97
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.98722	22 Mar 2018		
		Local	550,000.000	100.112840	550,620.62	100.107000	550,588.50	-32.12	0.53
		Base		100.112840	550,620.62	100.107000	550,588.50	-32.12	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	99.970000	1,499,550.00	-450.00	1.44
			Base	100.000000	1,500,000.00	99.970000	1,499,550.00	-450.00	1.44
US DOLLAR Total									
		8,199,306.450	Local		8,201,052.17		8,177,152.67	-23,899.50	7.84
			Base		8,201,052.17		8,177,152.67	-23,899.50	7.84
CASH EQUIVALENT Total									
		8,199,306.450	Base		8,201,052.17		8,177,152.67	-23,899.50	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	99.998083	324,993.77	100.014040	325,045.63	51.86	0.31
	Original Face:	325,000.000	Base	99.998083	324,993.77	100.014040	325,045.63	51.86	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		485,000.000	Local	99.995907	484,980.15	100.014950	485,072.51	92.36	0.47
	Original Face:	485,000.000	Base	99.995907	484,980.15	100.014950	485,072.51	92.36	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.95122	05 Nov 2018		
		1,105,000.000	Local	100.058813	1,105,649.88	100.809000	1,113,939.45	8,289.57	1.07
			Base	100.058813	1,105,649.88	100.809000	1,113,939.45	8,289.57	1.07
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		475,000.000	Local	99.935160	474,692.01	99.156500	470,993.38	-3,698.63	0.45
			Base	99.935160	474,692.01	99.156500	470,993.38	-3,698.63	0.45
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		1,400,000.000	Local	99.726980	1,396,177.72	99.718300	1,396,056.20	-121.52	1.34
			Base	99.726980	1,396,177.72	99.718300	1,396,056.20	-121.52	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	100.299600	1,002,996.00	2,996.00	0.96
			Base	100.000000	1,000,000.00	100.299600	1,002,996.00	2,996.00	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	99.993037	649,954.74	99.900560	649,353.64	-601.10	0.62
Original Face:		Base	650,000.000	99.993037	649,954.74	99.900560	649,353.64	-601.10	0.62
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.397186	1,177,856.66	99.399710	1,177,886.56	29.90	1.13
Original Face:		Base	1,185,000.000	99.397186	1,177,856.66	99.399710	1,177,886.56	29.90	1.13
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.003660	1,290,047.22	100.116100	1,291,497.69	1,450.47	1.24
		Base		100.003660	1,290,047.22	100.116100	1,291,497.69	1,450.47	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.72956	01 Aug 2018		
		Local	1,150,000.000	100.009096	1,150,104.60	100.533600	1,156,136.40	6,031.80	1.11
		Base		100.009096	1,150,104.60	100.533600	1,156,136.40	6,031.80	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.55172	22 May 2018		
		Local	1,000,000.000	99.901539	999,015.39	100.303900	1,003,039.00	4,023.61	0.96
		Base		99.901539	999,015.39	100.303900	1,003,039.00	4,023.61	0.96
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.019128	600,114.77	100.019128	600,114.77	0.00	0.58
		Base		100.019128	600,114.77	100.019128	600,114.77	0.00	0.58
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.75361	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.321900	1,855,955.15	5,955.15	1.78
		Base		100.000000	1,850,000.00	100.321900	1,855,955.15	5,955.15	1.78
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.958980	589,757.98	100.310400	591,831.36	2,073.38	0.57
		Base		99.958980	589,757.98	100.310400	591,831.36	2,073.38	0.57
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.93556	15 Mar 2019		
		Local	1,100,000.000	100.495647	1,105,452.12	101.037700	1,111,414.70	5,962.58	1.07
		Base		100.495647	1,105,452.12	101.037700	1,111,414.70	5,962.58	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	91,797.630	100.002560	91,799.98	99.961650	91,762.43	-37.55	0.09
Original Face:		Base	1,390,000.000	100.002560	91,799.98	99.961650	91,762.43	-37.55	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
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	758,241.110	99.957316	757,917.46	99.937030	757,763.65	-153.81	0.73
Original Face:		Base	1,250,000.000	99.957316	757,917.46	99.937030	757,763.65	-153.81	0.73
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.981979	289,947.74	99.700880	289,132.55	-815.19	0.28
Original Face:		Base	290,000.000	99.981979	289,947.74	99.700880	289,132.55	-815.19	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.980562	259,949.46	99.870600	259,663.56	-285.90	0.25
Original Face:		Base	260,000.000	99.980562	259,949.46	99.870600	259,663.56	-285.90	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	19,224.850	99.984031	19,221.78	99.977730	19,220.57	-1.21	0.02
Original Face:		Base	1,210,000.000	99.984031	19,221.78	99.977730	19,220.57	-1.21	0.02
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	467,371.790	99.869337	466,761.11	99.883240	466,826.09	64.98	0.45
Original Face:		Base	1,500,000.000	99.869337	466,761.11	99.883240	466,826.09	64.98	0.45
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.983174	189,968.03	99.425730	188,908.89	-1,059.14	0.18
Original Face:		Base	190,000.000	99.983174	189,968.03	99.425730	188,908.89	-1,059.14	0.18
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.310845	1,003,108.45	99.959360	999,593.60	-3,514.85	0.96
Original Face:		Base	1,000,000.000	100.310845	1,003,108.45	99.959360	999,593.60	-3,514.85	0.96
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.987168	934,880.02	100.144070	936,347.05	1,467.03	0.90
Original Face:		Base	935,000.000	99.987168	934,880.02	100.144070	936,347.05	1,467.03	0.90
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.979354	499,896.77	100.524790	502,623.95	2,727.18	0.48
Original Face:		Base	500,000.000	99.979354	499,896.77	100.524790	502,623.95	2,727.18	0.48
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.997379	664,982.57	100.045000	665,299.25	316.68	0.64
		Base		99.997379	664,982.57	100.045000	665,299.25	316.68	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	100.162310	1,302,110.03	100.228000	1,302,964.00	853.97	1.25
		Base		100.162310	1,302,110.03	100.228000	1,302,964.00	853.97	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.018646	1,000,186.46	99.905400	999,054.00	-1,132.46	0.96
		Base		100.018646	1,000,186.46	99.905400	999,054.00	-1,132.46	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	99.978100	369,918.97	-81.03	0.35
		Base		100.000000	370,000.00	99.978100	369,918.97	-81.03	0.35
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.982000	1,099,802.00	-198.00	1.05
		Base		100.000000	1,100,000.00	99.982000	1,099,802.00	-198.00	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	100.218300	1,403,056.20	3,056.20	1.35
		Base		100.000000	1,400,000.00	100.218300	1,403,056.20	3,056.20	1.35
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					2.09411	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.816400	715,796.44	5,796.44	0.69
		Base		100.000000	710,000.00	100.816400	715,796.44	5,796.44	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	100.088900	1,751,555.75	1,555.75	1.68
		Base		100.000000	1,750,000.00	100.088900	1,751,555.75	1,555.75	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.944024	589,669.74	100.552900	593,262.11	3,592.37	0.57
		Base		99.944024	589,669.74	100.552900	593,262.11	3,592.37	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	100.013800	560,077.28	77.28	0.54
		Base		100.000000	560,000.00	100.013800	560,077.28	77.28	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	100.110900	1,001,109.00	1,109.00	0.96
		Base		100.000000	1,000,000.00	100.110900	1,001,109.00	1,109.00	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	99.957321	659,718.32	99.816000	658,785.60	-932.72	0.63
		Base		99.957321	659,718.32	99.816000	658,785.60	-932.72	0.63
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.265348	441,167.53	100.403500	441,775.40	607.87	0.42
		Base		100.265348	441,167.53	100.403500	441,775.40	607.87	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.949872	709,644.09	100.140200	710,995.42	1,351.33	0.68
		Base		99.949872	709,644.09	100.140200	710,995.42	1,351.33	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992741	2,119,846.11	99.333080	2,105,861.30	-13,984.81	2.02
	Original Face:	Base	2,120,000.000	99.992741	2,119,846.11	99.333080	2,105,861.30	-13,984.81	2.02
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.51039	30 May 2019		
		Local	1,100,000.000	99.974526	1,099,719.79	100.556800	1,106,124.80	6,405.01	1.06
		Base		99.974526	1,099,719.79	100.556800	1,106,124.80	6,405.01	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.935813	304,804.23	100.215900	305,658.50	854.27	0.29
		Base		99.935813	304,804.23	100.215900	305,658.50	854.27	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.889932	998,899.32	100.024000	1,000,240.00	1,340.68	0.96
		Base		99.889932	998,899.32	100.024000	1,000,240.00	1,340.68	0.96
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.988216	304,964.06	100.163600	305,498.98	534.92	0.29
		Base		99.988216	304,964.06	100.163600	305,498.98	534.92	0.29
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.218033	1,202,616.39	100.413900	1,204,966.80	2,350.41	1.16
		Base		100.218033	1,202,616.39	100.413900	1,204,966.80	2,350.41	1.16
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.962007	999,620.07	99.949200	999,492.00	-128.07	0.96
		Base		99.962007	999,620.07	99.949200	999,492.00	-128.07	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	499,897.040	101.516370	507,477.33	100.346840	501,630.88	-5,846.45	0.48
Original Face:		Base	1,419,000.000	101.516370	507,477.33	100.346840	501,630.88	-5,846.45	0.48
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.931898	2,798,093.13	99.421800	2,783,810.40	-14,282.73	2.67
		Base		99.931898	2,798,093.13	99.421800	2,783,810.40	-14,282.73	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	99.602200	1,095,624.20	-4,375.80	1.05
		Base		100.000000	1,100,000.00	99.602200	1,095,624.20	-4,375.80	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	214,959.330	100.871807	216,833.36	100.044620	215,055.24	-1,778.12	0.21
Original Face:		Base	1,000,000.000	100.871807	216,833.36	100.044620	215,055.24	-1,778.12	0.21
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	93,353.870	101.208156	94,481.73	100.494680	93,815.67	-666.06	0.09
Original Face:		Base	1,000,000.000	101.208156	94,481.73	100.494680	93,815.67	-666.06	0.09
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	215,520.670	101.592098	218,951.97	101.408058	218,555.33	-396.64	0.21
Original Face:		Base	485,000.000	101.592098	218,951.97	101.408058	218,555.33	-396.64	0.21
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	10,135.360	103.422868	10,482.28	100.232030	10,158.88	-323.40	0.01
Original Face:		Base	281,000.000	103.422868	10,482.28	100.232030	10,158.88	-323.40	0.01
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	14,816.790	100.423439	14,879.53	99.972540	14,812.72	-66.81	0.01
Original Face:		Base	550,000.000	100.423439	14,879.53	99.972540	14,812.72	-66.81	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,992,817.300	101.310826	2,018,939.67	100.173533	1,996,275.50	-22,664.17	1.91
Original Face:		Base	5,000,000.000	101.310826	2,018,939.67	100.173533	1,996,275.50	-22,664.17	1.91
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.88328	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.566200	362,038.32	2,038.32	0.35
		Base		100.000000	360,000.00	100.566200	362,038.32	2,038.32	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	87,374.850	99.999027	87,374.00	99.922330	87,306.99	-67.01	0.08
Original Face:		Base	500,000.000	99.999027	87,374.00	99.922330	87,306.99	-67.01	0.08
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	600,088.110	100.000000	600,088.11	99.878750	599,360.50	-727.61	0.57
Original Face:		Base	1,050,000.000	100.000000	600,088.11	99.878750	599,360.50	-727.61	0.57
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	870,911.070	99.988759	870,813.17	99.957200	870,538.32	-274.85	0.83
Original Face:		Base	995,000.000	99.988759	870,813.17	99.957200	870,538.32	-274.85	0.83
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.995551	629,971.97	99.931420	629,567.95	-404.02	0.60
Original Face:		Base	630,000.000	99.995551	629,971.97	99.931420	629,567.95	-404.02	0.60
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.71956	07 Dec 2017		
		Local	500,000.000	100.092572	500,462.86	100.138200	500,691.00	228.14	0.48
		Base		100.092572	500,462.86	100.138200	500,691.00	228.14	0.48
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.10361	15 Apr 2020		
		Local	750,000.000	100.059024	750,442.68	101.720300	762,902.25	12,459.57	0.73
		Base		100.059024	750,442.68	101.720300	762,902.25	12,459.57	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.040703	1,000,407.03	100.362700	1,003,627.00	3,219.97	0.96
		Base		100.040703	1,000,407.03	100.362700	1,003,627.00	3,219.97	0.96
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	194,685.920	101.460388	197,529.09	100.280100	195,231.24	-2,297.85	0.19
Original Face:		Base	2,750,000.000	101.460388	197,529.09	100.280100	195,231.24	-2,297.85	0.19
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.94928	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.365400	682,484.72	2,484.72	0.65
		Base		100.000000	680,000.00	100.365400	682,484.72	2,484.72	0.65
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	100.078200	1,010,789.82	789.82	0.97
		Base		100.000000	1,010,000.00	100.078200	1,010,789.82	789.82	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.991351	829,928.21	99.914460	829,290.02	-638.19	0.79
Original Face:		Base	830,000.000	99.991351	829,928.21	99.914460	829,290.02	-638.19	0.79
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	347,744.660	99.877194	347,317.61	99.876520	347,315.26	-2.35	0.33
Original Face:		Base	800,000.000	99.877194	347,317.61	99.876520	347,315.26	-2.35	0.33
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998807	434,994.81	99.832260	434,270.33	-724.48	0.42
Original Face:		Base	435,000.000	99.998807	434,994.81	99.832260	434,270.33	-724.48	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.940786	1,499,111.79	99.492300	1,492,384.50	-6,727.29	1.43
		Base		99.940786	1,499,111.79	99.492300	1,492,384.50	-6,727.29	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.976601	999,766.01	100.048300	1,000,483.00	716.99	0.96
		Base		99.976601	999,766.01	100.048300	1,000,483.00	716.99	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	100.506900	1,005,069.00	5,069.00	0.96
		Base		100.000000	1,000,000.00	100.506900	1,005,069.00	5,069.00	0.96
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	141,603.450	99.997500	141,599.91	99.909420	141,475.19	-124.72	0.14
Original Face:		Base	460,000.000	99.997500	141,599.91	99.909420	141,475.19	-124.72	0.14
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	358,910.510	99.995353	358,893.83	99.815630	358,248.79	-645.04	0.34
Original Face:		Base	565,000.000	99.995353	358,893.83	99.815630	358,248.79	-645.04	0.34
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	73,875.940	99.954505	73,842.33	99.958350	73,845.17	2.84	0.07
Original Face:		Base	950,000.000	99.954505	73,842.33	99.958350	73,845.17	2.84	0.07
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.989473	394,958.42	99.962730	394,852.78	-105.64	0.38
Original Face:		Base	395,000.000	99.989473	394,958.42	99.962730	394,852.78	-105.64	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
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.972467	899,752.20	99.995010	899,955.09	202.89	0.86
Original Face:		Base	900,000.000	99.972467	899,752.20	99.995010	899,955.09	202.89	0.86
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.057670	500,288.35	100.007000	500,035.00	-253.35	0.48
		Base		100.057670	500,288.35	100.007000	500,035.00	-253.35	0.48
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					1.532	11 May 2022		
		Local	1,500,000.000	100.228517	1,503,427.76	100.000000	1,500,000.00	-3,427.76	1.44
		Base		100.228517	1,503,427.76	100.000000	1,500,000.00	-3,427.76	1.44
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.947404	999,474.04	99.885600	998,856.00	-618.04	0.96
		Base		99.947404	999,474.04	99.885600	998,856.00	-618.04	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.94389	28 Jan 2019		
		Local	1,251,000.000	99.316693	1,242,451.83	100.613000	1,258,668.63	16,216.80	1.21
		Base		99.316693	1,242,451.83	100.613000	1,258,668.63	16,216.80	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.51611	29 Oct 2020		
		Local	500,000.000	101.682096	508,410.48	102.258500	511,292.50	2,882.02	0.49
		Base		101.682096	508,410.48	102.258500	511,292.50	2,882.02	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	100.278900	601,673.40	1,673.40	0.58
		Base		100.000000	600,000.00	100.278900	601,673.40	1,673.40	0.58
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	1,233,593.530	100.000000	1,233,593.53	99.961380	1,233,117.12	-476.41	1.18
Original Face:		Base	1,400,000.000	100.000000	1,233,593.53	99.961380	1,233,117.12	-476.41	1.18
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999664	739,997.51	99.979090	739,845.27	-152.24	0.71
Original Face:		Base	740,000.000	99.999664	739,997.51	99.979090	739,845.27	-152.24	0.71
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.109906	1,251,373.83	100.062100	1,250,776.25	-597.58	1.20
		Base		100.109906	1,251,373.83	100.062100	1,250,776.25	-597.58	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996898	899,972.08	99.898700	899,088.30	-883.78	0.86
		Base		99.996898	899,972.08	99.898700	899,088.30	-883.78	0.86
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.938371	1,369,155.68	99.124600	1,358,007.02	-11,148.66	1.30
		Base		99.938371	1,369,155.68	99.124600	1,358,007.02	-11,148.66	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	99.998000	1,799,964.00	-36.00	1.73
		Base		100.000000	1,800,000.00	99.998000	1,799,964.00	-36.00	1.73
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.066168	1,000,661.68	99.905100	999,051.00	-1,610.68	0.96
		Base		100.066168	1,000,661.68	99.905100	999,051.00	-1,610.68	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.990231	839,917.94	99.567770	836,369.27	-3,548.67	0.80
Original Face:		Base	840,000.000	99.990231	839,917.94	99.567770	836,369.27	-3,548.67	0.80
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	122,985.240	99.998057	122,982.85	99.949370	122,922.97	-59.88	0.12
Original Face:		Base	1,530,000.000	99.998057	122,982.85	99.949370	122,922.97	-59.88	0.12
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	488,584.380	99.911370	488,151.35	99.889750	488,045.72	-105.63	0.47
Original Face:		Base	600,000.000	99.911370	488,151.35	99.889750	488,045.72	-105.63	0.47
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.54117	18 May 2018		
		Local	500,000.000	100.047002	500,235.01	100.276000	501,380.00	1,144.99	0.48
		Base		100.047002	500,235.01	100.276000	501,380.00	1,144.99	0.48
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.958120	989,585.39	99.913800	989,146.62	-438.77	0.95
		Base		99.958120	989,585.39	99.913800	989,146.62	-438.77	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.930674	659,542.45	99.188100	654,641.46	-4,900.99	0.63
		Base		99.930674	659,542.45	99.188100	654,641.46	-4,900.99	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.024084	1,000,240.84	100.100300	1,001,003.00	762.16	0.96
		Base		100.024084	1,000,240.84	100.100300	1,001,003.00	762.16	0.96
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.990462	419,959.94	100.161210	420,677.08	717.14	0.40
Original Face:		Base	420,000.000	99.990462	419,959.94	100.161210	420,677.08	717.14	0.40
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	556,739.060	99.921473	556,301.87	99.837730	555,835.64	-466.23	0.53
Original Face:		Base	1,150,000.000	99.921473	556,301.87	99.837730	555,835.64	-466.23	0.53
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	459,017.340	99.997144	459,004.23	99.910990	458,608.77	-395.46	0.44
Original Face:		Base	1,400,000.000	99.997144	459,004.23	99.910990	458,608.77	-395.46	0.44
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.984164	999,841.64	99.984164	999,841.64	0.00	0.96
		Base		99.984164	999,841.64	99.984164	999,841.64	0.00	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.88361	15 Jan 2019		
		Local	500,000.000	100.263316	501,316.58	100.749000	503,745.00	2,428.42	0.48
		Base		100.263316	501,316.58	100.749000	503,745.00	2,428.42	0.48
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.999166	499,995.83	99.999166	499,995.83	0.00	0.48
		Base		99.999166	499,995.83	99.999166	499,995.83	0.00	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.62178	01 Jun 2018		
		Local	1,400,000.000	99.956571	1,399,392.00	100.316000	1,404,424.00	5,032.00	1.35
		Base		99.956571	1,399,392.00	100.316000	1,404,424.00	5,032.00	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.907048	249,767.62	99.275600	248,189.00	-1,578.62	0.24
		Base		99.907048	249,767.62	99.275600	248,189.00	-1,578.62	0.24
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.981132	384,927.36	100.047600	385,183.26	255.90	0.37
		Base		99.981132	384,927.36	100.047600	385,183.26	255.90	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
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.965072	554,806.15	99.921500	554,564.33	-241.82	0.53
		Base		99.965072	554,806.15	99.921500	554,564.33	-241.82	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	98.817900	266,808.33	-3,191.67	0.26
		Base		100.000000	270,000.00	98.817900	266,808.33	-3,191.67	0.26
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.935824	499,679.12	99.884100	499,420.50	-258.62	0.48
		Base		99.935824	499,679.12	99.884100	499,420.50	-258.62	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.739445	997,394.45	99.747400	997,474.00	79.55	0.96
		Base		99.739445	997,394.45	99.747400	997,474.00	79.55	0.96
747525AM5	QUALCOMM INC SR UNSECURED 05/19 1.85					1.85	20 May 2019		
		Local	1,200,000.000	100.197390	1,202,368.68	100.423600	1,205,083.20	2,714.52	1.16
		Base		100.197390	1,202,368.68	100.423600	1,205,083.20	2,714.52	1.16
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					1.64761	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.512600	799,075.17	4,075.17	0.77
		Base		100.000000	795,000.00	100.512600	799,075.17	4,075.17	0.77
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.984969	704,894.03	99.903200	704,317.56	-576.47	0.68
		Base		99.984969	704,894.03	99.903200	704,317.56	-576.47	0.68
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	102.014331	1,071,150.48	102.042300	1,071,444.15	293.67	1.03
		Base		102.014331	1,071,150.48	102.042300	1,071,444.15	293.67	1.03
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.954959	1,534,308.62	100.006900	1,535,105.92	797.30	1.47
		Base		99.954959	1,534,308.62	100.006900	1,535,105.92	797.30	1.47
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	117,516.670	99.998451	117,514.85	99.937570	117,443.30	-71.55	0.11
Original Face:		Base	1,120,000.000	99.998451	117,514.85	99.937570	117,443.30	-71.55	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
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	440,000.000	99.997630	439,989.57	99.963230	439,838.21	-151.36	0.42
Original Face:		Base	440,000.000	99.997630	439,989.57	99.963230	439,838.21	-151.36	0.42
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.989988	319,967.96	99.420150	318,144.48	-1,823.48	0.30
Original Face:		Base	320,000.000	99.989988	319,967.96	99.420150	318,144.48	-1,823.48	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.745839	748,093.79	99.779340	748,345.05	251.26	0.72
Original Face:		Base	750,000.000	99.745839	748,093.79	99.779340	748,345.05	251.26	0.72
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					2.0	15 Nov 2021		
		Local	545,000.000	99.992029	544,956.56	99.992030	544,956.56	0.00	0.52
Original Face:		Base	545,000.000	99.992029	544,956.56	99.992030	544,956.56	0.00	0.52
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.51956	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.681300	689,666.91	4,666.91	0.66
		Base		100.000000	685,000.00	100.681300	689,666.91	4,666.91	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.982985	204,965.12	99.998300	204,996.52	31.40	0.20
		Base		99.982985	204,965.12	99.998300	204,996.52	31.40	0.20
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	700,000.000	99.999167	699,994.17	99.980000	699,860.00	-134.17	0.67
		Base		99.999167	699,994.17	99.980000	699,860.00	-134.17	0.67
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.55806	04 Mar 2021		
		Local	500,000.000	102.434146	512,170.73	102.881800	514,409.00	2,238.27	0.49
		Base		102.434146	512,170.73	102.881800	514,409.00	2,238.27	0.49
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	1,000,000.000	100.866000	1,008,660.00	100.760300	1,007,603.00	-1,057.00	0.97
		Base		100.866000	1,008,660.00	100.760300	1,007,603.00	-1,057.00	0.97
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.957087	722,689.74	100.041600	723,300.77	611.03	0.69
		Base		99.957087	722,689.74	100.041600	723,300.77	611.03	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									
		95,920,766.470	Local		96,001,163.24		96,018,175.35	17,012.11	92.05
	Original Face:	45,540,000.000	Base		96,001,163.24		96,018,175.35	17,012.11	92.05
FIXED INCOME Total									
		95,920,766.470	Base		96,001,163.24		96,018,175.35	17,012.11	92.05
	Original Face:	45,540,000.000							

& 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								
		104,239,124.450	Base	104,321,266.94		104,314,379.55	-6,887.39	100.00
Original Face:		45,540,000.000						

& 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	88,734.570	1.000000	88,734.57	1.000000	88,734.57	0.00	0.01
		Base		1.000000	88,734.57	1.000000	88,734.57	0.00	0.01
US DOLLAR Total									
		Local	88,734.570		88,734.57		88,734.57	0.00	0.01
		Base			88,734.57		88,734.57	0.00	0.01
CASH Total									
		Base	88,734.570		88,734.57		88,734.57	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		Local	20,000,000.000	99.772936	19,954,587.22	99.772936	19,954,587.22	0.00	2.07
		Base		99.772936	19,954,587.22	99.772936	19,954,587.22	0.00	2.07
926NKW009	AMHERST PIERPONT 04/15 VAR					1.18	01 Aug 2017		
		Local	174,266,076.630	100.000000	174,266,076.63	100.000000	174,266,076.63	0.00	18.04
		Base		100.000000	174,266,076.63	100.000000	174,266,076.63	0.00	18.04
979QHR003	SOUTH STREET REPO					1.18	01 Aug 2017		
		Local	120,416,714.050	100.000000	120,416,714.05	100.000000	120,416,714.05	0.00	12.46
		Base		100.000000	120,416,714.05	100.000000	120,416,714.05	0.00	12.46
US DOLLAR Total									
		Local	314,682,790.680		314,637,377.90		314,637,377.90	0.00	32.57
		Base			314,637,377.90		314,637,377.90	0.00	32.57
CASH EQUIVALENT Total									
		Base	314,682,790.680		314,637,377.90		314,637,377.90	0.00	32.57

& 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
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		
			11,624,454.230	Local	101.517120	11,800,811.15	101.473326	11,795,720.34	-5,090.81	1.22
Original Face:			20,540,000.000	Base	101.517120	11,800,811.15	101.473326	11,795,720.34	-5,090.81	1.22
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
			13,225,805.110	Local	105.273341	13,923,246.97	103.617785	13,704,286.30	-218,960.67	1.42
Original Face:			24,487,993.000	Base	105.273341	13,923,246.97	103.617785	13,704,286.30	-218,960.67	1.42
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
			4,604,604.300	Local	105.165680	4,842,463.42	103.521958	4,766,776.53	-75,686.89	0.49
Original Face:			10,000,000.000	Base	105.165680	4,842,463.42	103.521958	4,766,776.53	-75,686.89	0.49
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.829400	20,165,880.00	165,880.00	2.09
				Base	100.000000	20,000,000.00	100.829400	20,165,880.00	165,880.00	2.09
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	99.689000	8,972,010.00	-27,990.00	0.93
				Base	100.000000	9,000,000.00	99.689000	8,972,010.00	-27,990.00	0.93
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		
			0.000	Local	0.000000	-0.20	0.000000	0.00	0.20	0.00
				Base	0.000000	-0.20	0.000000	0.00	0.20	0.00
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
			0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
				Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	21 Jul 2017		
			0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
				Base	0.000000	-0.07	0.000000	0.00	0.07	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385JS6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	28 Jul 2017		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
313385LD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/17 0.00000					0.01	01 Sep 2017		
		Local	20,000,000.000	99.923361	19,984,672.22	99.923361	19,984,672.22	0.00	2.07
		Base		99.923361	19,984,672.22	99.923361	19,984,672.22	0.00	2.07
313385NS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/17 0.00000					0.01	01 Nov 2017		
		Local	10,000,000.000	99.744956	9,974,495.56	99.724000	9,972,400.00	-2,095.56	1.03
		Base		99.744956	9,974,495.56	99.724000	9,972,400.00	-2,095.56	1.03
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					1.29389	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.104700	20,020,940.00	20,940.00	2.07
		Base		100.000000	20,000,000.00	100.104700	20,020,940.00	20,940.00	2.07
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	99.734700	9,973,470.00	-26,530.00	1.03
		Base		100.000000	10,000,000.00	99.734700	9,973,470.00	-26,530.00	1.03
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.987956	19,997,591.22	99.638200	19,927,640.00	-69,951.22	2.06
		Base		99.987956	19,997,591.22	99.638200	19,927,640.00	-69,951.22	2.06
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.34722	23 Nov 2018		
		Local	20,000,000.000	99.920010	19,984,001.96	100.299200	20,059,840.00	75,838.04	2.08
		Base		99.920010	19,984,001.96	100.299200	20,059,840.00	75,838.04	2.08
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	99.956200	6,871,988.75	-3,011.25	0.71
		Base		100.000000	6,875,000.00	99.956200	6,871,988.75	-3,011.25	0.71
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.56722	22 Jan 2021		
		Local	10,000,000.000	99.986097	9,998,609.74	100.938500	10,093,850.00	95,240.26	1.04
		Base		99.986097	9,998,609.74	100.938500	10,093,850.00	95,240.26	1.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					1.39722	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.380100	5,019,005.00	19,005.00	0.52
		Base		100.000000	5,000,000.00	100.380100	5,019,005.00	19,005.00	0.52
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.37556	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.353400	10,035,340.00	35,340.00	1.04
		Base		100.000000	10,000,000.00	100.353400	10,035,340.00	35,340.00	1.04
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					1.40722	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.468900	10,046,890.00	46,890.00	1.04
		Base		100.000000	10,000,000.00	100.468900	10,046,890.00	46,890.00	1.04
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.724200	5,684,279.40	-15,720.60	0.59
		Base		100.000000	5,700,000.00	99.724200	5,684,279.40	-15,720.60	0.59
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.955900	4,098,191.90	-1,808.10	0.42
		Base		100.000000	4,100,000.00	99.955900	4,098,191.90	-1,808.10	0.42
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	1.03
		Base		100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	1.03
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	2.07
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.07
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.739200	14,960,880.00	-39,120.00	1.55
		Base		100.000000	15,000,000.00	99.739200	14,960,880.00	-39,120.00	1.55
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.969722	8,997,275.00	100.031900	9,002,871.00	5,596.00	0.93
		Base		99.969722	8,997,275.00	100.031900	9,002,871.00	5,596.00	0.93
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964400	9,996,440.00	-3,560.00	1.03
		Base		100.000000	10,000,000.00	99.964400	9,996,440.00	-3,560.00	1.03

& 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
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.951449	9,995,144.89	99.833500	9,983,350.00	-11,794.89	1.03
		Base		99.951449	9,995,144.89	99.833500	9,983,350.00	-11,794.89	1.03
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.784800	9,978,480.00	-21,520.00	1.03
		Base		100.000000	10,000,000.00	99.784800	9,978,480.00	-21,520.00	1.03
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.833100	19,693,077.31	-32,922.69	2.04
		Base		100.000000	19,726,000.00	99.833100	19,693,077.31	-32,922.69	2.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	987,621.800	100.148301	989,086.45	100.339850	990,978.23	1,891.78	0.10
Original Face:		Base	5,000,000.000	100.148301	989,086.45	100.339850	990,978.23	1,891.78	0.10
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	5,721,399.420	99.739377	5,706,488.11	95.653430	5,472,714.79	-233,773.32	0.57
Original Face:		Base	11,452,445.000	99.739377	5,706,488.11	95.653430	5,472,714.79	-233,773.32	0.57
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,882,390.130	100.320763	6,904,466.26	94.646830	6,513,964.09	-390,502.17	0.67
Original Face:		Base	11,058,708.000	100.320763	6,904,466.26	94.646830	6,513,964.09	-390,502.17	0.67
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	15,524,586.220	102.114101	15,852,791.72	101.701170	15,788,685.82	-64,105.90	1.63
Original Face:		Base	38,900,000.000	102.114101	15,852,791.72	101.701170	15,788,685.82	-64,105.90	1.63
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					1.20325	25 Nov 2018		
		Local	18,428,198.020	99.799546	18,391,257.88	100.058400	18,438,960.09	47,702.21	1.91
Original Face:		Base	26,125,000.000	99.799546	18,391,257.88	100.058400	18,438,960.09	47,702.21	1.91
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.37892	25 Apr 2020		
		Local	3,526,479.350	99.980689	3,525,798.35	100.167690	3,532,392.90	6,594.55	0.37
Original Face:		Base	5,000,000.000	99.980689	3,525,798.35	100.167690	3,532,392.90	6,594.55	0.37
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,097,034.750	98.412505	1,079,619.38	101.154810	1,109,703.42	30,084.04	0.11
Original Face:		Base	5,000,000.000	98.412505	1,079,619.38	101.154810	1,109,703.42	30,084.04	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
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	250,619.900	102.029220	255,705.53	101.691160	254,858.28	-847.25	0.03
	Original Face:	Base	5,000,000.000	102.029220	255,705.53	101.691160	254,858.28	-847.25	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	241,045.950	101.844557	245,492.18	101.180720	243,892.03	-1,600.15	0.03
	Original Face:	Base	5,000,000.000	101.844557	245,492.18	101.180720	243,892.03	-1,600.15	0.03
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	3,771,514.000	100.695802	3,797,756.27	100.604890	3,794,327.51	-3,428.76	0.39
	Original Face:	Base	3,862,000.000	100.695802	3,797,756.27	100.604890	3,794,327.51	-3,428.76	0.39
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,731,999.600	99.974742	3,731,056.99	99.005580	3,694,887.85	-36,169.14	0.38
	Original Face:	Base	10,000,000.000	99.974742	3,731,056.99	99.005580	3,694,887.85	-36,169.14	0.38
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,562,849.800	103.289497	2,647,154.67	101.481810	2,600,826.36	-46,328.31	0.27
	Original Face:	Base	10,000,000.000	103.289497	2,647,154.67	101.481810	2,600,826.36	-46,328.31	0.27
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,261,245.260	100.826548	4,296,466.51	99.428290	4,236,883.29	-59,583.22	0.44
	Original Face:	Base	12,022,600.000	100.826548	4,296,466.51	99.428290	4,236,883.29	-59,583.22	0.44
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,107,053.870	100.411515	7,136,300.44	99.202550	7,050,378.67	-85,921.77	0.73
	Original Face:	Base	15,363,692.000	100.411515	7,136,300.44	99.202550	7,050,378.67	-85,921.77	0.73
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	10,583,296.080	101.841321	10,778,168.58	99.090170	10,487,006.08	-291,162.50	1.09
	Original Face:	Base	24,000,000.000	101.841321	10,778,168.58	99.090170	10,487,006.08	-291,162.50	1.09
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	3,650,853.800	100.382577	3,664,821.13	99.825990	3,644,500.95	-20,320.18	0.38
	Original Face:	Base	10,000,000.000	100.382577	3,664,821.13	99.825990	3,644,500.95	-20,320.18	0.38
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	10,086,485.530	100.858774	10,173,105.67	99.569560	10,043,069.26	-130,036.41	1.04
	Original Face:	Base	29,723,368.000	100.858774	10,173,105.67	99.569560	10,043,069.26	-130,036.41	1.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,015,952.710	101.847443	2,053,196.29	98.339960	1,982,487.09	-70,709.20	0.21
Original Face:		Base	9,815,000.000	101.847443	2,053,196.29	98.339960	1,982,487.09	-70,709.20	0.21
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,049,448.690	100.211365	3,055,894.17	99.380020	3,030,542.72	-25,351.45	0.31
Original Face:		Base	4,690,000.000	100.211365	3,055,894.17	99.380020	3,030,542.72	-25,351.45	0.31
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	9,524,191.300	101.995003	9,714,199.21	102.372520	9,750,154.64	35,955.43	1.01
Original Face:		Base	10,000,000.000	101.995003	9,714,199.21	102.372520	9,750,154.64	35,955.43	1.01
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,721,706.400	102.133230	1,758,434.36	100.678600	1,733,389.90	-25,044.46	0.18
Original Face:		Base	10,000,000.000	102.133230	1,758,434.36	100.678600	1,733,389.90	-25,044.46	0.18
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,741,180.040	111.073236	1,933,985.01	111.183640	1,935,907.35	1,922.34	0.20
Original Face:		Base	12,777,000.000	111.073236	1,933,985.01	111.183640	1,935,907.35	1,922.34	0.20
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	409,643.100	106.370445	435,739.19	107.467570	440,233.49	4,494.30	0.05
Original Face:		Base	10,000,000.000	106.370445	435,739.19	107.467570	440,233.49	4,494.30	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	538,422.800	104.703274	563,746.30	105.751800	569,391.80	5,645.50	0.06
Original Face:		Base	5,000,000.000	104.703274	563,746.30	105.751800	569,391.80	5,645.50	0.06
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	886,372.160	103.372133	916,261.81	104.185630	923,472.42	7,210.61	0.10
Original Face:		Base	16,000,000.000	103.372133	916,261.81	104.185630	923,472.42	7,210.61	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	397,579.500	105.726223	420,345.79	106.306640	422,653.41	2,307.62	0.04
Original Face:		Base	5,000,000.000	105.726223	420,345.79	106.306640	422,653.41	2,307.62	0.04
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.685153	9,619,617.27	99.563700	9,607,897.05	-11,720.22	0.99
		Base		99.685153	9,619,617.27	99.563700	9,607,897.05	-11,720.22	0.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.685153	9,968,515.30	99.563700	9,956,370.00	-12,145.30	1.03
		Base		99.685153	9,968,515.30	99.563700	9,956,370.00	-12,145.30	1.03
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.835869	9,983,586.89	99.835869	9,983,586.89	0.00	1.03
		Base		99.835869	9,983,586.89	99.835869	9,983,586.89	0.00	1.03
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.835869	5,800,463.98	99.835869	5,800,463.98	0.00	0.60
		Base		99.835869	5,800,463.98	99.835869	5,800,463.98	0.00	0.60
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.685153	9,968,515.30	99.563700	9,956,370.00	-12,145.30	1.03
		Base		99.685153	9,968,515.30	99.563700	9,956,370.00	-12,145.30	1.03
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.469236	9,946,923.64	99.268400	9,926,840.00	-20,083.64	1.03
		Base		99.469236	9,946,923.64	99.268400	9,926,840.00	-20,083.64	1.03
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.832414	9,983,241.39	99.832414	9,983,241.39	0.00	1.03
		Base		99.832414	9,983,241.39	99.832414	9,983,241.39	0.00	1.03
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.835869	9,983,586.89	99.835869	9,983,586.89	0.00	1.03
		Base		99.835869	9,983,586.89	99.835869	9,983,586.89	0.00	1.03
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.677311	9,967,731.05	99.561900	9,956,190.00	-11,541.05	1.03
		Base		99.677311	9,967,731.05	99.561900	9,956,190.00	-11,541.05	1.03
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.476573	9,947,657.25	99.271100	9,927,110.00	-20,547.25	1.03
		Base		99.476573	9,947,657.25	99.271100	9,927,110.00	-20,547.25	1.03
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,304,163.200	103.058310	2,374,631.65	103.063596	2,374,753.45	121.80	0.25
Original Face:		Base	9,875,825.000	103.058310	2,374,631.65	103.063596	2,374,753.45	121.80	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
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,370,009.000	101.113874	5,429,824.16	99.389210	5,337,209.52	-92,614.64	0.55
Original Face:		Base	10,000,000.000	101.113874	5,429,824.16	99.389210	5,337,209.52	-92,614.64	0.55
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,969,118.550	100.140625	4,976,106.37	100.187130	4,978,417.26	2,310.89	0.52
Original Face:		Base	5,000,000.000	100.140625	4,976,106.37	100.187130	4,978,417.26	2,310.89	0.52
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.653831	10,165,383.06	100.133090	10,013,309.00	-152,074.06	1.04
Original Face:		Base	10,000,000.000	101.653831	10,165,383.06	100.133090	10,013,309.00	-152,074.06	1.04
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	0.51
		Base		99.347821	4,967,391.06	98.230500	4,911,525.00	-55,866.06	0.51
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		Local	10,000,000.000	100.405454	10,040,545.40	100.370800	10,037,080.00	-3,465.40	1.04
		Base		100.405454	10,040,545.40	100.370800	10,037,080.00	-3,465.40	1.04
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.049402	5,002,470.10	99.793000	4,989,650.00	-12,820.10	0.52
		Base		100.049402	5,002,470.10	99.793000	4,989,650.00	-12,820.10	0.52
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		Local	10,000,000.000	100.996420	10,099,642.02	101.011700	10,101,170.00	1,527.98	1.05
		Base		100.996420	10,099,642.02	101.011700	10,101,170.00	1,527.98	1.05
912828S84	US TREASURY FRN 07/18 VAR					1.3575302	31 Jul 2018		
		Local	15,000,000.000	100.013054	15,001,958.09	100.199500	15,029,925.00	27,966.91	1.56
		Base		100.013054	15,001,958.09	100.199500	15,029,925.00	27,966.91	1.56
912828T75	US TREASURY FRN 10/18 VAR					1.3535302	31 Oct 2018		
		Local	10,000,000.000	99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	1.04
		Base		99.990556	9,999,055.60	100.221600	10,022,160.00	23,104.40	1.04
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.51
		Base		99.532580	4,976,628.99	99.351600	4,967,580.00	-9,048.99	0.51

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.985477	9,998,547.70	99.714800	9,971,480.00	-27,067.70	1.03
		Base		99.985477	9,998,547.70	99.714800	9,971,480.00	-27,067.70	1.03
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.219476	30,065,842.71	100.117200	30,035,160.00	-30,682.71	3.11
		Base		100.219476	30,065,842.71	100.117200	30,035,160.00	-30,682.71	3.11
912828WT3	WI TREASURY SEC. 07/17 0.875					0.875	15 Jul 2017		
		Local	0.000	0.000000	-22,376.60	0.000000	0.00	22,376.60	0.00
		Base		0.000000	-22,376.60	0.000000	0.00	22,376.60	0.00
US DOLLAR Total									
		Local	650,658,324.570		653,172,139.00		651,334,086.62	-1,838,052.38	67.42
Original Face:		Base	400,693,631.000		653,172,139.00		651,334,086.62	-1,838,052.38	67.42
FIXED INCOME Total									
		Base	650,658,324.570		653,172,139.00		651,334,086.62	-1,838,052.38	67.42
Original Face:			400,693,631.000						

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		965,429,849.820	Base		967,898,251.47		966,060,199.09	-1,838,052.38	100.00
Original Face:		400,693,631.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-46,338.820	1.000000	-46,338.82	1.000000	-46,338.82	0.00	0.00
		Base		1.000000	-46,338.82	1.000000	-46,338.82	0.00	0.00
US DOLLAR Total									
		Local	-46,338.820		-46,338.82		-46,338.82	0.00	0.00
		Base			-46,338.82		-46,338.82	0.00	0.00
CASH Total									
		Base	-46,338.820		-46,338.82		-46,338.82	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DW69	APPLE INC					1.12	06 Sep 2017		
		Local	25,000,000.000	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	2.21
		Base		99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	2.21
06371EBH9	BANK OF MONTREAL-					1.19	21 Aug 2017		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.54
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.54
19121AV73	COCA-COLA COMPANY					0.98	07 Aug 2017		
		Local	15,000,000.000	99.983667	14,997,550.00	99.983667	14,997,550.00	0.00	1.33
		Base		99.983667	14,997,550.00	99.983667	14,997,550.00	0.00	1.33
19121AW64	COCA-COLA COMPANY					1.05	06 Sep 2017		
		Local	30,000,000.000	99.895000	29,968,500.00	99.895000	29,968,500.00	0.00	2.66
		Base		99.895000	29,968,500.00	99.895000	29,968,500.00	0.00	2.66
19121AW64	COCA-COLA COMPANY					1.14	06 Sep 2017		
		Local	25,000,000.000	99.886000	24,971,500.00	99.886000	24,971,500.00	0.00	2.21
		Base		99.886000	24,971,500.00	99.886000	24,971,500.00	0.00	2.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0VM1	CONCORD MIN CPTL CO				1.18	21 Aug 2017		
	20,000,000.000	Local	99.934444	19,986,888.89	99.934444	19,986,888.89	0.00	1.77
		Base	99.934444	19,986,888.89	99.934444	19,986,888.89	0.00	1.77
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
29101AV43	EMERSON ELECTRIC CO				1.1	04 Aug 2017		
	25,000,000.000	Local	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	2.21
		Base	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	2.21
30215GVE9	EXPORT DEVELMT CORP				0.95	14 Aug 2017		
	20,000,000.000	Local	99.965694	19,993,138.89	99.965694	19,993,138.89	0.00	1.77
		Base	99.965694	19,993,138.89	99.965694	19,993,138.89	0.00	1.77
30229AV22	EXXON MOBIL CORP				0.86	02 Aug 2017		
	40,000,000.000	Local	99.997611	39,999,044.44	99.997611	39,999,044.44	0.00	3.54
		Base	99.997611	39,999,044.44	99.997611	39,999,044.44	0.00	3.54
30229AWB1	EXXON MOBIL CORP				1.13	11 Sep 2017		
	20,000,000.000	Local	99.871306	19,974,261.11	99.871306	19,974,261.11	0.00	1.77
		Base	99.871306	19,974,261.11	99.871306	19,974,261.11	0.00	1.77
38346LVN3	GOTHAM FDG CORP				1.25	22 Aug 2017		
	25,000,000.000	Local	99.927083	24,981,770.83	99.927083	24,981,770.83	0.00	2.21
		Base	99.927083	24,981,770.83	99.927083	24,981,770.83	0.00	2.21
45779PV13	INSTITUTIONAL SECURED				1.32	01 Aug 2017		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
45856WVN6	INTERCONTINENTAL EXCHANGE				1.0	22 Aug 2017		
	3,500,000.000	Local	99.941667	3,497,958.33	99.941667	3,497,958.33	0.00	0.31
		Base	99.941667	3,497,958.33	99.941667	3,497,958.33	0.00	0.31
48803TDT8	KELLS FDG LLC				1.12	10 Aug 2017		
	25,000,000.000	Local	99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	2.21
		Base	99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	2.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105GV84	NESTLE CAP CORP					1.1	08 Aug 2017		
		20,000,000.000	Local	99.978611	19,995,722.22	99.978611	19,995,722.22	0.00	1.77
			Base	99.978611	19,995,722.22	99.978611	19,995,722.22	0.00	1.77
66844CWC4	NORTHWESTERN UNIVERS					1.18	12 Sep 2017		
		15,000,000.000	Local	99.862333	14,979,350.00	99.862333	14,979,350.00	0.00	1.33
			Base	99.862333	14,979,350.00	99.862333	14,979,350.00	0.00	1.33
66844CWR1	NORTHWESTERN UNIVERS					1.21	25 Sep 2017		
		33,529,000.000	Local	99.815139	33,467,017.92	99.815139	33,467,017.92	0.00	2.97
			Base	99.815139	33,467,017.92	99.815139	33,467,017.92	0.00	2.97
71344TV74	PEPSICO INC					1.08	07 Aug 2017		
		15,000,000.000	Local	99.982000	14,997,300.00	99.982000	14,997,300.00	0.00	1.33
			Base	99.982000	14,997,300.00	99.982000	14,997,300.00	0.00	1.33
71708EWC5	PFIZER INC					1.1	12 Sep 2017		
		25,000,000.000	Local	99.871667	24,967,916.67	99.871667	24,967,916.67	0.00	2.21
			Base	99.871667	24,967,916.67	99.871667	24,967,916.67	0.00	2.21
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
90328AV83	USAA CAPITAL CORP					1.04	08 Aug 2017		
		24,247,000.000	Local	99.979778	24,242,096.72	99.979778	24,242,096.72	0.00	2.15
			Base	99.979778	24,242,096.72	99.979778	24,242,096.72	0.00	2.15
9113A2V11	UNITED PARCEL SERVIC					0.81	01 Aug 2017		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
9113A2V29	UNITED PARCEL SERVIC					0.81	02 Aug 2017		
		40,000,000.000	Local	99.997750	39,999,100.00	99.997750	39,999,100.00	0.00	3.54
			Base	99.997750	39,999,100.00	99.997750	39,999,100.00	0.00	3.54
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		10,000,000.000	Local	99.947611	9,994,761.11	99.947611	9,994,761.11	0.00	0.89
			Base	99.947611	9,994,761.11	99.947611	9,994,761.11	0.00	0.89

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796LT4	TREASURY BILL 09/17 0.00000					0.906	07 Sep 2017		
		Local	20,000,000.000	99.906883	19,981,376.67	99.906883	19,981,376.67	0.00	1.77
		Base		99.906883	19,981,376.67	99.906883	19,981,376.67	0.00	1.77
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.01	01 Aug 2017		
		Local	17,176,979.630	100.000000	17,176,979.63	100.000000	17,176,979.63	0.00	1.52
		Base		100.000000	17,176,979.63	100.000000	17,176,979.63	0.00	1.52
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	0.63
		Base		100.000000	7,135,730.75	100.000000	7,135,730.75	0.00	0.63
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	99.948444	19,989,688.89	99.948444	19,989,688.89	0.00	1.77
		Base		99.948444	19,989,688.89	99.948444	19,989,688.89	0.00	1.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.02	01 Aug 2017		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.29
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.29
930ABD003	FIDELITY INVESTMENTS MONEY					1.1	01 Aug 2017		
		Local	50,434,822.770	100.000000	50,434,822.77	100.000000	50,434,822.77	0.00	4.47
		Base		100.000000	50,434,822.77	100.000000	50,434,822.77	0.00	4.47
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	2.22
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
979QHT009	WELLS FARGO REPO					1.04	01 Aug 2017		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.29
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.29
979QRC005	BANK OF AMERICA REPO					1.0	01 Aug 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.86
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.86

& 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
US DOLLAR Total									
		1,092,892,867.260	Local		1,092,564,518.28		1,092,564,518.28	0.00	96.80
			Base		1,092,564,518.28		1,092,564,518.28	0.00	96.80
CASH EQUIVALENT Total									
		1,092,892,867.260	Base		1,092,564,518.28		1,092,564,518.28	0.00	96.80
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14314WAA9	CARMAX AUTO OWNER TRUST CARMX 2017 3 A1					1.35	15 Aug 2018		
		13,000,000.000	Local	100.000000	13,000,000.00	99.960010	12,994,801.30	-5,198.70	1.15
Original Face:		13,000,000.000	Base	100.000000	13,000,000.00	99.960010	12,994,801.30	-5,198.70	1.15
36253WAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2017 1 A1					1.0	20 Mar 2018		
		10,774,774.570	Local	100.000000	10,774,774.57	100.000220	10,774,798.27	23.70	0.95
Original Face:		36,050,000.000	Base	100.000000	10,774,774.57	100.000220	10,774,798.27	23.70	0.95
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		2,511,631.680	Local	100.000000	2,511,631.68	99.995190	2,511,510.87	-120.81	0.22
Original Face:		7,000,000.000	Base	100.000000	2,511,631.68	99.995190	2,511,510.87	-120.81	0.22
96328DAY0	WHEELS SPV LLC WHLS 2017 1A A1 144A					1.4	20 Jul 2018		
		9,750,000.000	Local	100.000000	9,750,000.00	100.000000	9,750,000.00	0.00	0.86
Original Face:		9,750,000.000	Base	100.000000	9,750,000.00	100.000000	9,750,000.00	0.00	0.86
US DOLLAR Total									
		36,036,406.250	Local		36,036,406.25		36,031,110.44	-5,295.81	3.19
Original Face:		65,800,000.000	Base		36,036,406.25		36,031,110.44	-5,295.81	3.19
FIXED INCOME Total									
		36,036,406.250	Base		36,036,406.25		36,031,110.44	-5,295.81	3.19
Original Face:		65,800,000.000							

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

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,128,882,934.690	Base		1,128,554,585.71		1,128,549,289.90	-5,295.81	100.00
Original Face:		65,800,000.000							

& 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	-662,861.510	1.000000	-662,861.51	1.000000	-662,861.51	0.00	0.05
		Base		1.000000	-662,861.51	1.000000	-662,861.51	0.00	0.05
US DOLLAR Total									
		Local	-662,861.510		-662,861.51		-662,861.51	0.00	0.05
		Base			-662,861.51		-662,861.51	0.00	0.05
CASH Total									
		Base	-662,861.510		-662,861.51		-662,861.51	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KF5	TREASURY BILL 08/17 0.00000					0.933	17 Aug 2017		
		Local	40,000,000.000	99.958533	39,983,413.33	99.958533	39,983,413.33	0.00	3.04
		Base		99.958533	39,983,413.33	99.958533	39,983,413.33	0.00	3.04
912796KL2	TREASURY BILL 09/17 0.00000					0.85	14 Sep 2017		
		Local	80,000,000.000	99.896050	79,916,839.99	99.896050	79,916,839.99	0.00	6.09
		Base		99.896050	79,916,839.99	99.896050	79,916,839.99	0.00	6.09
912796KR9	TREASURY BILL 10/17 0.00000					0.8855	12 Oct 2017		
		Local	40,000,000.000	99.822900	39,929,160.00	99.822900	39,929,160.00	0.00	3.04
		Base		99.822900	39,929,160.00	99.822900	39,929,160.00	0.00	3.04
912796KX6	TREASURY BILL 11/17 0.00000					1.0155	09 Nov 2017		
		Local	60,000,000.000	99.720231	59,832,138.88	99.706400	59,823,840.00	-8,298.88	4.56
		Base		99.720231	59,832,138.88	99.706400	59,823,840.00	-8,298.88	4.56
912796LP2	TREASURY BILL 08/17 0.00000					0.906	10 Aug 2017		
		Local	10,000,000.000	99.977350	9,997,735.00	99.977350	9,997,735.00	0.00	0.76
		Base		99.977350	9,997,735.00	99.977350	9,997,735.00	0.00	0.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		80,000,000.000	Local	99.947515	79,958,012.22	99.947515	79,958,012.22	0.00	6.09
			Base	99.947515	79,958,012.22	99.947515	79,958,012.22	0.00	6.09
912796LR8	TREASURY BILL 08/17 0.00000					0.8805	31 Aug 2017		
		100,000,000.000	Local	99.927942	99,927,941.67	99.927942	99,927,941.67	0.00	7.61
			Base	99.927942	99,927,941.67	99.927942	99,927,941.67	0.00	7.61
912796LU1	TREASURY BILL 09/17 0.00000					0.9105	21 Sep 2017		
		30,000,000.000	Local	99.871013	29,961,303.75	99.871013	29,961,303.75	0.00	2.28
			Base	99.871013	29,961,303.75	99.871013	29,961,303.75	0.00	2.28
912796LV9	TREASURY BILL 09/17 0.00000					0.915	28 Sep 2017		
		50,000,000.000	Local	99.852946	49,926,472.91	99.852946	49,926,472.91	0.00	3.80
			Base	99.852946	49,926,472.91	99.852946	49,926,472.91	0.00	3.80
912796LW7	TREASURY BILL 10/17 0.00000					0.98	05 Oct 2017		
		110,000,000.000	Local	99.829375	109,812,312.50	99.829375	109,812,312.50	0.00	8.36
			Base	99.829375	109,812,312.50	99.829375	109,812,312.50	0.00	8.36
912796LY3	TREASURY BILL 10/17 0.00000					0.978	19 Oct 2017		
		120,000,000.000	Local	99.793832	119,752,598.33	99.793832	119,752,598.33	0.00	9.12
			Base	99.793832	119,752,598.33	99.793832	119,752,598.33	0.00	9.12
912796LZ0	TREASURY BILL 10/17 0.00000					1.166	26 Oct 2017		
		125,000,000.000	Local	99.756123	124,695,153.88	99.756123	124,695,153.88	0.00	9.50
			Base	99.756123	124,695,153.88	99.756123	124,695,153.88	0.00	9.50
912796MA4	TREASURY BILL 11/17 0.00000					0.9905	02 Nov 2017		
		70,000,000.000	Local	99.746390	69,822,473.34	99.727800	69,809,460.00	-13,013.34	5.32
			Base	99.746390	69,822,473.34	99.727800	69,809,460.00	-13,013.34	5.32
912796MC0	TREASURY BILL 11/17 0.00000					1.03	16 Nov 2017		
		40,000,000.000	Local	99.693861	39,877,544.45	99.688800	39,875,520.00	-2,024.45	3.04
			Base	99.693861	39,877,544.45	99.688800	39,875,520.00	-2,024.45	3.04
912796MD8	TREASURY BILL 11/17 0.00000					1.03	24 Nov 2017		
		40,000,000.000	Local	99.670972	39,868,388.89	99.665300	39,866,120.00	-2,268.89	3.04
			Base	99.670972	39,868,388.89	99.665300	39,866,120.00	-2,268.89	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
912796ME6	TREASURY BILL 11/17 0.00000					1.075	30 Nov 2017		
		Local	45,000,000.000	99.645216	44,840,347.22	99.651300	44,843,085.00	2,737.78	3.42
		Base		99.645216	44,840,347.22	99.651300	44,843,085.00	2,737.78	3.42
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.01	01 Aug 2017		
		Local	82,823,020.370	100.000000	82,823,020.37	100.000000	82,823,020.37	0.00	6.31
		Base		100.000000	82,823,020.37	100.000000	82,823,020.37	0.00	6.31
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	0.47
		Base		100.000000	6,119,010.27	100.000000	6,119,010.27	0.00	0.47
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	0.43
		Base		100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.43
926NKW009	AMHERST PIERPONT 04/15 VAR					1.12	01 Aug 2017		
		Local	7,205,619.780	100.000000	7,205,619.78	100.000000	7,205,619.78	0.00	0.55
		Base		100.000000	7,205,619.78	100.000000	7,205,619.78	0.00	0.55
930ABD003	FIDELITY INVESTMENTS MONEY					0.79	01 Aug 2017		
		Local	10,142,374.440	100.000000	10,142,374.44	100.000000	10,142,374.44	0.00	0.77
		Base		100.000000	10,142,374.44	100.000000	10,142,374.44	0.00	0.77
979QHT009	WELLS FARGO REPO					1.04	01 Aug 2017		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	5.33
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	5.33
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.22	01 Aug 2017		
		Local	761,099.440	100.000000	761,099.44	100.000000	761,099.44	0.00	0.06
		Base		100.000000	761,099.44	100.000000	761,099.44	0.00	0.06
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.57	01 Aug 2017		
		Local	2,418,526.510	100.000000	2,418,526.51	100.000000	2,418,526.51	0.00	0.18
		Base		100.000000	2,418,526.51	100.000000	2,418,526.51	0.00	0.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.06	01 Aug 2017		
		Local	89,221,011.960	100.000000	89,221,011.96	100.000000	89,221,011.96	0.00	6.79
		Base		100.000000	89,221,011.96	100.000000	89,221,011.96	0.00	6.79

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		1,314,352,423.230	Local		1,312,454,259.59		1,312,431,391.81	-22,867.78	99.95
			Base		1,312,454,259.59		1,312,431,391.81	-22,867.78	99.95
CASH EQUIVALENT Total									
		1,314,352,423.230	Base		1,312,454,259.59		1,312,431,391.81	-22,867.78	99.95

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,313,689,561.720	Base	1,311,791,398.08		1,311,768,530.30	-22,867.78	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								
			-10,004,464.080	Local	1.000000	-10,004,464.08	1.000000	-10,004,464.08	0.00	3.65
				Base	1.000000	-10,004,464.08	1.000000	-10,004,464.08	0.00	3.65
US DOLLAR Total									
			-10,004,464.080	Local		-10,004,464.08		-10,004,464.08	0.00	3.65
				Base		-10,004,464.08		-10,004,464.08	0.00	3.65
CASH Total									
			-10,004,464.080	Base		-10,004,464.08		-10,004,464.08	0.00	3.65
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	102.912512	2,186,890.89	102.668000	2,181,695.00	-5,195.89	0.80
				Base	102.912512	2,186,890.89	102.668000	2,181,695.00	-5,195.89	0.80
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.78	01 Jan 2049		
			6,640,000.000	Local	100.000000	6,640,000.00	100.000000	6,640,000.00	0.00	2.42
				Base	100.000000	6,640,000.00	100.000000	6,640,000.00	0.00	2.42
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.82	16 Dec 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
			1,000,000.000	Local	101.120577	1,011,205.77	101.082000	1,010,820.00	-385.77	0.37
				Base	101.120577	1,011,205.77	101.082000	1,010,820.00	-385.77	0.37
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
			1,000,000.000	Local	103.221500	1,032,215.00	103.235000	1,032,350.00	135.00	0.38
				Base	103.221500	1,032,215.00	103.235000	1,032,350.00	135.00	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					0.5841095	31 Dec 2030		
		Local	10,077,278.790	100.000000	10,077,278.79	100.000000	10,077,278.79	0.00	3.68
		Base		100.000000	10,077,278.79	100.000000	10,077,278.79	0.00	3.68
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.79	01 Sep 2038		
		Local	5,670,000.000	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									
		Local	36,512,278.790		36,617,590.45		36,612,143.79	-5,446.66	13.37
		Base			36,617,590.45		36,612,143.79	-5,446.66	13.37
CASH EQUIVALENT Total									
		Base	36,512,278.790		36,617,590.45		36,612,143.79	-5,446.66	13.37
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914FK82	BALTIMORE CNTY MD BAL 03/18 FIXED 3					3.0	16 Mar 2018		
		Local	12,000,000.000	101.234273	12,148,112.76	101.375000	12,165,000.00	16,887.24	4.44
		Base		101.234273	12,148,112.76	101.375000	12,165,000.00	16,887.24	4.44
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.748274	2,886,438.04	100.731000	2,885,943.15	-494.89	1.05
		Base		100.748274	2,886,438.04	100.731000	2,885,943.15	-494.89	1.05
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	102.663466	7,366,103.70	102.769000	7,373,675.75	7,572.05	2.69
		Base		102.663466	7,366,103.70	102.769000	7,373,675.75	7,572.05	2.69
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.88	01 Jul 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	103.363958	7,235,477.04	103.530000	7,247,100.00	11,622.96	2.65
		Base		103.363958	7,235,477.04	103.530000	7,247,100.00	11,622.96	2.65

& 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
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	101.428277	4,878,700.13	101.388000	4,876,762.80	-1,937.33	1.78
		Base		101.428277	4,878,700.13	101.388000	4,876,762.80	-1,937.33	1.78
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.227428	5,031,416.90	100.227428	5,031,416.90	0.00	1.84
		Base		100.227428	5,031,416.90	100.227428	5,031,416.90	0.00	1.84
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	103.710199	2,281,624.37	103.786000	2,283,292.00	1,667.63	0.83
		Base		103.710199	2,281,624.37	103.786000	2,283,292.00	1,667.63	0.83
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	104.212397	8,076,460.74	104.390000	8,090,225.00	13,764.26	2.95
		Base		104.212397	8,076,460.74	104.390000	8,090,225.00	13,764.26	2.95
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.82	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	100.709636	2,870,224.64	100.709636	2,870,224.64	0.00	1.05
		Base		100.709636	2,870,224.64	100.709636	2,870,224.64	0.00	1.05
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	100.544244	9,033,900.28	100.544244	9,033,900.28	0.00	3.30
		Base		100.544244	9,033,900.28	100.544244	9,033,900.28	0.00	3.30
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.116354	10,362,042.63	100.116354	10,362,042.63	0.00	3.78
		Base		100.116354	10,362,042.63	100.116354	10,362,042.63	0.00	3.78
52349ECN8	LEE CNTY FL INDL DEV AUTH LEEMED 10/27 ADJUSTABLE VAR					0.82	01 Oct 2027		
		Local	4,450,000.000	100.000000	4,450,000.00	100.000000	4,450,000.00	0.00	1.62
		Base		100.000000	4,450,000.00	100.000000	4,450,000.00	0.00	1.62
545910AJ0	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.88	15 Feb 2038		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.65

& 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
546282JM7	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/39 ADJUSTABLE VAR					0.89	01 Jun 2039		
		Local	5,155,000.000	100.000000	5,155,000.00	100.000000	5,155,000.00	0.00	1.88
		Base		100.000000	5,155,000.00	100.000000	5,155,000.00	0.00	1.88
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	102.516616	14,331,822.94	102.612000	14,345,157.60	13,334.66	5.24
		Base		102.516616	14,331,822.94	102.612000	14,345,157.60	13,334.66	5.24
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.88	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
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR					0.82	01 Oct 2043		
		Local	3,300,000.000	100.000000	3,300,000.00	100.000000	3,300,000.00	0.00	1.20
		Base		100.000000	3,300,000.00	100.000000	3,300,000.00	0.00	1.20
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	100.397359	10,069,855.13	100.397359	10,069,855.13	0.00	3.68
		Base		100.397359	10,069,855.13	100.397359	10,069,855.13	0.00	3.68
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	103.593239	3,107,797.17	103.739000	3,112,170.00	4,372.83	1.14
		Base		103.593239	3,107,797.17	103.739000	3,112,170.00	4,372.83	1.14
59259Y7B9	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/50 ADJUSTABLE VAR					0.79	15 Nov 2050		
		Local	1,750,000.000	100.000000	1,750,000.00	100.000000	1,750,000.00	0.00	0.64
		Base		100.000000	1,750,000.00	100.000000	1,750,000.00	0.00	0.64
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	101.412263	7,605,919.70	101.388000	7,604,100.00	-1,819.70	2.78
		Base		101.412263	7,605,919.70	101.388000	7,604,100.00	-1,819.70	2.78
65821DCW9	NORTH CAROLINA ST MED CARE COM NCSMED 10/26 ADJUSTABLE VAR					0.81	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	103.529064	4,762,336.93	101.694000	4,677,924.00	-84,412.93	1.71
		Base		103.529064	4,762,336.93	101.694000	4,677,924.00	-84,412.93	1.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	103.986304	10,398,630.43	104.211000	10,421,100.00	22,469.57	3.80
		Base		103.986304	10,398,630.43	104.211000	10,421,100.00	22,469.57	3.80
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	101.440509	2,160,682.84	101.388000	2,159,564.40	-1,118.44	0.79
		Base		101.440509	2,160,682.84	101.388000	2,159,564.40	-1,118.44	0.79
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.013517	3,030,405.52	101.023000	3,030,690.00	284.48	1.11
		Base		101.013517	3,030,405.52	101.023000	3,030,690.00	284.48	1.11
789457LP1	SAINT FRANCIS MN SFR 11/18 FIXED 2					2.0	01 Nov 2018		
		Local	2,530,000.000	100.359172	2,539,087.05	100.086000	2,532,175.80	-6,911.25	0.92
		Base		100.359172	2,539,087.05	100.086000	2,532,175.80	-6,911.25	0.92
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	102.758739	4,048,694.30	102.880000	4,053,472.00	4,777.70	1.48
		Base		102.758739	4,048,694.30	102.880000	4,053,472.00	4,777.70	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	101.384302	9,231,040.73	101.391000	9,231,650.55	609.82	3.37
		Base		101.384302	9,231,040.73	101.391000	9,231,650.55	609.82	3.37
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.201448	3,041,113.95	100.385000	3,046,684.75	5,570.80	1.11
		Base		100.201448	3,041,113.95	100.385000	3,046,684.75	5,570.80	1.11
914353VZ7	UNIV OF ILLINOIS IL UNVHGR 10/26 ADJUSTABLE VAR					0.83	01 Oct 2026		
		Local	9,500,000.000	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	3.47
		Base		100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	3.47
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	103.806114	2,221,450.84	104.250000	2,230,950.00	9,499.16	0.81
		Base		103.806114	2,221,450.84	104.250000	2,230,950.00	9,499.16	0.81
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	102.161173	10,216,117.29	102.073000	10,207,300.00	-8,817.29	3.73
		Base		102.161173	10,216,117.29	102.073000	10,207,300.00	-8,817.29	3.73

& 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
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		7,505,000.000	Local	100.000000	7,505,000.00	100.000000	7,505,000.00	0.00	2.74
			Base	100.000000	7,505,000.00	100.000000	7,505,000.00	0.00	2.74
939783PR1	WASHINGTON ST HSG FIN COMMISSI WASHSG 09/33 ADJUSTABLE VAR					0.83	01 Sep 2033		
		5,000,000.000	Local	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
US DOLLAR Total									
		224,355,000.000	Local		227,295,456.05		227,302,377.38	6,921.33	82.98
			Base		227,295,456.05		227,302,377.38	6,921.33	82.98
FIXED INCOME Total									
		224,355,000.000	Base		227,295,456.05		227,302,377.38	6,921.33	82.98

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		250,862,814.710	Base	253,908,582.42		253,910,057.09	1,474.67	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	1,555,473.520	1.000000	1,555,473.52	1.000000	1,555,473.52	0.00	0.42
		Base		1.000000	1,555,473.52	1.000000	1,555,473.52	0.00	0.42
US DOLLAR Total									
		Local	1,555,473.520		1,555,473.52		1,555,473.52	0.00	0.42
		Base			1,555,473.52		1,555,473.52	0.00	0.42
CASH Total									
		Base	1,555,473.520		1,555,473.52		1,555,473.52	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JV31	AMERICAN HONDA FINAN					1.12	03 Aug 2017		
		Local	5,550,000.000	99.993778	5,549,654.67	99.993778	5,549,654.67	0.00	1.51
		Base		99.993778	5,549,654.67	99.993778	5,549,654.67	0.00	1.51
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					1.632	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.603900	5,030,195.00	30,195.00	1.37
		Base		100.000000	5,000,000.00	100.603900	5,030,195.00	30,195.00	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	1.36
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
14912DVH9	CATERPLR FIN SRV CO.					1.2	17 Aug 2017		
		Local	8,000,000.000	99.946667	7,995,733.34	99.946667	7,995,733.34	0.00	2.18
		Base		99.946667	7,995,733.34	99.946667	7,995,733.34	0.00	2.18
2063C0V74	CONCORD MIN CPTL CO					1.23	07 Aug 2017		
		Local	7,500,000.000	99.979500	7,498,462.50	99.979500	7,498,462.50	0.00	2.04
		Base		99.979500	7,498,462.50	99.979500	7,498,462.50	0.00	2.04

& 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
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.6	15 Jun 2022		
	5,000,000.000	Local	99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	1.36
		Base	99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	1.36
38102JV93	GOLDEN FUNDING CORP				1.18	09 Aug 2017		
	5,000,000.000	Local	99.973778	4,998,688.89	99.973778	4,998,688.89	0.00	1.36
		Base	99.973778	4,998,688.89	99.973778	4,998,688.89	0.00	1.36
45779PV13	INSTITUTIONAL SECURED				1.32	01 Aug 2017		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
63743CV34	NATL RURAL UTIL COOP				1.15	03 Aug 2017		
	5,000,000.000	Local	99.993611	4,999,680.56	99.993611	4,999,680.56	0.00	1.36
		Base	99.993611	4,999,680.56	99.993611	4,999,680.56	0.00	1.36
63763PV71	NATIONAL SECS CLEARING				1.13	07 Aug 2017		
	5,000,000.000	Local	99.981167	4,999,058.33	99.981167	4,999,058.33	0.00	1.36
		Base	99.981167	4,999,058.33	99.981167	4,999,058.33	0.00	1.36
67983TWK8	OLD LINE FUNDING LLC				1.22	19 Sep 2017		
	3,500,000.000	Local	99.833944	3,494,188.05	99.833944	3,494,188.05	0.00	0.95
		Base	99.833944	3,494,188.05	99.833944	3,494,188.05	0.00	0.95
69372AVH2	PACCAR FINANCIAL COR				1.11	17 Aug 2017		
	3,300,000.000	Local	99.950667	3,298,372.00	99.950667	3,298,372.00	0.00	0.90
		Base	99.950667	3,298,372.00	99.950667	3,298,372.00	0.00	0.90
92646KV41	VICTORY RECEIVABLES				1.22	04 Aug 2017		
	5,000,000.000	Local	99.989833	4,999,491.67	99.989833	4,999,491.67	0.00	1.36
		Base	99.989833	4,999,491.67	99.989833	4,999,491.67	0.00	1.36
979QHR003	SOUTH STREET REPO				0.85	01 Aug 2017		
	30,512,902.460	Local	100.000000	30,512,902.46	100.000000	30,512,902.46	0.00	8.32
		Base	100.000000	30,512,902.46	100.000000	30,512,902.46	0.00	8.32
US DOLLAR Total								
	98,362,902.460	Local		98,344,868.50		98,381,452.47	36,583.97	26.83
		Base		98,344,868.50		98,381,452.47	36,583.97	26.83

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

Base Currency: 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									
			98,362,902.460	Base	98,344,868.50		98,381,452.47	36,583.97	26.83
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	101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.55
				Base	101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.55
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			2,000,000.000	Local	99.954395	1,999,087.89	100.164800	2,003,296.00	4,208.11	0.55
				Base	99.954395	1,999,087.89	100.164800	2,003,296.00	4,208.11	0.55
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
			2,100,000.000	Local	99.703851	2,093,780.88	101.797700	2,137,751.70	43,970.82	0.58
				Base	99.703851	2,093,780.88	101.797700	2,137,751.70	43,970.82	0.58
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.663387	996,633.87	103.358300	1,033,583.00	36,949.13	0.28
				Base	99.663387	996,633.87	103.358300	1,033,583.00	36,949.13	0.28
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
			5,000,000.000	Local	99.991151	4,999,557.53	100.378900	5,018,945.00	19,387.47	1.37
				Base	99.991151	4,999,557.53	100.378900	5,018,945.00	19,387.47	1.37
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.60556	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	100.397310	3,011,919.30	11,919.30	0.82
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.397310	3,011,919.30	11,919.30	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	98.885300	4,944,265.00	-55,735.00	1.35
				Base	100.000000	5,000,000.00	98.885300	4,944,265.00	-55,735.00	1.35
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.3125	24 Jul 2024		
			5,000,000.000	Local	100.000000	5,000,000.00	99.871400	4,993,570.00	-6,430.00	1.36
				Base	100.000000	5,000,000.00	99.871400	4,993,570.00	-6,430.00	1.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.61111	30 Oct 2017		
		Local	5,000,000.000	99.984610	4,999,230.51	100.117500	5,005,875.00	6,644.49	1.37
		Base		99.984610	4,999,230.51	100.117500	5,005,875.00	6,644.49	1.37
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.75361	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.321900	5,016,095.00	16,095.00	1.37
		Base		100.000000	5,000,000.00	100.321900	5,016,095.00	16,095.00	1.37
12637BAA9	CNH EQUIPMENT TRUST CNH 2017 B A1					1.3	15 Aug 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.001230	7,000,086.10	86.10	1.91
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.001230	7,000,086.10	86.10	1.91
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.89556	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.885740	3,026,572.20	26,572.20	0.83
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.885740	3,026,572.20	26,572.20	0.83
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.62556	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.613390	5,030,669.50	30,669.50	1.37
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.613390	5,030,669.50	30,669.50	1.37
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	1.36
		Base		100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	1.36
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.42806	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.337000	5,016,850.00	16,850.00	1.37
		Base		100.000000	5,000,000.00	100.337000	5,016,850.00	16,850.00	1.37
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.990518	4,999,525.88	100.119810	5,005,990.50	6,464.62	1.37
Original Face:		Base	5,000,000.000	99.990518	4,999,525.88	100.119810	5,005,990.50	6,464.62	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	100.595800	5,029,790.00	29,790.00	1.37
		Base		100.000000	5,000,000.00	100.595800	5,029,790.00	29,790.00	1.37
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.886038	2,996,581.15	100.282000	3,008,460.00	11,878.85	0.82
		Base		99.886038	2,996,581.15	100.282000	3,008,460.00	11,878.85	0.82

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	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
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	100.232100	5,011,605.00	11,605.00	1.37
		Base		100.000000	5,000,000.00	100.232100	5,011,605.00	11,605.00	1.37
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.991207	3,999,648.26	99.888940	3,995,557.60	-4,090.66	1.09
Original Face:		Base	4,000,000.000	99.991207	3,999,648.26	99.888940	3,995,557.60	-4,090.66	1.09
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					1.82889	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.530500	4,021,220.00	21,220.00	1.10
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.530500	4,021,220.00	21,220.00	1.10
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,708,264.610	99.989709	2,707,985.89	99.998420	2,708,221.82	235.93	0.74
Original Face:		Base	4,000,000.000	99.989709	2,707,985.89	99.998420	2,708,221.82	235.93	0.74
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	100.236900	4,009,476.00	9,476.00	1.09
		Base		100.000000	4,000,000.00	100.236900	4,009,476.00	9,476.00	1.09
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	100.956000	1,514,340.00	14,340.00	0.41
		Base		100.000000	1,500,000.00	100.956000	1,514,340.00	14,340.00	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,947,904.700	101.423765	2,989,875.94	96.520653	2,845,336.87	-144,539.07	0.78
Original Face:		Base	5,000,000.000	101.423765	2,989,875.94	96.520653	2,845,336.87	-144,539.07	0.78
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	36,468.070	100.462377	36,636.69	104.461545	38,095.11	1,458.42	0.01
Original Face:		Base	3,158,366.000	100.462377	36,636.69	104.461545	38,095.11	1,458.42	0.01
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	61,149.930	100.200932	61,272.80	102.845946	62,890.22	1,617.42	0.02
Original Face:		Base	2,500,000.000	100.200932	61,272.80	102.845946	62,890.22	1,617.42	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
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	99.689000	3,987,560.00	-12,440.00	1.09
		Base		100.000000	4,000,000.00	99.689000	3,987,560.00	-12,440.00	1.09
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.55333	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.185900	5,009,295.00	9,295.00	1.37
		Base		100.000000	5,000,000.00	100.185900	5,009,295.00	9,295.00	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	99.964400	4,998,220.00	-1,780.00	1.36
		Base		100.000000	5,000,000.00	99.964400	4,998,220.00	-1,780.00	1.36
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,244,793.050	102.899044	2,309,870.58	100.727610	2,261,126.39	-48,744.19	0.62
Original Face:		Base	5,100,000.000	102.899044	2,309,870.58	100.727610	2,261,126.39	-48,744.19	0.62
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.73222	25 Jun 2022		
		Local	2,658,248.430	100.000000	2,658,248.43	99.725990	2,650,964.56	-7,283.87	0.72
Original Face:		Base	3,000,000.000	100.000000	2,658,248.43	99.725990	2,650,964.56	-7,283.87	0.72
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,207,171.870	100.437874	3,221,215.23	98.674200	3,164,651.19	-56,564.04	0.86
Original Face:		Base	7,000,000.000	100.437874	3,221,215.23	98.674200	3,164,651.19	-56,564.04	0.86
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,478,944.500	100.235647	2,484,786.07	100.197150	2,483,831.74	-954.33	0.68
Original Face:		Base	5,000,000.000	100.235647	2,484,786.07	100.197150	2,483,831.74	-954.33	0.68
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,814,925.590	99.354105	2,796,744.13	105.902480	2,981,076.01	184,331.88	0.81
Original Face:		Base	9,000,000.000	99.354105	2,796,744.13	105.902480	2,981,076.01	184,331.88	0.81
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.413200	5,392,188.84	22,188.84	1.47
		Base		100.000000	5,370,000.00	100.413200	5,392,188.84	22,188.84	1.47
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,097,034.750	98.412505	1,079,619.38	101.154810	1,109,703.42	30,084.04	0.30
Original Face:		Base	5,000,000.000	98.412505	1,079,619.38	101.154810	1,109,703.42	30,084.04	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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,168,706.400	98.014554	1,145,502.36	98.587060	1,152,193.28	6,690.92	0.31
Original Face:		Base	5,000,000.000	98.014554	1,145,502.36	98.587060	1,152,193.28	6,690.92	0.31
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	369,424.280	100.608769	371,673.22	101.232350	373,976.88	2,303.66	0.10
Original Face:		Base	4,000,000.000	100.608769	371,673.22	101.232350	373,976.88	2,303.66	0.10
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	150,371.940	102.029208	153,423.30	101.691160	152,914.97	-508.33	0.04
Original Face:		Base	3,000,000.000	102.029208	153,423.30	101.691160	152,914.97	-508.33	0.04
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	63,810.020	99.847783	63,712.89	100.212380	63,945.54	232.65	0.02
Original Face:		Base	2,000,000.000	99.847783	63,712.89	100.212380	63,945.54	232.65	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	953,025.900	102.657105	978,348.80	104.044190	991,568.08	13,219.28	0.27
Original Face:		Base	2,000,000.000	102.657105	978,348.80	104.044190	991,568.08	13,219.28	0.27
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	590,132.100	102.230016	603,292.14	102.422620	604,428.76	1,136.62	0.16
Original Face:		Base	3,000,000.000	102.230016	603,292.14	102.422620	604,428.76	1,136.62	0.16
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,751,282.890	102.680817	2,825,039.76	104.438370	2,873,395.00	48,355.24	0.78
Original Face:		Base	4,750,000.000	102.680817	2,825,039.76	104.438370	2,873,395.00	48,355.24	0.78
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	686,235.880	99.325250	681,605.50	100.623590	690,515.18	8,909.68	0.19
Original Face:		Base	2,000,000.000	99.325250	681,605.50	100.623590	690,515.18	8,909.68	0.19
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.072943	2,081,458.86	105.704660	2,114,093.20	32,634.34	0.58
Original Face:		Base	2,000,000.000	104.072943	2,081,458.86	105.704660	2,114,093.20	32,634.34	0.58
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.281650	505,364.32	98.761890	497,705.57	-7,658.75	0.14
Original Face:		Base	2,000,000.000	100.281650	505,364.32	98.761890	497,705.57	-7,658.75	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
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	2,957,880.700	103.727245	3,068,128.16	104.102500	3,079,227.76	11,099.60	0.84
	Original Face:	Base	5,000,000.000	103.727245	3,068,128.16	104.102500	3,079,227.76	11,099.60	0.84
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	188,573.740	101.933626	192,220.05	102.997707	194,226.63	2,006.58	0.05
	Original Face:	Base	500,000.000	101.933626	192,220.05	102.997707	194,226.63	2,006.58	0.05
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,567,223.400	100.729698	4,600,550.35	101.424972	4,632,305.05	31,754.70	1.26
	Original Face:	Base	5,000,000.000	100.729698	4,600,550.35	101.424972	4,632,305.05	31,754.70	1.26
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,701,409.580	105.453142	4,957,784.13	106.904019	5,025,995.79	68,211.66	1.37
	Original Face:	Base	7,000,000.000	105.453142	4,957,784.13	106.904019	5,025,995.79	68,211.66	1.37
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	63,742.200	100.062721	63,782.18	101.140910	64,469.44	687.26	0.02
	Original Face:	Base	6,000,000.000	100.062721	63,782.18	101.140910	64,469.44	687.26	0.02
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	97,923.300	101.958002	99,840.64	103.117630	100,976.19	1,135.55	0.03
	Original Face:	Base	10,000,000.000	101.958002	99,840.64	103.117630	100,976.19	1,135.55	0.03
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	37,052.470	102.825750	38,099.48	99.747460	36,958.90	-1,140.58	0.01
	Original Face:	Base	1,625,000.000	102.825750	38,099.48	99.747460	36,958.90	-1,140.58	0.01
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	1,176.050	103.591684	1,218.29	99.869230	1,174.51	-43.78	0.00
	Original Face:	Base	2,500,000.000	103.591684	1,218.29	99.869230	1,174.51	-43.78	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	572,421.240	99.118950	567,377.92	101.585110	581,494.75	14,116.83	0.16
	Original Face:	Base	3,000,000.000	99.118950	567,377.92	101.585110	581,494.75	14,116.83	0.16
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	719,865.260	98.027900	705,668.80	101.060600	727,500.15	21,831.35	0.20
	Original Face:	Base	4,867,385.000	98.027900	705,668.80	101.060600	727,500.15	21,831.35	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	397,579.500	105.726223	420,345.79	106.306640	422,653.41	2,307.62	0.12
Original Face:		Base	5,000,000.000	105.726223	420,345.79	106.306640	422,653.41	2,307.62	0.12
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	48,096.900	100.260557	48,222.22	102.287544	49,197.14	974.92	0.01
Original Face:		Base	3,000,000.000	100.260557	48,222.22	102.287544	49,197.14	974.92	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,664,283.700	102.877589	3,769,726.72	104.624055	3,833,722.19	63,995.47	1.05
Original Face:		Base	7,000,000.000	102.877589	3,769,726.72	104.624055	3,833,722.19	63,995.47	1.05
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	111,715.350	100.000000	111,715.35	99.979000	111,691.89	-23.46	0.03
Original Face:		Base	4,500,000.000	100.000000	111,715.35	99.979000	111,691.89	-23.46	0.03
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	478,057.540	100.000000	478,057.54	99.988150	478,000.89	-56.65	0.13
Original Face:		Base	5,000,000.000	100.000000	478,057.54	99.988150	478,000.89	-56.65	0.13
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998598	1,749,975.47	99.855180	1,747,465.65	-2,509.82	0.48
Original Face:		Base	1,750,000.000	99.998598	1,749,975.47	99.855180	1,747,465.65	-2,509.82	0.48
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	75,307.650	101.111574	76,144.75	103.262927	77,764.88	1,620.13	0.02
Original Face:		Base	1,808,277.000	101.111574	76,144.75	103.262927	77,764.88	1,620.13	0.02
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.998253	9,999,825.27	100.028970	10,002,897.00	3,071.73	2.73
Original Face:		Base	10,000,000.000	99.998253	9,999,825.27	100.028970	10,002,897.00	3,071.73	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	102.391700	4,095,668.00	95,668.00	1.12
		Base		100.000000	4,000,000.00	102.391700	4,095,668.00	95,668.00	1.12
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.51111	30 Apr 2018		
		Local	5,000,000.000	100.139483	5,006,974.17	100.695700	5,034,785.00	27,810.83	1.37
		Base		100.139483	5,006,974.17	100.695700	5,034,785.00	27,810.83	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
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.958310	4,997,915.52	99.108100	4,955,405.00	-42,510.52	1.35
		Base		99.958310	4,997,915.52	99.108100	4,955,405.00	-42,510.52	1.35
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,216,481.850	99.963505	1,216,037.89	101.639250	1,236,423.03	20,385.14	0.34
Original Face:		Base	5,000,000.000	99.963505	1,216,037.89	101.639250	1,236,423.03	20,385.14	0.34
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	652,415.670	99.803372	651,132.84	101.084940	659,493.99	8,361.15	0.18
Original Face:		Base	3,000,000.000	99.803372	651,132.84	101.084940	659,493.99	8,361.15	0.18
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,232,728.110	101.935797	1,256,591.22	100.755760	1,242,044.58	-14,546.64	0.34
Original Face:		Base	2,289,667.000	101.935797	1,256,591.22	100.755760	1,242,044.58	-14,546.64	0.34
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.991129	5,999,467.74	99.777950	5,986,677.00	-12,790.74	1.63
Original Face:		Base	6,000,000.000	99.991129	5,999,467.74	99.777950	5,986,677.00	-12,790.74	1.63
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.503000	3,015,090.00	15,090.00	0.82
		Base		100.000000	3,000,000.00	100.503000	3,015,090.00	15,090.00	0.82
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.977334	2,999,320.01	100.411500	3,012,345.00	13,024.99	0.82
		Base		99.977334	2,999,320.01	100.411500	3,012,345.00	13,024.99	0.82
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999664	2,499,991.59	99.979090	2,499,477.25	-514.34	0.68
Original Face:		Base	2,500,000.000	99.999664	2,499,991.59	99.979090	2,499,477.25	-514.34	0.68
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	100.166846	3,005,005.38	100.166846	3,005,005.38	0.00	0.82
		Base		100.166846	3,005,005.38	100.166846	3,005,005.38	0.00	0.82
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.305289	993,052.89	100.989400	1,009,894.00	16,841.11	0.28
		Base		99.305289	993,052.89	100.989400	1,009,894.00	16,841.11	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
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.996898	3,999,875.92	99.898700	3,995,948.00	-3,927.92	1.09
		Base		99.996898	3,999,875.92	99.898700	3,995,948.00	-3,927.92	1.09
50117NAA2	KUBOTA CREDIT OWNER TRUST KCOT 2017 1A A1 144A					1.3	15 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.9535	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.086100	5,004,305.00	4,305.00	1.36
		Base		100.000000	5,000,000.00	100.086100	5,004,305.00	4,305.00	1.36
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.984432	1,999,688.64	99.734730	1,994,694.60	-4,994.04	0.54
Original Face:		Base	2,000,000.000	99.984432	1,999,688.64	99.734730	1,994,694.60	-4,994.04	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	99.930710	3,997,228.40	-2,054.40	1.09
Original Face:		Base	4,000,000.000	99.982070	3,999,282.80	99.930710	3,997,228.40	-2,054.40	1.09
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.845479	2,995,364.38	100.064300	3,001,929.00	6,564.62	0.82
		Base		99.845479	2,995,364.38	100.064300	3,001,929.00	6,564.62	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	99.821918	3,992,876.71	99.173800	3,966,952.00	-25,924.71	1.08
		Base		99.821918	3,992,876.71	99.173800	3,966,952.00	-25,924.71	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	96.871200	1,937,424.00	-62,576.00	0.53
		Base		100.000000	2,000,000.00	96.871200	1,937,424.00	-62,576.00	0.53
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.010962	1,000,109.62	100.010962	1,000,109.62	0.00	0.27
		Base		100.010962	1,000,109.62	100.010962	1,000,109.62	0.00	0.27
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.963179	999,631.79	101.881600	1,018,816.00	19,184.21	0.28
		Base		99.963179	999,631.79	101.881600	1,018,816.00	19,184.21	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
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.997939	4,999,896.94	99.997939	4,999,896.94	0.00	1.36
		Base		99.997939	4,999,896.94	99.997939	4,999,896.94	0.00	1.36
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	99.056386	2,724,050.61	99.686800	2,741,387.00	17,336.39	0.75
		Base		99.056386	2,724,050.61	99.686800	2,741,387.00	17,336.39	0.75
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.845803	2,496,145.07	101.438100	2,535,952.50	39,807.43	0.69
		Base		99.845803	2,496,145.07	101.438100	2,535,952.50	39,807.43	0.69
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.9525	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	101.027100	2,525,677.50	25,677.50	0.69
		Base		100.000000	2,500,000.00	101.027100	2,525,677.50	25,677.50	0.69
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.064444	5,003,222.18	99.797000	4,989,850.00	-13,372.18	1.36
		Base		100.064444	5,003,222.18	99.797000	4,989,850.00	-13,372.18	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	100.760300	3,022,809.00	22,809.00	0.82
		Base		100.000000	3,000,000.00	100.760300	3,022,809.00	22,809.00	0.82
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.9425	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.396200	5,019,810.00	19,810.00	1.37
		Base		100.000000	5,000,000.00	100.396200	5,019,810.00	19,810.00	1.37
US DOLLAR Total									
		Local	265,245,774.080		266,027,442.38		266,748,413.54	720,971.16	72.75
	Original Face:	Base	222,848,695.000		266,027,442.38		266,748,413.54	720,971.16	72.75
FIXED INCOME Total									
		Base	265,245,774.080		266,027,442.38		266,748,413.54	720,971.16	72.75
	Original Face:		222,848,695.000						

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

& 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 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		365,164,150.060	Base	365,927,784.40		366,685,339.53	757,555.13	100.00
Original Face:		222,848,695.000						

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

Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		50,791.880	Local	1.000000	50,791.88	1.000000	50,791.88	0.00	100.00
			Base	1.000000	50,791.88	1.000000	50,791.88	0.00	100.00
US DOLLAR Total									
		50,791.880	Local		50,791.88		50,791.88	0.00	100.00
			Base		50,791.88		50,791.88	0.00	100.00
CASH Total									
		50,791.880	Base		50,791.88		50,791.88	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

Holdings

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

As of: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		50,791.880	Base	50,791.88		50,791.88	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	598,545.330	1.000000	598,545.33	1.000000	598,545.33	0.00	0.17
		Base		1.000000	598,545.33	1.000000	598,545.33	0.00	0.17
US DOLLAR Total									
		Local	598,545.330		598,545.33		598,545.33	0.00	0.17
		Base			598,545.33		598,545.33	0.00	0.17
CASH Total									
		Base	598,545.330		598,545.33		598,545.33	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DV94	APPLE INC					1.1	09 Aug 2017		
		Local	5,000,000.000	99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.41
		Base		99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.41
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	1.41
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.41
2063C0V74	CONCORD MIN CPTL CO					1.23	07 Aug 2017		
		Local	5,000,000.000	99.979500	4,998,975.00	99.979500	4,998,975.00	0.00	1.41
		Base		99.979500	4,998,975.00	99.979500	4,998,975.00	0.00	1.41
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	1.42
		Base		99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	1.42
38102JV93	GOLDEN FUNDING CORP					1.18	09 Aug 2017		
		Local	5,000,000.000	99.973778	4,998,688.89	99.973778	4,998,688.89	0.00	1.41
		Base		99.973778	4,998,688.89	99.973778	4,998,688.89	0.00	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
45779PV13	INSTITUTIONAL SECURED				1.32	01 Aug 2017		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.41
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.41
63743CV34	NATL RURAL UTIL COOP				1.15	03 Aug 2017		
	5,000,000.000	Local	99.993611	4,999,680.56	99.993611	4,999,680.56	0.00	1.41
		Base	99.993611	4,999,680.56	99.993611	4,999,680.56	0.00	1.41
78009NHT6	ROYAL BK OF CANADA				1.53178	14 Aug 2017		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
96327RVB7	WHEELS INC				1.27	11 Aug 2017		
	1,325,000.000	Local	99.964722	1,324,532.57	99.964722	1,324,532.57	0.00	0.37
		Base	99.964722	1,324,532.57	99.964722	1,324,532.57	0.00	0.37
979QHR003	SOUTH STREET REPO				0.75	01 Aug 2017		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85
979QHR003	SOUTH STREET REPO				0.85	01 Aug 2017		
	3,221,020.910	Local	100.000000	3,221,020.91	100.000000	3,221,020.91	0.00	0.91
		Base	100.000000	3,221,020.91	100.000000	3,221,020.91	0.00	0.91
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.06	01 Aug 2017		
	10,778,979.090	Local	100.000000	10,778,979.09	100.000000	10,778,979.09	0.00	3.05
		Base	100.000000	10,778,979.09	100.000000	10,778,979.09	0.00	3.05
US DOLLAR Total								
	55,325,000.000	Local		55,319,290.83		55,325,679.80	6,388.97	15.65
		Base		55,319,290.83		55,325,679.80	6,388.97	15.65
CASH EQUIVALENT Total								
	55,325,000.000	Base		55,319,290.83		55,325,679.80	6,388.97	15.65

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.57
		Base		101.670155	2,033,403.10	101.439200	2,028,784.00	-4,619.10	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.76172	22 May 2018		
		Local	5,000,000.000	100.006336	5,000,316.82	100.393600	5,019,680.00	19,363.18	1.42
		Base		100.006336	5,000,316.82	100.393600	5,019,680.00	19,363.18	1.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.954394	2,998,631.83	100.164800	3,004,944.00	6,312.17	0.85
		Base		99.954394	2,998,631.83	100.164800	3,004,944.00	6,312.17	0.85
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	100.185000	5,009,250.00	9,250.00	1.42
		Base		100.000000	5,000,000.00	100.185000	5,009,250.00	9,250.00	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	100.450000	5,022,500.00	22,500.00	1.42
		Base		100.000000	5,000,000.00	100.450000	5,022,500.00	22,500.00	1.42
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	102.235775	2,040,626.06	102.458600	2,045,073.66	4,447.60	0.58
		Base		102.235775	2,040,626.06	102.458600	2,045,073.66	4,447.60	0.58
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.3125	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.871400	4,993,570.00	-6,430.00	1.41
		Base		100.000000	5,000,000.00	99.871400	4,993,570.00	-6,430.00	1.41
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.75361	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.321900	5,016,095.00	16,095.00	1.42
		Base		100.000000	5,000,000.00	100.321900	5,016,095.00	16,095.00	1.42
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.847426	2,995,422.78	100.990900	3,029,727.00	34,304.22	0.86
		Base		99.847426	2,995,422.78	100.990900	3,029,727.00	34,304.22	0.86
12637BAA9	CNH EQUIPMENT TRUST CNH 2017 B A1					1.3	15 Aug 2018		
		Local	6,000,000.000	100.000000	6,000,000.00	100.001230	6,000,073.80	73.80	1.70
Original Face:		Base	6,000,000.000	100.000000	6,000,000.00	100.001230	6,000,073.80	73.80	1.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.89556	17 Jul 2023		
		3,000,000.000	Local	100.000000	3,000,000.00	100.885740	3,026,572.20	26,572.20	0.86
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.885740	3,026,572.20	26,572.20	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.62556	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.613390	5,030,669.50	30,669.50	1.42
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	100.613390	5,030,669.50	30,669.50	1.42
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		5,000,000.000	Local	99.986131	4,999,306.56	99.087650	4,954,382.50	-44,924.06	1.40
Original Face:		5,000,000.000	Base	99.986131	4,999,306.56	99.087650	4,954,382.50	-44,924.06	1.40
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	1.42
			Base	100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	1.42
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	99.973700	4,998,685.00	-1,315.00	1.41
			Base	100.000000	5,000,000.00	99.973700	4,998,685.00	-1,315.00	1.41
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.42806	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.337000	5,016,850.00	16,850.00	1.42
			Base	100.000000	5,000,000.00	100.337000	5,016,850.00	16,850.00	1.42
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.61356	20 Sep 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.595800	5,029,790.00	29,790.00	1.42
			Base	100.000000	5,000,000.00	100.595800	5,029,790.00	29,790.00	1.42
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.91111	30 Oct 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	98.750000	1,975,000.00	-25,000.00	0.56
			Base	100.000000	2,000,000.00	98.750000	1,975,000.00	-25,000.00	0.56
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					1.57722	22 Jun 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.232100	5,011,605.00	11,605.00	1.42
			Base	100.000000	5,000,000.00	100.232100	5,011,605.00	11,605.00	1.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.991207	3,999,648.26	99.888940	3,995,557.60	-4,090.66	1.13
Original Face:		Base	4,000,000.000	99.991207	3,999,648.26	99.888940	3,995,557.60	-4,090.66	1.13
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					1.82889	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.530500	4,750,066.13	25,066.13	1.34
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.530500	4,750,066.13	25,066.13	1.34
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,708,264.610	99.989709	2,707,985.89	99.998420	2,708,221.82	235.93	0.77
Original Face:		Base	4,000,000.000	99.989709	2,707,985.89	99.998420	2,708,221.82	235.93	0.77
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	100.236900	4,009,476.00	9,476.00	1.13
		Base		100.000000	4,000,000.00	100.236900	4,009,476.00	9,476.00	1.13
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	100.956000	1,514,340.00	14,340.00	0.43
		Base		100.000000	1,500,000.00	100.956000	1,514,340.00	14,340.00	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.57556	15 May 2036		
		Local	535,706.240	100.033515	535,885.78	100.066116	536,060.43	174.65	0.15
Original Face:		Base	16,000,000.000	100.033515	535,885.78	100.066116	536,060.43	174.65	0.15
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,947,904.700	101.423765	2,989,875.94	96.520653	2,845,336.87	-144,539.07	0.80
Original Face:		Base	5,000,000.000	101.423765	2,989,875.94	96.520653	2,845,336.87	-144,539.07	0.80
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,142,063.300	105.104193	6,455,566.08	99.542000	6,113,932.65	-341,633.43	1.73
Original Face:		Base	10,000,000.000	105.104193	6,455,566.08	99.542000	6,113,932.65	-341,633.43	1.73
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	116.588199	2,914,704.98	121.001400	3,025,035.00	110,330.02	0.86
		Base		116.588199	2,914,704.98	121.001400	3,025,035.00	110,330.02	0.86
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	115.694461	2,892,361.52	119.849100	2,996,227.50	103,865.98	0.85
		Base		115.694461	2,892,361.52	119.849100	2,996,227.50	103,865.98	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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.964400	4,998,220.00	-1,780.00	1.41
		Base		100.000000	5,000,000.00	99.964400	4,998,220.00	-1,780.00	1.41
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.73222	25 Jun 2022		
		Local	2,658,248.430	100.000000	2,658,248.43	99.725990	2,650,964.56	-7,283.87	0.75
	Original Face:	Base	3,000,000.000	100.000000	2,658,248.43	99.725990	2,650,964.56	-7,283.87	0.75
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.198721	5,059,936.03	101.853230	5,092,661.50	32,725.47	1.44
	Original Face:	Base	5,000,000.000	101.198721	5,059,936.03	101.853230	5,092,661.50	32,725.47	1.44
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.648979	2,012,979.58	99.992620	1,999,852.40	-13,127.18	0.57
	Original Face:	Base	2,000,000.000	100.648979	2,012,979.58	99.992620	1,999,852.40	-13,127.18	0.57
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,628,049.900	100.836973	1,641,676.24	98.990430	1,611,613.60	-30,062.64	0.46
	Original Face:	Base	5,000,000.000	100.836973	1,641,676.24	98.990430	1,611,613.60	-30,062.64	0.46
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.964089	5,148,204.46	103.349020	5,167,451.00	19,246.54	1.46
	Original Face:	Base	5,000,000.000	102.964089	5,148,204.46	103.349020	5,167,451.00	19,246.54	1.46
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.076664	3,122,299.92	105.704660	3,171,139.80	48,839.88	0.90
	Original Face:	Base	3,000,000.000	104.076664	3,122,299.92	105.704660	3,171,139.80	48,839.88	0.90
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.560069	4,128,605.18	103.717020	4,216,289.24	87,684.06	1.19
	Original Face:	Base	5,565,000.000	101.560069	4,128,605.18	103.717020	4,216,289.24	87,684.06	1.19
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.302831	4,777,249.24	103.194970	4,637,581.95	-139,667.29	1.31
	Original Face:	Base	4,494,000.000	106.302831	4,777,249.24	103.194970	4,637,581.95	-139,667.29	1.31
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.281650	505,364.32	98.761890	497,705.57	-7,658.75	0.14
	Original Face:	Base	2,000,000.000	100.281650	505,364.32	98.761890	497,705.57	-7,658.75	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
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,533,356.550	100.412267	1,539,678.08	98.294250	1,507,201.32	-32,476.76	0.43
Original Face:		Base	5,000,000.000	100.412267	1,539,678.08	98.294250	1,507,201.32	-32,476.76	0.43
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	4,352,471.760	100.416871	4,370,615.96	97.897630	4,260,966.70	-109,649.26	1.21
Original Face:		Base	14,878,168.000	100.416871	4,370,615.96	97.897630	4,260,966.70	-109,649.26	1.21
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.012663	4,950,633.15	99.243190	4,962,159.50	11,526.35	1.40
Original Face:		Base	5,000,000.000	99.012663	4,950,633.15	99.243190	4,962,159.50	11,526.35	1.40
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,041,043.600	99.586507	2,032,604.02	98.416550	2,008,724.70	-23,879.32	0.57
Original Face:		Base	5,000,000.000	99.586507	2,032,604.02	98.416550	2,008,724.70	-23,879.32	0.57
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	2,957,880.700	103.727245	3,068,128.16	104.102500	3,079,227.76	11,099.60	0.87
Original Face:		Base	5,000,000.000	103.727245	3,068,128.16	104.102500	3,079,227.76	11,099.60	0.87
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,336,130.850	101.371141	3,381,873.90	101.513870	3,386,635.53	4,761.63	0.96
Original Face:		Base	5,000,000.000	101.371141	3,381,873.90	101.513870	3,386,635.53	4,761.63	0.96
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,336,130.850	103.315651	3,446,745.32	102.318570	3,413,481.38	-33,263.94	0.97
Original Face:		Base	5,000,000.000	103.315651	3,446,745.32	102.318570	3,413,481.38	-33,263.94	0.97
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,577,606.100	104.016701	2,681,140.82	103.427502	2,665,953.60	-15,187.22	0.75
Original Face:		Base	5,000,000.000	104.016701	2,681,140.82	103.427502	2,665,953.60	-15,187.22	0.75
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,567,223.400	100.729698	4,600,550.35	101.424972	4,632,305.05	31,754.70	1.31
Original Face:		Base	5,000,000.000	100.729698	4,600,550.35	101.424972	4,632,305.05	31,754.70	1.31
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,699,353.360	101.086377	1,717,814.74	100.495551	1,707,774.52	-10,040.22	0.48
Original Face:		Base	1,800,000.000	101.086377	1,717,814.74	100.495551	1,707,774.52	-10,040.22	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	409,643.100	106.369974	435,737.26	107.467570	440,233.49	4,496.23	0.12
Original Face:		Base	10,000,000.000	106.369974	435,737.26	107.467570	440,233.49	4,496.23	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.883920	6,473,035.19	105.949260	6,356,955.60	-116,079.59	1.80
Original Face:		Base	6,000,000.000	107.883920	6,473,035.19	105.949260	6,356,955.60	-116,079.59	1.80
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,098,119.990	106.231376	4,353,489.26	101.646550	4,165,597.58	-187,891.68	1.18
Original Face:		Base	5,568,000.000	106.231376	4,353,489.26	101.646550	4,165,597.58	-187,891.68	1.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	397,579.500	105.726223	420,345.79	106.306640	422,653.41	2,307.62	0.12
Original Face:		Base	5,000,000.000	105.726223	420,345.79	106.306640	422,653.41	2,307.62	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	102.391700	4,095,668.00	95,668.00	1.16
		Base		100.000000	4,000,000.00	102.391700	4,095,668.00	95,668.00	1.16
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.958310	4,997,915.52	99.108100	4,955,405.00	-42,510.52	1.40
		Base		99.958310	4,997,915.52	99.108100	4,955,405.00	-42,510.52	1.40
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.542990	5,177,149.50	101.961540	5,098,077.00	-79,072.50	1.44
Original Face:		Base	5,000,000.000	103.542990	5,177,149.50	101.961540	5,098,077.00	-79,072.50	1.44
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	105.597319	3,167,919.57	108.099000	3,242,970.00	75,050.43	0.92
		Base		105.597319	3,167,919.57	108.099000	3,242,970.00	75,050.43	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	100.503000	3,015,090.00	15,090.00	0.85
		Base		100.000000	3,000,000.00	100.503000	3,015,090.00	15,090.00	0.85
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999664	2,499,991.59	99.979090	2,499,477.25	-514.34	0.71
Original Face:		Base	2,500,000.000	99.999664	2,499,991.59	99.979090	2,499,477.25	-514.34	0.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.750493	3,491,267.25	101.053200	3,536,862.00	45,594.75	1.00
		Base		99.750493	3,491,267.25	101.053200	3,536,862.00	45,594.75	1.00
50117NAA2	KUBOTA CREDIT OWNER TRUST KCOT 2017 1A A1 144A					1.3	15 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.41
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.41
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.953765	4,997,688.24	100.005100	5,000,255.00	2,566.76	1.41
		Base		99.953765	4,997,688.24	100.005100	5,000,255.00	2,566.76	1.41
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.991015	4,999,550.73	99.964600	4,998,230.00	-1,320.73	1.41
		Base		99.991015	4,999,550.73	99.964600	4,998,230.00	-1,320.73	1.41
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	1.41
		Base		99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	1.41
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.9535	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.086100	5,004,305.00	4,305.00	1.42
		Base		100.000000	5,000,000.00	100.086100	5,004,305.00	4,305.00	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	99.930710	3,997,228.40	-2,054.40	1.13
Original Face:		Base	4,000,000.000	99.982070	3,999,282.80	99.930710	3,997,228.40	-2,054.40	1.13
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	102.461760	1,675,249.78	102.895400	1,682,339.79	7,090.01	0.48
		Base		102.461760	1,675,249.78	102.895400	1,682,339.79	7,090.01	0.48
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.920168	2,997,605.04	102.260400	3,067,812.00	70,206.96	0.87
		Base		99.920168	2,997,605.04	102.260400	3,067,812.00	70,206.96	0.87
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.996553	4,999,827.63	99.996553	4,999,827.63	0.00	1.41
		Base		99.996553	4,999,827.63	99.996553	4,999,827.63	0.00	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
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.680653	2,990,419.60	101.372400	3,041,172.00	50,752.40	0.86
		Base		99.680653	2,990,419.60	101.372400	3,041,172.00	50,752.40	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	98.614400	2,958,432.00	-41,568.00	0.84
		Base		100.000000	3,000,000.00	98.614400	2,958,432.00	-41,568.00	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	96.871200	1,937,424.00	-62,576.00	0.55
		Base		100.000000	2,000,000.00	96.871200	1,937,424.00	-62,576.00	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.983808	4,499,271.38	100.459210	4,520,664.45	21,393.07	1.28
Original Face:		Base	4,500,000.000	99.983808	4,499,271.38	100.459210	4,520,664.45	21,393.07	1.28
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.997939	4,999,896.94	99.997939	4,999,896.94	0.00	1.41
		Base		99.997939	4,999,896.94	99.997939	4,999,896.94	0.00	1.41
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.56111	30 Oct 2017		
		Local	4,000,000.000	99.986239	3,999,449.54	100.021600	4,000,864.00	1,414.46	1.13
		Base		99.986239	3,999,449.54	100.021600	4,000,864.00	1,414.46	1.13
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	99.056386	1,981,127.71	99.686800	1,993,736.00	12,608.29	0.56
		Base		99.056386	1,981,127.71	99.686800	1,993,736.00	12,608.29	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.840728	2,496,018.21	101.438100	2,535,952.50	39,934.29	0.72
		Base		99.840728	2,496,018.21	101.438100	2,535,952.50	39,934.29	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.9525	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	101.027100	2,525,677.50	25,677.50	0.71
		Base		100.000000	2,500,000.00	101.027100	2,525,677.50	25,677.50	0.71
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.911618	3,057,348.54	103.602000	3,108,060.00	50,711.46	0.88
		Base		101.911618	3,057,348.54	103.602000	3,108,060.00	50,711.46	0.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.760300	3,022,809.00	22,809.00	0.86
		Base		100.000000	3,000,000.00	100.760300	3,022,809.00	22,809.00	0.86
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.9425	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.396200	5,019,810.00	19,810.00	1.42
		Base		100.000000	5,000,000.00	100.396200	5,019,810.00	19,810.00	1.42
US DOLLAR Total									
		Local	294,345,907.380		297,842,242.62		297,617,790.88	-224,451.74	84.18
	Original Face:	Base	202,030,168.000		297,842,242.62		297,617,790.88	-224,451.74	84.18
FIXED INCOME Total									
		Base	294,345,907.380		297,842,242.62		297,617,790.88	-224,451.74	84.18
	Original Face:		202,030,168.000						

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		350,269,452.710	Base	353,760,078.78		353,542,016.01	-218,062.77	100.00
Original Face:		202,030,168.000						

& 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	1,003,322.560	1.000000	1,003,322.56	1.000000	1,003,322.56	0.00	0.10
		Base		1.000000	1,003,322.56	1.000000	1,003,322.56	0.00	0.10
US DOLLAR Total									
		Local	1,003,322.560		1,003,322.56		1,003,322.56	0.00	0.10
		Base			1,003,322.56		1,003,322.56	0.00	0.10
CASH Total									
		Base	1,003,322.560		1,003,322.56		1,003,322.56	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DVB9	APPLE INC					1.11	11 Aug 2017		
		Local	8,948,000.000	99.969167	8,945,241.03	99.969167	8,945,241.03	0.00	0.94
		Base		99.969167	8,945,241.03	99.969167	8,945,241.03	0.00	0.94
03785DWN2	APPLE INC					1.13	22 Sep 2017		
		Local	3,000,000.000	99.836778	2,995,103.34	99.836778	2,995,103.34	0.00	0.31
		Base		99.836778	2,995,103.34	99.836778	2,995,103.34	0.00	0.31
04821TVV4	ATLANTIC ASSET SECUR					1.18	29 Aug 2017		
		Local	15,000,000.000	99.908222	14,986,233.34	99.908222	14,986,233.34	0.00	1.57
		Base		99.908222	14,986,233.34	99.908222	14,986,233.34	0.00	1.57
07644BFU1	BEDFORD ROW FDG CORP					1.52	28 Jun 2018		
		Local	20,000,000.000	98.602444	19,720,488.89	98.564747	19,712,949.40	-7,539.49	2.06
		Base		98.602444	19,720,488.89	98.564747	19,712,949.40	-7,539.49	2.06
2063C0V74	CONCORD MIN CPTL CO					1.23	07 Aug 2017		
		Local	12,500,000.000	99.979500	12,497,437.50	99.979500	12,497,437.50	0.00	1.31
		Base		99.979500	12,497,437.50	99.979500	12,497,437.50	0.00	1.31

& 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
23102UVF6	CUMMINS INC					1.15	15 Aug 2017		
		5,000,000.000	Local	99.955278	4,997,763.89	99.955278	4,997,763.89	0.00	0.52
			Base	99.955278	4,997,763.89	99.955278	4,997,763.89	0.00	0.52
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		5,000,000.000	Local	99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	0.52
			Base	99.972721	4,998,636.03	100.100500	5,005,025.00	6,388.97	0.52
38102JVG7	GOLDEN FUNDING CORP					1.18	16 Aug 2017		
		14,755,000.000	Local	99.950833	14,747,745.46	99.950833	14,747,745.46	0.00	1.54
			Base	99.950833	14,747,745.46	99.950833	14,747,745.46	0.00	1.54
40588LV71	HALKIN FINANCE LLC USC					1.24	07 Aug 2017		
		10,000,000.000	Local	99.979333	9,997,933.33	99.979333	9,997,933.33	0.00	1.05
			Base	99.979333	9,997,933.33	99.979333	9,997,933.33	0.00	1.05
45779PV13	INSTITUTIONAL SECURED					1.32	01 Aug 2017		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.14
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.14
52952LVN9	LEXINGTN PKR CAP CO LL					1.23	22 Aug 2017		
		3,100,000.000	Local	99.928250	3,097,775.75	99.928250	3,097,775.75	0.00	0.32
			Base	99.928250	3,097,775.75	99.928250	3,097,775.75	0.00	0.32
53127TXP3	LIBERTY FUNDING LLC					1.3	23 Oct 2017		
		15,000,000.000	Local	99.700278	14,955,041.67	99.700278	14,955,041.67	0.00	1.56
			Base	99.700278	14,955,041.67	99.700278	14,955,041.67	0.00	1.56
56274LV43	MANHATTAN ASSET FDG.					1.2	04 Aug 2017		
		25,000,000.000	Local	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	2.61
			Base	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	2.61
59515MVU6	MICROSOFT CORP					1.08	28 Aug 2017		
		4,075,000.000	Local	99.919000	4,071,699.25	99.919000	4,071,699.25	0.00	0.43
			Base	99.919000	4,071,699.25	99.919000	4,071,699.25	0.00	0.43
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.23
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.23

& 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
63743CV34	NATL RURAL UTIL COOP				1.15	03 Aug 2017		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	1.05
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	1.05
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.839833	24,959,958.33	99.839833	24,959,958.33	0.00	2.61
		Base	99.839833	24,959,958.33	99.839833	24,959,958.33	0.00	2.61
69372AV74	PACCAR FINANCIAL COR				1.1	07 Aug 2017		
	15,000,000.000	Local	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	1.57
		Base	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	1.57
69372AVP4	PACCAR FINANCIAL COR				1.15	23 Aug 2017		
	1,349,000.000	Local	99.929722	1,348,051.95	99.929722	1,348,051.95	0.00	0.14
		Base	99.929722	1,348,051.95	99.929722	1,348,051.95	0.00	0.14
71344TV74	PEPSICO INC				1.1	07 Aug 2017		
	2,000,000.000	Local	99.981667	1,999,633.33	99.981667	1,999,633.33	0.00	0.21
		Base	99.981667	1,999,633.33	99.981667	1,999,633.33	0.00	0.21
71838LVA7	PHILIP MORRIS INTL				1.15	10 Aug 2017		
	15,000,000.000	Local	99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	1.57
		Base	99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	1.57
7426M4V12	PRIVATE EXP. FUNDING				0.98	01 Aug 2017		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.57
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.57
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	1.04
		Base	100.000000	9,942,034.01	100.000000	9,942,034.01	0.00	1.04
82124LWE8	SHEFFIELD RECEIVABLE				1.27	14 Sep 2017		
	15,000,000.000	Local	99.844778	14,976,716.67	99.844778	14,976,716.67	0.00	1.57
		Base	99.844778	14,976,716.67	99.844778	14,976,716.67	0.00	1.57
92646KV41	VICTORY RECEIVABLES				1.22	04 Aug 2017		
	10,000,000.000	Local	99.989833	9,998,983.33	99.989833	9,998,983.33	0.00	1.05
		Base	99.989833	9,998,983.33	99.989833	9,998,983.33	0.00	1.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					1.18	01 Aug 2017		
		733,923.370	Local	100.000000	733,923.37	100.000000	733,923.37	0.00	0.08
			Base	100.000000	733,923.37	100.000000	733,923.37	0.00	0.08
979QHR003	SOUTH STREET REPO					0.85	01 Aug 2017		
		81,266,076.630	Local	100.000000	81,266,076.63	100.000000	81,266,076.63	0.00	8.50
			Base	100.000000	81,266,076.63	100.000000	81,266,076.63	0.00	8.50
US DOLLAR Total									
		421,669,034.000	Local		421,226,275.71		421,225,125.19	-1,150.52	44.05
			Base		421,226,275.71		421,225,125.19	-1,150.52	44.05
CASH EQUIVALENT Total									
		421,669,034.000	Base		421,226,275.71		421,225,125.19	-1,150.52	44.05
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	101.670155	4,066,806.20	101.439200	4,057,568.00	-9,238.20	0.42
			Base	101.670155	4,066,806.20	101.439200	4,057,568.00	-9,238.20	0.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.954394	4,997,719.72	100.164800	5,008,240.00	10,520.28	0.52
			Base	99.954394	4,997,719.72	100.164800	5,008,240.00	10,520.28	0.52
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.982907	2,999,487.22	100.890400	3,026,712.00	27,224.78	0.32
			Base	99.982907	2,999,487.22	100.890400	3,026,712.00	27,224.78	0.32
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.55522	11 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.349100	5,017,455.00	17,455.00	0.52
			Base	100.000000	5,000,000.00	100.349100	5,017,455.00	17,455.00	0.52
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		2,161,312.000	Local	99.999999	2,161,311.97	100.096000	2,163,386.86	2,074.89	0.23
			Base	99.999999	2,161,311.97	100.096000	2,163,386.86	2,074.89	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
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.936986	4,996,849.31	99.971100	4,998,555.00	1,705.69	0.52
		Base		99.936986	4,996,849.31	99.971100	4,998,555.00	1,705.69	0.52
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.986131	4,999,306.56	99.087650	4,954,382.50	-44,924.06	0.52
Original Face:		Base	5,000,000.000	99.986131	4,999,306.56	99.087650	4,954,382.50	-44,924.06	0.52
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	0.52
		Base		100.000000	5,000,000.00	100.059900	5,002,995.00	2,995.00	0.52
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	0.90
		Base		100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.90
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.956533	9,995,653.28	101.289470	10,128,947.00	133,293.72	1.06
Original Face:		Base	10,000,000.000	99.956533	9,995,653.28	101.289470	10,128,947.00	133,293.72	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.935812	4,996,790.60	100.215900	5,010,795.00	14,004.40	0.52
		Base		99.935812	4,996,790.60	100.215900	5,010,795.00	14,004.40	0.52
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	6,770,661.530	99.989713	6,769,965.00	99.998420	6,770,554.55	589.55	0.71
Original Face:		Base	10,000,000.000	99.989713	6,769,965.00	99.998420	6,770,554.55	589.55	0.71
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	796,816.120	101.949767	812,352.18	102.975928	820,528.79	8,176.61	0.09
Original Face:		Base	2,096,032.000	101.949767	812,352.18	102.975928	820,528.79	8,176.61	0.09
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.898463	9,989,846.32	99.378300	9,937,830.00	-52,016.32	1.04
		Base		99.898463	9,989,846.32	99.378300	9,937,830.00	-52,016.32	1.04
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,669,241.450	105.273340	4,915,466.42	103.617785	4,838,164.57	-77,301.85	0.51
Original Face:		Base	8,645,247.000	105.273340	4,915,466.42	103.617785	4,838,164.57	-77,301.85	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,990,397.310	105.165681	2,093,214.88	103.521958	2,060,498.27	-32,716.61	0.22
Original Face:		Base	4,322,624.000	105.165681	2,093,214.88	103.521958	2,060,498.27	-32,716.61	0.22
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.734700	8,622,311.16	-22,935.94	0.90
		Base		100.000001	8,645,247.10	99.734700	8,622,311.16	-22,935.94	0.90
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.985606	12,498,200.75	99.859600	12,482,450.00	-15,750.75	1.31
		Base		99.985606	12,498,200.75	99.859600	12,482,450.00	-15,750.75	1.31
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	1.04
		Base		100.000000	10,000,000.00	99.884700	9,988,470.00	-11,530.00	1.04
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	95.603666	4,780,183.31	96.002900	4,800,145.00	19,961.69	0.50
		Base		95.603666	4,780,183.31	96.002900	4,800,145.00	19,961.69	0.50
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964400	9,996,440.00	-3,560.00	1.05
		Base		100.000000	10,000,000.00	99.964400	9,996,440.00	-3,560.00	1.05
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.909200	10,796,746.64	-9,812.25	1.13
		Base		99.999999	10,806,558.89	99.909200	10,796,746.64	-9,812.25	1.13
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.784800	17,253,284.86	-37,209.14	1.80
		Base		100.000000	17,290,494.00	99.784800	17,253,284.86	-37,209.14	1.80
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	412,428.640	103.174680	425,521.93	101.096160	416,949.52	-8,572.41	0.04
Original Face:		Base	2,161,312.000	103.174680	425,521.93	101.096160	416,949.52	-8,572.41	0.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	853,823.540	100.148306	855,089.81	100.339850	856,725.26	1,635.45	0.09
Original Face:		Base	4,322,624.000	100.148306	855,089.81	100.339850	856,725.26	1,635.45	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,882,654.910	101.675847	1,914,205.33	96.866960	1,823,670.58	-90,534.75	0.19
Original Face:		Base	4,322,624.000	101.675847	1,914,205.33	96.866960	1,823,670.58	-90,534.75	0.19
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,683,701.810	101.765372	3,748,732.85	99.886810	3,679,532.23	-69,200.62	0.38
Original Face:		Base	8,584,720.000	101.765372	3,748,732.85	99.886810	3,679,532.23	-69,200.62	0.38
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,850,747.980	100.895479	1,867,321.04	101.178690	1,872,562.56	5,241.52	0.20
Original Face:		Base	5,571,429.000	100.895479	1,867,321.04	101.178690	1,872,562.56	5,241.52	0.20
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,520,862.780	101.602140	1,545,229.13	97.687160	1,485,687.66	-59,541.47	0.16
Original Face:		Base	4,322,624.000	101.602140	1,545,229.13	97.687160	1,485,687.66	-59,541.47	0.16
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,052,182.320	100.902485	3,079,727.82	96.967800	2,959,634.05	-120,093.77	0.31
Original Face:		Base	5,111,816.000	100.902485	3,079,727.82	96.967800	2,959,634.05	-120,093.77	0.31
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,147,373.920	99.661042	2,140,095.23	96.198860	2,065,749.23	-74,346.00	0.22
Original Face:		Base	4,322,624.000	99.661042	2,140,095.23	96.198860	2,065,749.23	-74,346.00	0.22
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,034,730.410	101.705731	3,086,494.75	97.625070	2,962,657.69	-123,837.06	0.31
Original Face:		Base	5,326,337.000	101.705731	3,086,494.75	97.625070	2,962,657.69	-123,837.06	0.31
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,147,373.920	100.328023	2,154,417.79	96.958650	2,082,064.76	-72,353.03	0.22
Original Face:		Base	4,322,624.000	100.328023	2,154,417.79	96.958650	2,082,064.76	-72,353.03	0.22
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,829,136.200	100.770250	3,858,630.12	95.954140	3,674,214.71	-184,415.41	0.38
Original Face:		Base	8,645,247.000	100.770250	3,858,630.12	95.954140	3,674,214.71	-184,415.41	0.38
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,143,109.000	100.457040	2,152,903.86	99.137810	2,124,631.33	-28,272.53	0.22
Original Face:		Base	4,322,624.000	100.457040	2,152,903.86	99.137810	2,124,631.33	-28,272.53	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,785,010.110	101.817522	2,835,628.28	97.990600	2,729,048.12	-106,580.16	0.29
Original Face:		Base	6,483,935.000	101.817522	2,835,628.28	97.990600	2,729,048.12	-106,580.16	0.29
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,051,832.950	99.841864	2,048,588.27	97.008190	1,990,446.01	-58,142.26	0.21
Original Face:		Base	4,322,624.000	99.841864	2,048,588.27	97.008190	1,990,446.01	-58,142.26	0.21
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	505,187.830	98.014552	495,157.59	98.587060	498,049.83	2,892.24	0.05
Original Face:		Base	2,161,312.000	98.014552	495,157.59	98.587060	498,049.83	2,892.24	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,201,577.580	100.149682	1,203,376.13	99.386220	1,194,202.54	-9,173.59	0.12
Original Face:		Base	4,527,840.000	100.149682	1,203,376.13	99.386220	1,194,202.54	-9,173.59	0.12
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	208,390.200	101.844554	212,234.07	101.180720	210,850.70	-1,383.37	0.02
Original Face:		Base	4,322,624.000	101.844554	212,234.07	101.180720	210,850.70	-1,383.37	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,435,445.490	101.554868	1,457,764.77	101.157890	1,452,066.37	-5,698.40	0.15
Original Face:		Base	8,645,247.000	101.554868	1,457,764.77	101.157890	1,452,066.37	-5,698.40	0.15
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	5,859,421.020	100.695802	5,900,190.99	100.604890	5,894,864.07	-5,326.92	0.62
Original Face:		Base	6,000,000.000	100.695802	5,900,190.99	100.604890	5,894,864.07	-5,326.92	0.62
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	741,584.920	99.325240	736,581.00	100.623590	746,209.37	9,628.37	0.08
Original Face:		Base	2,161,312.000	99.325240	736,581.00	100.623590	746,209.37	9,628.37	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	806,601.550	99.974722	806,397.66	99.005580	798,580.54	-7,817.12	0.08
Original Face:		Base	2,161,312.000	99.974722	806,397.66	99.005580	798,580.54	-7,817.12	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	720,598.510	99.949559	720,235.03	99.036210	713,653.45	-6,581.58	0.07
Original Face:		Base	2,472,541.000	99.949559	720,235.03	99.036210	713,653.45	-6,581.58	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	100.281640	1,092,249.86	98.761890	1,075,697.02	-16,552.84	0.11
Original Face:		Base	4,322,624.000	100.281640	1,092,249.86	98.761890	1,075,697.02	-16,552.84	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,999,388.120	100.411514	3,011,731.01	99.202550	2,975,469.50	-36,261.51	0.31
Original Face:		Base	6,483,935.000	100.411514	3,011,731.01	99.202550	2,975,469.50	-36,261.51	0.31
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,845,680.690	100.088880	2,848,209.92	97.036670	2,761,353.78	-86,856.14	0.29
Original Face:		Base	5,619,411.000	100.088880	2,848,209.92	97.036670	2,761,353.78	-86,856.14	0.29
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,721,680.550	101.419883	2,760,325.22	95.516460	2,599,652.91	-160,672.31	0.27
Original Face:		Base	4,322,624.000	101.419883	2,760,325.22	95.516460	2,599,652.91	-160,672.31	0.27
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,356,355.320	100.026762	2,356,985.93	96.723850	2,279,157.59	-77,828.34	0.24
Original Face:		Base	4,322,624.000	100.026762	2,356,985.93	96.723850	2,279,157.59	-77,828.34	0.24
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	5,890,887.760	100.829781	5,939,769.24	97.412800	5,738,478.71	-201,290.53	0.60
Original Face:		Base	10,806,559.000	100.829781	5,939,769.24	97.412800	5,738,478.71	-201,290.53	0.60
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,411,331.620	100.527974	4,434,622.32	98.416550	4,341,480.39	-93,141.93	0.45
Original Face:		Base	10,806,559.000	100.527974	4,434,622.32	98.416550	4,341,480.39	-93,141.93	0.45
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,646,479.210	100.593504	2,662,186.16	99.402460	2,630,665.44	-31,520.72	0.28
Original Face:		Base	4,322,624.000	100.593504	2,662,186.16	99.402460	2,630,665.44	-31,520.72	0.28
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,729,183.410	99.892927	3,725,190.45	96.466410	3,597,409.36	-127,781.09	0.38
Original Face:		Base	6,483,935.000	99.892927	3,725,190.45	96.466410	3,597,409.36	-127,781.09	0.38
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,122,697.060	102.919579	3,213,866.67	102.981920	3,215,813.39	1,946.72	0.34
Original Face:		Base	6,000,000.000	102.919579	3,213,866.67	102.981920	3,215,813.39	1,946.72	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
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	5,915,761.400	103.727245	6,136,256.31	104.102500	6,158,455.51	22,199.20	0.64
Original Face:		Base	10,000,000.000	103.727245	6,136,256.31	104.102500	6,158,455.51	22,199.20	0.64
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	5,915,761.400	103.672792	6,133,034.99	104.776160	6,198,307.63	65,272.64	0.65
Original Face:		Base	10,000,000.000	103.672792	6,133,034.99	104.776160	6,198,307.63	65,272.64	0.65
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,762,095.650	101.995003	4,857,099.60	102.372520	4,875,077.32	17,977.72	0.51
Original Face:		Base	5,000,000.000	101.995003	4,857,099.60	102.372520	4,875,077.32	17,977.72	0.51
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	13,140,848.050	100.729698	13,236,736.54	101.424972	13,328,101.46	91,364.92	1.39
Original Face:		Base	14,386,036.000	100.729698	13,236,736.54	101.424972	13,328,101.46	91,364.92	1.39
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,536,247.570	103.493200	3,659,775.78	101.450932	3,587,556.12	-72,219.66	0.38
Original Face:		Base	6,483,935.000	103.493200	3,659,775.78	101.450932	3,587,556.12	-72,219.66	0.38
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	794,780.100	101.416341	806,036.90	103.435920	822,088.11	16,051.21	0.09
Original Face:		Base	33,932,595.000	101.416341	806,036.90	103.435920	822,088.11	16,051.21	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	776,554.940	106.370444	826,024.94	107.467570	834,544.72	8,519.78	0.09
Original Face:		Base	18,956,866.000	106.370444	826,024.94	107.467570	834,544.72	8,519.78	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	824,787.260	99.118944	817,520.42	101.585110	837,861.05	20,340.63	0.09
Original Face:		Base	4,322,624.000	99.118944	817,520.42	101.585110	837,861.05	20,340.63	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	515,575.930	105.726227	545,098.98	106.306640	548,091.45	2,992.47	0.06
Original Face:		Base	6,483,935.000	105.726227	545,098.98	106.306640	548,091.45	2,992.47	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	248,256.310	99.999919	248,256.11	99.979000	248,204.18	-51.93	0.03
Original Face:		Base	10,000,000.000	99.999919	248,256.11	99.979000	248,204.18	-51.93	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
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	99.997450	7,999,796.00	-203.99	0.84
	Original Face:	Base	8,000,000.000	100.000000	7,999,999.99	99.997450	7,999,796.00	-203.99	0.84
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.994560	2,999,836.81	99.696680	2,990,900.40	-8,936.41	0.31
	Original Face:	Base	3,000,000.000	99.994560	2,999,836.81	99.696680	2,990,900.40	-8,936.41	0.31
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.51111	30 Apr 2018		
		Local	4,322,624.000	100.139481	4,328,653.26	100.695700	4,352,696.50	24,043.24	0.46
		Base		100.139481	4,328,653.26	100.695700	4,352,696.50	24,043.24	0.46
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.958311	9,995,831.05	99.108100	9,910,810.00	-85,021.05	1.04
		Base		99.958311	9,995,831.05	99.108100	9,910,810.00	-85,021.05	1.04
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.653831	7,115,768.15	100.133090	7,009,316.30	-106,451.85	0.73
	Original Face:	Base	7,000,000.000	101.653831	7,115,768.15	100.133090	7,009,316.30	-106,451.85	0.73
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,975,323.300	102.361035	4,069,182.06	98.251070	3,905,797.68	-163,384.38	0.41
	Original Face:	Base	7,989,505.000	102.361035	4,069,182.06	98.251070	3,905,797.68	-163,384.38	0.41
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999724	3,999,988.94	100.175130	4,007,005.20	7,016.26	0.42
	Original Face:	Base	4,000,000.000	99.999724	3,999,988.94	100.175130	4,007,005.20	7,016.26	0.42
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.994212	3,999,768.48	100.348000	4,013,920.00	14,151.52	0.42
		Base		99.994212	3,999,768.48	100.348000	4,013,920.00	14,151.52	0.42
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.861115	6,990,278.02	100.857500	7,060,025.00	69,746.98	0.74
		Base		99.861115	6,990,278.02	100.857500	7,060,025.00	69,746.98	0.74
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	1,542,763.120	100.000000	1,542,763.12	99.984850	1,542,529.39	-233.73	0.16
	Original Face:	Base	8,000,000.000	100.000000	1,542,763.12	99.984850	1,542,529.39	-233.73	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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,512,918.000	100.000006	1,512,918.09	100.503000	1,520,527.98	7,609.89	0.16
		Base		100.000006	1,512,918.09	100.503000	1,520,527.98	7,609.89	0.16
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	0.52
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.52
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	97.298000	4,864,900.00	-135,100.00	0.51
		Base		100.000000	5,000,000.00	97.298000	4,864,900.00	-135,100.00	0.51
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.21444	25 Jan 2018		
		Local	3,509,970.000	100.033407	3,511,142.57	100.387600	3,523,574.64	12,432.07	0.37
		Base		100.033407	3,511,142.57	100.387600	3,523,574.64	12,432.07	0.37
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.750493	3,491,267.25	101.053200	3,536,862.00	45,594.75	0.37
		Base		99.750493	3,491,267.25	101.053200	3,536,862.00	45,594.75	0.37
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.046139	4,001,845.55	99.948800	3,997,952.00	-3,893.55	0.42
		Base		100.046139	4,001,845.55	99.948800	3,997,952.00	-3,893.55	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.990339	3,025,543.68	100.062100	3,027,715.04	2,171.36	0.32
		Base		99.990339	3,025,543.68	100.062100	3,027,715.04	2,171.36	0.32
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.968034	2,999,041.01	100.291300	3,008,739.00	9,697.99	0.31
		Base		99.968034	2,999,041.01	100.291300	3,008,739.00	9,697.99	0.31
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.963613	7,497,270.94	100.534200	7,540,065.00	42,794.06	0.79
		Base		99.963613	7,497,270.94	100.534200	7,540,065.00	42,794.06	0.79
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.953763	2,160,312.68	100.005100	2,161,422.23	1,109.55	0.23
		Base		99.953763	2,160,312.68	100.005100	2,161,422.23	1,109.55	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.992668	4,999,633.42	100.635400	5,031,770.00	32,136.58	0.53
		Base		99.992668	4,999,633.42	100.635400	5,031,770.00	32,136.58	0.53
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	102.037640	10,203,763.99	101.986000	10,198,600.00	-5,163.99	1.07
		Base		102.037640	10,203,763.99	101.986000	10,198,600.00	-5,163.99	1.07
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	0.52
		Base		99.991441	4,999,572.05	99.917900	4,995,895.00	-3,677.05	0.52
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.988638	1,999,772.75	99.612360	1,992,247.20	-7,525.55	0.21
Original Face:		Base	2,000,000.000	99.988638	1,999,772.75	99.612360	1,992,247.20	-7,525.55	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.6535	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.05
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.05
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.54556	15 Jun 2018		
		Local	4,322,624.000	99.999998	4,322,623.90	100.242000	4,333,084.75	10,460.85	0.45
		Base		99.999998	4,322,623.90	100.242000	4,333,084.75	10,460.85	0.45
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.81111	30 Apr 2018		
		Local	8,645,247.000	99.944535	8,640,451.93	99.746700	8,623,348.59	-17,103.34	0.90
		Base		99.944535	8,640,451.93	99.746700	8,623,348.59	-17,103.34	0.90
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.979291	6,998,550.38	101.960600	7,137,242.00	138,691.62	0.75
		Base		99.979291	6,998,550.38	101.960600	7,137,242.00	138,691.62	0.75
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.93222	25 Jan 2029		
		Local	999,381.690	100.000001	999,381.70	100.203710	1,001,417.53	2,035.83	0.10
Original Face:		Base	2,161,312.000	100.000001	999,381.70	100.203710	1,001,417.53	2,035.83	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	99.986010	12,498,251.25	-1,748.75	1.31
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.986010	12,498,251.25	-1,748.75	1.31

& 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
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.968287	2,999,048.61	100.565500	3,016,965.00	17,916.39	0.32
		Base		99.968287	2,999,048.61	100.565500	3,016,965.00	17,916.39	0.32
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.914485	6,994,013.96	101.384600	7,096,922.00	102,908.04	0.74
		Base		99.914485	6,994,013.96	101.384600	7,096,922.00	102,908.04	0.74
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.495499	6,964,684.90	100.171100	7,011,977.00	47,292.10	0.73
		Base		99.495499	6,964,684.90	100.171100	7,011,977.00	47,292.10	0.73
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.997938	2,161,267.43	99.997938	2,161,267.43	0.00	0.23
		Base		99.997938	2,161,267.43	99.997938	2,161,267.43	0.00	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.56111	30 Oct 2017		
		Local	2,161,312.000	99.972476	2,160,717.12	100.021600	2,161,778.84	1,061.72	0.23
		Base		99.972476	2,160,717.12	100.021600	2,161,778.84	1,061.72	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.56111	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.02	100.051500	8,649,699.30	4,452.28	0.90
		Base		100.000000	8,645,247.02	100.051500	8,649,699.30	4,452.28	0.90
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	99.686800	4,984,340.00	-15,660.00	0.52
		Base		100.000000	5,000,000.00	99.686800	4,984,340.00	-15,660.00	0.52
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.974781	9,997,478.08	100.191800	10,019,180.00	21,701.92	1.05
		Base		99.974781	9,997,478.08	100.191800	10,019,180.00	21,701.92	1.05
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	2,094,507.590	99.997202	2,094,448.99	99.912780	2,092,680.76	-1,768.23	0.22
Original Face:		Base	5,500,000.000	99.997202	2,094,448.99	99.912780	2,092,680.76	-1,768.23	0.22
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.018112	10,001,811.19	100.484400	10,048,440.00	46,628.81	1.05
		Base		100.018112	10,001,811.19	100.484400	10,048,440.00	46,628.81	1.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.980753	4,999,037.65	99.750000	4,987,500.00	-11,537.65	0.52
		Base		99.980753	4,999,037.65	99.750000	4,987,500.00	-11,537.65	0.52
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.813883	2,157,289.44	99.558600	2,151,771.97	-5,517.47	0.23
		Base		99.813883	2,157,289.44	99.558600	2,151,771.97	-5,517.47	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.697500	19,939,499.95	100.289100	20,057,820.00	118,320.05	2.10
		Base		99.697500	19,939,499.95	100.289100	20,057,820.00	118,320.05	2.10
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.987019	4,249,448.32	99.532280	4,230,121.90	-19,326.42	0.44
	Original Face:	Base	4,250,000.000	99.987019	4,249,448.32	99.532280	4,230,121.90	-19,326.42	0.44
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.995638	3,999,825.52	100.129930	4,005,197.20	5,371.68	0.42
	Original Face:	Base	4,000,000.000	99.995638	3,999,825.52	100.129930	4,005,197.20	5,371.68	0.42
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	102.017575	4,409,836.16	102.084000	4,412,707.48	2,871.32	0.46
		Base		102.017575	4,409,836.16	102.084000	4,412,707.48	2,871.32	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.9425	23 Apr 2018		
		Local	4,322,624.000	99.999998	4,322,623.91	100.396200	4,339,750.24	17,126.33	0.45
		Base		99.999998	4,322,623.91	100.396200	4,339,750.24	17,126.33	0.45
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.97	99.959500	3,456,698.47	-1,400.50	0.36
		Base		99.999999	3,458,098.97	99.959500	3,456,698.47	-1,400.50	0.36
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.891797	4,994,589.84	100.730200	5,036,510.00	41,920.16	0.53
		Base		99.891797	4,994,589.84	100.730200	5,036,510.00	41,920.16	0.53
US DOLLAR Total									
		Local	533,488,322.340		535,470,330.36		533,974,961.69	-1,495,368.67	55.84
	Original Face:	Base	396,116,958.000		535,470,330.36		533,974,961.69	-1,495,368.67	55.84

& 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
FIXED INCOME Total								
		533,488,322.340	Base	535,470,330.36		533,974,961.69	-1,495,368.67	55.84
Original Face:		396,116,958.000						

& 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: *July 31, 2017* *View Date:* *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		956,160,678.900	Base		957,699,928.63		956,203,409.44	-1,496,519.19	100.00
Original Face:		396,116,958.000							

& 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	-17,838,187.940	1.000000	-17,838,187.94	1.000000	-17,838,187.94	0.00	14.17
		Base		1.000000	-17,838,187.94	1.000000	-17,838,187.94	0.00	14.17
US DOLLAR Total									
		Local	-17,838,187.940		-17,838,187.94		-17,838,187.94	0.00	14.17
		Base			-17,838,187.94		-17,838,187.94	0.00	14.17
CASH Total									
		Base	-17,838,187.940		-17,838,187.94		-17,838,187.94	0.00	14.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.1978935	31 Dec 2030		
		Local	16,466,844.140	100.039966	16,473,425.23	100.040000	16,473,430.88	5.65	13.09
		Base		100.039966	16,473,425.23	100.040000	16,473,430.88	5.65	13.09
15060XVQ2	CEDAR SPRING CPTL CO					1.2	24 Aug 2017		
		Local	10,000,000.000	99.923333	9,992,333.33	99.923333	9,992,333.33	0.00	7.94
		Base		99.923333	9,992,333.33	99.923333	9,992,333.33	0.00	7.94
40588LVM8	HALKIN FINANCE LLC USC					1.23	21 Aug 2017		
		Local	25,000,000.000	99.931667	24,982,916.67	99.931667	24,982,916.67	0.00	19.84
		Base		99.931667	24,982,916.67	99.931667	24,982,916.67	0.00	19.84
45779PW53	INSTITUTIONAL SECURED					1.29	05 Sep 2017		
		Local	15,000,000.000	99.874583	14,981,187.50	99.874583	14,981,187.50	0.00	11.90
		Base		99.874583	14,981,187.50	99.874583	14,981,187.50	0.00	11.90
62455AVX2	MOUNTCLIFF					1.23	31 Aug 2017		
		Local	15,000,000.000	99.897500	14,984,625.00	99.897500	14,984,625.00	0.00	11.90
		Base		99.897500	14,984,625.00	99.897500	14,984,625.00	0.00	11.90

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		81,466,844.140	Local		81,414,487.73		81,414,493.38	5.65	64.67
			Base		81,414,487.73		81,414,493.38	5.65	64.67
CASH EQUIVALENT Total									
		81,466,844.140	Base		81,414,487.73		81,414,493.38	5.65	64.67
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		26,642,412.790	Local	1.000000	26,642,412.79	1.000000	26,642,412.79	0.00	21.16
			Base	1.000000	26,642,412.79	1.000000	26,642,412.79	0.00	21.16
US DOLLAR Total									
		26,642,412.790	Local		26,642,412.79		26,642,412.79	0.00	21.16
			Base		26,642,412.79		26,642,412.79	0.00	21.16
EQUITY Total									
		26,642,412.790	Base		26,642,412.79		26,642,412.79	0.00	21.16

& 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
FUND Total								
		90,271,068.990	Base	90,218,712.58		90,218,718.23	5.65	100.00

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

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	161,425.510	Local	161,425.51	161,425.51	0.02	0.00		0.00
		Base	161,425.51	161,425.51	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	343,333.340	Local	343,467.92	343,470.67	0.04	2.75		2.75
		Base	343,467.92	343,470.67	0.04	2.75	0.00	2.75
EQUITY								
	19,982,612.800	Local	600,699,154.91	839,035,021.11	99.94	238,335,866.20		238,335,866.20
		Base	600,699,154.91	839,035,021.11	99.94	238,335,866.20	0.00	238,335,866.20
US DOLLAR Total								
	20,487,371.650	Local	601,204,048.34	839,539,917.29	100.00	238,335,868.95		238,335,868.95
		Base	601,204,048.34	839,539,917.29	100.00	238,335,868.95	0.00	238,335,868.95
FUND Total								
	20,487,371.650	Base	601,204,048.34	839,539,917.29	100.00	238,335,868.95	0.00	238,335,868.95

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-19,088.110	Local	-19,088.11	-19,088.11	0.00	0.00		0.00
		Base	-19,088.11	-19,088.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,312,033.720	Local	1,312,557.66	1,312,558.53	0.23	0.87		0.87
		Base	1,312,557.66	1,312,558.53	0.23	0.87	0.00	0.87
EQUITY								
	20,695,492.667	Local	424,602,323.15	566,412,321.06	99.73	141,809,997.91		141,809,997.91
		Base	424,602,323.15	566,412,321.06	99.73	141,809,997.91	0.00	141,809,997.91
FIXED INCOME								
	225,000.000	Local	225,000.00	230,062.50	0.04	5,062.50		5,062.50
		Base	225,000.00	230,062.50	0.04	5,062.50	0.00	5,062.50
US DOLLAR Total								
	22,213,438.277	Local	426,120,792.70	567,935,853.98	100.00	141,815,061.28		141,815,061.28
		Base	426,120,792.70	567,935,853.98	100.00	141,815,061.28	0.00	141,815,061.28
FUND Total								
	22,213,438.277	Base	426,120,792.70	567,935,853.98	100.00	141,815,061.28	0.00	141,815,061.28

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	571.640	Local	571.64	571.64	0.00	0.00		0.00
		Base	571.64	571.64	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	86,225,676.880	Local	86,213,893.86	86,210,784.27	4.05	-3,109.59		-3,109.59
		Base	86,213,893.86	86,210,784.27	4.05	-3,109.59	0.00	-3,109.59
FIXED INCOME								
	1,912,804,770.260	Local	2,008,128,102.16	2,040,906,570.45	95.95	32,778,468.29		32,778,468.29
Original Face:	1,767,852,563.000	Base	2,008,128,102.16	2,040,906,570.45	95.95	32,778,468.29	0.00	32,778,468.29
US DOLLAR Total								
	1,999,031,018.780	Local	2,094,342,567.66	2,127,117,926.36	100.00	32,775,358.70		32,775,358.70
Original Face:	1,767,852,563.000	Base	2,094,342,567.66	2,127,117,926.36	100.00	32,775,358.70	0.00	32,775,358.70
FUND Total								
	1,999,031,018.780	Base	2,094,342,567.66	2,127,117,926.36	100.00	32,775,358.70	0.00	32,775,358.70
Original Face:	1,767,852,563.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	503,830.710	Local	503,830.71	503,830.71	0.16	0.00		0.00
		Base	503,830.71	503,830.71	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	13,500,000.000	Local	13,493,552.78	13,496,641.50	4.23	3,088.72		3,088.72
		Base	13,493,552.78	13,496,641.50	4.23	3,088.72	0.00	3,088.72
FIXED INCOME								
	303,945,220.040	Local	305,142,742.16	305,431,495.90	95.62	288,753.74		288,753.74
Original Face:	193,212,802.000	Base	305,142,742.16	305,431,495.90	95.62	288,753.74	0.00	288,753.74
US DOLLAR Total								
	317,949,050.750	Local	319,140,125.65	319,431,968.11	100.00	291,842.46		291,842.46
Original Face:	193,212,802.000	Base	319,140,125.65	319,431,968.11	100.00	291,842.46	0.00	291,842.46
FUND Total								
	317,949,050.750	Base	319,140,125.65	319,431,968.11	100.00	291,842.46	0.00	291,842.46
Original Face:	193,212,802.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	638,884.670	Local	638,884.67	638,884.67	0.44	0.00		0.00
		Base	638,884.67	638,884.67	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	26,242,409.000	Local	26,176,686.78	26,179,034.00	17.95	2,347.22		2,347.22
		Base	26,176,686.78	26,179,034.00	17.95	2,347.22	0.00	2,347.22
FIXED INCOME								
	117,723,230.110	Local	119,341,803.63	119,004,486.42	81.61	-337,317.21		-337,317.21
Original Face:	136,282,518.000	Base	119,341,803.63	119,004,486.42	81.61	-337,317.21	0.00	-337,317.21
US DOLLAR Total								
	144,604,523.780	Local	146,157,375.08	145,822,405.09	100.00	-334,969.99		-334,969.99
Original Face:	136,282,518.000	Base	146,157,375.08	145,822,405.09	100.00	-334,969.99	0.00	-334,969.99
FUND Total								
	144,604,523.780	Base	146,157,375.08	145,822,405.09	100.00	-334,969.99	0.00	-334,969.99
Original Face:	136,282,518.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-35,149.220	Local	-35,149.22	-35,149.22	0.00	0.00		0.00
		Base	-35,149.22	-35,149.22	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,031,454.750	Local	4,033,064.51	4,033,067.33	0.20	2.82		2.82
		Base	4,033,064.51	4,033,067.33	0.20	2.82	0.00	2.82
EQUITY								
	27,760,459.232	Local	1,104,627,598.59	2,003,947,369.62	99.80	899,319,771.03		899,319,771.03
		Base	1,104,627,598.59	2,003,947,369.62	99.80	899,319,771.03	0.00	899,319,771.03
US DOLLAR Total								
	31,756,764.762	Local	1,108,625,513.88	2,007,945,287.73	100.00	899,319,773.85		899,319,773.85
		Base	1,108,625,513.88	2,007,945,287.73	100.00	899,319,773.85	0.00	899,319,773.85
FUND Total								
	31,756,764.762	Base	1,108,625,513.88	2,007,945,287.73	100.00	899,319,773.85	0.00	899,319,773.85

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	371,598.720	Local	371,598.72	371,598.72	0.04	0.00		0.00
		Base	371,598.72	371,598.72	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	347,794,380.220	Local	347,726,261.05	347,726,261.05	38.72	0.00		0.00
		Base	347,726,261.05	347,726,261.05	38.72	0.00	0.00	0.00
FIXED INCOME								
	548,724,457.650	Local	554,459,499.20	549,961,682.01	61.24	-4,497,817.19		-4,497,817.19
Original Face:	758,916,981.000	Base	554,459,499.20	549,961,682.01	61.24	-4,497,817.19	0.00	-4,497,817.19
US DOLLAR Total								
	896,890,436.590	Local	902,557,358.97	898,059,541.78	100.00	-4,497,817.19		-4,497,817.19
Original Face:	758,916,981.000	Base	902,557,358.97	898,059,541.78	100.00	-4,497,817.19	0.00	-4,497,817.19
FUND Total								
	896,890,436.590	Base	902,557,358.97	898,059,541.78	100.00	-4,497,817.19	0.00	-4,497,817.19
Original Face:	758,916,981.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	328,552.900	Local	328,552.90	328,552.90	0.02	0.00		0.00
		Base	328,552.90	328,552.90	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	693,104,251.950	Local	692,788,643.59	692,800,158.59	49.13	11,515.00		11,515.00
		Base	692,788,643.59	692,800,158.59	49.13	11,515.00	0.00	11,515.00
FIXED INCOME								
	717,607,887.080	Local	719,796,850.05	717,072,539.84	50.85	-2,724,310.21		-2,724,310.21
Original Face:	516,954,260.000	Base	719,796,850.05	717,072,539.84	50.85	-2,724,310.21	0.00	-2,724,310.21
US DOLLAR Total								
	1,411,040,691.930	Local	1,412,914,046.54	1,410,201,251.33	100.00	-2,712,795.21		-2,712,795.21
Original Face:	516,954,260.000	Base	1,412,914,046.54	1,410,201,251.33	100.00	-2,712,795.21	0.00	-2,712,795.21
FUND Total								
	1,411,040,691.930	Base	1,412,914,046.54	1,410,201,251.33	100.00	-2,712,795.21	0.00	-2,712,795.21
Original Face:	516,954,260.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	119,051.530	Local	119,051.53	119,051.53	0.11	0.00		0.00
		Base	119,051.53	119,051.53	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	8,199,306.450	Local	8,201,052.17	8,177,152.67	7.84	-23,899.50		-23,899.50
		Base	8,201,052.17	8,177,152.67	7.84	-23,899.50	0.00	-23,899.50
FIXED INCOME								
	95,920,766.470	Local	96,001,163.24	96,018,175.35	92.05	17,012.11		17,012.11
Original Face:	45,540,000.000	Base	96,001,163.24	96,018,175.35	92.05	17,012.11	0.00	17,012.11
US DOLLAR Total								
	104,239,124.450	Local	104,321,266.94	104,314,379.55	100.00	-6,887.39		-6,887.39
Original Face:	45,540,000.000	Base	104,321,266.94	104,314,379.55	100.00	-6,887.39	0.00	-6,887.39
FUND Total								
	104,239,124.450	Base	104,321,266.94	104,314,379.55	100.00	-6,887.39	0.00	-6,887.39
Original Face:	45,540,000.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	88,734.570	Local	88,734.57	88,734.57	0.01	0.00		0.00
		Base	88,734.57	88,734.57	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	314,682,790.680	Local	314,637,377.90	314,637,377.90	32.57	0.00		0.00
		Base	314,637,377.90	314,637,377.90	32.57	0.00	0.00	0.00
FIXED INCOME								
	650,658,324.570	Local	653,172,139.00	651,334,086.62	67.42	-1,838,052.38		-1,838,052.38
Original Face:	400,693,631.000	Base	653,172,139.00	651,334,086.62	67.42	-1,838,052.38	0.00	-1,838,052.38
US DOLLAR Total								
	965,429,849.820	Local	967,898,251.47	966,060,199.09	100.00	-1,838,052.38		-1,838,052.38
Original Face:	400,693,631.000	Base	967,898,251.47	966,060,199.09	100.00	-1,838,052.38	0.00	-1,838,052.38
FUND Total								
	965,429,849.820	Base	967,898,251.47	966,060,199.09	100.00	-1,838,052.38	0.00	-1,838,052.38
Original Face:	400,693,631.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-46,338.820	Local	-46,338.82	-46,338.82	0.00	0.00		0.00
		Base	-46,338.82	-46,338.82	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,092,892,867.260	Local	1,092,564,518.28	1,092,564,518.28	96.80	0.00		0.00
		Base	1,092,564,518.28	1,092,564,518.28	96.80	0.00	0.00	0.00
FIXED INCOME								
	36,036,406.250	Local	36,036,406.25	36,031,110.44	3.19	-5,295.81		-5,295.81
Original Face:	65,800,000.000	Base	36,036,406.25	36,031,110.44	3.19	-5,295.81	0.00	-5,295.81
US DOLLAR Total								
	1,128,882,934.690	Local	1,128,554,585.71	1,128,549,289.90	100.00	-5,295.81		-5,295.81
Original Face:	65,800,000.000	Base	1,128,554,585.71	1,128,549,289.90	100.00	-5,295.81	0.00	-5,295.81
FUND Total								
	1,128,882,934.690	Base	1,128,554,585.71	1,128,549,289.90	100.00	-5,295.81	0.00	-5,295.81
Original Face:	65,800,000.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-662,861.510	Local	-662,861.51	-662,861.51	0.05	0.00		0.00
		Base	-662,861.51	-662,861.51	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	1,314,352,423.230	Local	1,312,454,259.59	1,312,431,391.81	99.95	-22,867.78		-22,867.78
		Base	1,312,454,259.59	1,312,431,391.81	99.95	-22,867.78	0.00	-22,867.78
US DOLLAR Total								
	1,313,689,561.720	Local	1,311,791,398.08	1,311,768,530.30	100.00	-22,867.78		-22,867.78
		Base	1,311,791,398.08	1,311,768,530.30	100.00	-22,867.78	0.00	-22,867.78
FUND Total								
	1,313,689,561.720	Base	1,311,791,398.08	1,311,768,530.30	100.00	-22,867.78	0.00	-22,867.78

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-10,004,464.080	Local	-10,004,464.08	-10,004,464.08	3.65	0.00		0.00
		Base	-10,004,464.08	-10,004,464.08	3.65	0.00	0.00	0.00
CASH EQUIVALENT								
	36,512,278.790	Local	36,617,590.45	36,612,143.79	13.37	-5,446.66		-5,446.66
		Base	36,617,590.45	36,612,143.79	13.37	-5,446.66	0.00	-5,446.66
FIXED INCOME								
	224,355,000.000	Local	227,295,456.05	227,302,377.38	82.98	6,921.33		6,921.33
		Base	227,295,456.05	227,302,377.38	82.98	6,921.33	0.00	6,921.33
US DOLLAR Total								
	250,862,814.710	Local	253,908,582.42	253,910,057.09	100.00	1,474.67		1,474.67
		Base	253,908,582.42	253,910,057.09	100.00	1,474.67	0.00	1,474.67
FUND Total								
	250,862,814.710	Base	253,908,582.42	253,910,057.09	100.00	1,474.67	0.00	1,474.67

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,555,473.520	Local	1,555,473.52	1,555,473.52	0.42	0.00		0.00
		Base	1,555,473.52	1,555,473.52	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	98,362,902.460	Local	98,344,868.50	98,381,452.47	26.83	36,583.97		36,583.97
		Base	98,344,868.50	98,381,452.47	26.83	36,583.97	0.00	36,583.97
FIXED INCOME								
	265,245,774.080	Local	266,027,442.38	266,748,413.54	72.75	720,971.16		720,971.16
Original Face:	222,848,695.000	Base	266,027,442.38	266,748,413.54	72.75	720,971.16	0.00	720,971.16
US DOLLAR Total								
	365,164,150.060	Local	365,927,784.40	366,685,339.53	100.00	757,555.13		757,555.13
Original Face:	222,848,695.000	Base	365,927,784.40	366,685,339.53	100.00	757,555.13	0.00	757,555.13
FUND Total								
	365,164,150.060	Base	365,927,784.40	366,685,339.53	100.00	757,555.13	0.00	757,555.13
Original Face:	222,848,695.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,791.880	Local	50,791.88	50,791.88	100.00	0.00		0.00
		Base	50,791.88	50,791.88	100.00	0.00	0.00	0.00
US DOLLAR Total								
	50,791.880	Local	50,791.88	50,791.88	100.00	0.00		0.00
		Base	50,791.88	50,791.88	100.00	0.00	0.00	0.00
FUND Total								
	50,791.880	Base	50,791.88	50,791.88	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	598,545.330	Local	598,545.33	598,545.33	0.17	0.00		0.00
		Base	598,545.33	598,545.33	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	55,325,000.000	Local	55,319,290.83	55,325,679.80	15.65	6,388.97		6,388.97
		Base	55,319,290.83	55,325,679.80	15.65	6,388.97	0.00	6,388.97
FIXED INCOME								
	294,345,907.380	Local	297,842,242.62	297,617,790.88	84.18	-224,451.74		-224,451.74
Original Face:	202,030,168.000	Base	297,842,242.62	297,617,790.88	84.18	-224,451.74	0.00	-224,451.74
US DOLLAR Total								
	350,269,452.710	Local	353,760,078.78	353,542,016.01	100.00	-218,062.77		-218,062.77
Original Face:	202,030,168.000	Base	353,760,078.78	353,542,016.01	100.00	-218,062.77	0.00	-218,062.77
FUND Total								
	350,269,452.710	Base	353,760,078.78	353,542,016.01	100.00	-218,062.77	0.00	-218,062.77
Original Face:	202,030,168.000							

Holdings

Currency Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,003,322.560	Local	1,003,322.56	1,003,322.56	0.10	0.00		0.00
		Base	1,003,322.56	1,003,322.56	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	421,669,034.000	Local	421,226,275.71	421,225,125.19	44.05	-1,150.52		-1,150.52
		Base	421,226,275.71	421,225,125.19	44.05	-1,150.52	0.00	-1,150.52
FIXED INCOME								
	533,488,322.340	Local	535,470,330.36	533,974,961.69	55.84	-1,495,368.67		-1,495,368.67
Original Face:	396,116,958.000	Base	535,470,330.36	533,974,961.69	55.84	-1,495,368.67	0.00	-1,495,368.67
US DOLLAR Total								
	956,160,678.900	Local	957,699,928.63	956,203,409.44	100.00	-1,496,519.19		-1,496,519.19
Original Face:	396,116,958.000	Base	957,699,928.63	956,203,409.44	100.00	-1,496,519.19	0.00	-1,496,519.19
FUND Total								
	956,160,678.900	Base	957,699,928.63	956,203,409.44	100.00	-1,496,519.19	0.00	-1,496,519.19
Original Face:	396,116,958.000							

Holdings

Currency Summary

As of: *July 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *August 8, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-17,838,187.940	Local	-17,838,187.94	-17,838,187.94	14.17	0.00		0.00
		Base	-17,838,187.94	-17,838,187.94	14.17	0.00	0.00	0.00
CASH EQUIVALENT								
	81,466,844.140	Local	81,414,487.73	81,414,493.38	64.67	5.65		5.65
		Base	81,414,487.73	81,414,493.38	64.67	5.65	0.00	5.65
EQUITY								
	26,642,412.790	Local	26,642,412.79	26,642,412.79	21.16	0.00		0.00
		Base	26,642,412.79	26,642,412.79	21.16	0.00	0.00	0.00
US DOLLAR Total								
	90,271,068.990	Local	90,218,712.58	90,218,718.23	100.00	5.65		5.65
		Base	90,218,712.58	90,218,718.23	100.00	5.65	0.00	5.65
FUND Total								
	90,271,068.990	Base	90,218,712.58	90,218,718.23	100.00	5.65	0.00	5.65

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	161,425.510	161,425.51	161,425.51	0.02	0.00	0.00	0.00
CASH Total	161,425.510	161,425.51	161,425.51	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	343,333.340	343,467.92	343,470.67	0.04	2.75	0.00	2.75
CASH EQUIVALENT Total	343,333.340	343,467.92	343,470.67	0.04	2.75	0.00	2.75

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,982,612.800	600,699,154.91	839,035,021.11	99.94	238,335,866.20	0.00	238,335,866.20
EQUITY Total	19,982,612.800	600,699,154.91	839,035,021.11	99.94	238,335,866.20	0.00	238,335,866.20

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	20,487,371.650	601,204,048.34	839,539,917.29	100.00	238,335,868.95	0.00	238,335,868.95

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-19,088.110	-19,088.11	-19,088.11	0.00	0.00	0.00	0.00
CASH Total	-19,088.110	-19,088.11	-19,088.11	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,312,033.720	1,312,557.66	1,312,558.53	0.23	0.87	0.00	0.87
CASH EQUIVALENT Total	1,312,033.720	1,312,557.66	1,312,558.53	0.23	0.87	0.00	0.87

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,695,492.667	424,602,323.15	566,412,321.06	99.73	141,809,997.91	0.00	141,809,997.91
EQUITY Total	20,695,492.667	424,602,323.15	566,412,321.06	99.73	141,809,997.91	0.00	141,809,997.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	225,000.000	225,000.00	230,062.50	0.04	5,062.50	0.00	5,062.50
FIXED INCOME Total							
	225,000.000	225,000.00	230,062.50	0.04	5,062.50	0.00	5,062.50

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	22,213,438.277	426,120,792.70	567,935,853.98	100.00	141,815,061.28	0.00	141,815,061.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	571.640	571.64	571.64	0.00	0.00	0.00	0.00
CASH Total	571.640	571.64	571.64	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	86,225,676.880	86,213,893.86	86,210,784.27	4.05	-3,109.59	0.00	-3,109.59
CASH EQUIVALENT Total	86,225,676.880	86,213,893.86	86,210,784.27	4.05	-3,109.59	0.00	-3,109.59

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	1,912,804,770.260	2,008,128,102.16	2,040,906,570.45	95.95	32,778,468.29	0.00	32,778,468.29
FIXED INCOME Total	1,912,804,770.260	2,008,128,102.16	2,040,906,570.45	95.95	32,778,468.29	0.00	32,778,468.29

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,999,031,018.780	2,094,342,567.66	2,127,117,926.36	100.00	32,775,358.70	0.00	32,775,358.70

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	503,830.710	503,830.71	503,830.71	0.16	0.00	0.00	0.00
CASH Total	503,830.710	503,830.71	503,830.71	0.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,500,000.000	13,493,552.78	13,496,641.50	4.23	3,088.72	0.00	3,088.72
CASH EQUIVALENT Total	13,500,000.000	13,493,552.78	13,496,641.50	4.23	3,088.72	0.00	3,088.72

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	303,945,220.040	305,142,742.16	305,431,495.90	95.62	288,753.74	0.00	288,753.74
FIXED INCOME Total	303,945,220.040	305,142,742.16	305,431,495.90	95.62	288,753.74	0.00	288,753.74

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	317,949,050.750	319,140,125.65	319,431,968.11	100.00	291,842.46	0.00	291,842.46

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	638,884.670	638,884.67	638,884.67	0.44	0.00	0.00	0.00
CASH Total	638,884.670	638,884.67	638,884.67	0.44	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	26,242,409.000	26,176,686.78	26,179,034.00	17.95	2,347.22	0.00	2,347.22
CASH EQUIVALENT Total	26,242,409.000	26,176,686.78	26,179,034.00	17.95	2,347.22	0.00	2,347.22

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							
	117,723,230.110	119,341,803.63	119,004,486.42	81.61	-337,317.21	0.00	-337,317.21
FIXED INCOME Total							
	117,723,230.110	119,341,803.63	119,004,486.42	81.61	-337,317.21	0.00	-337,317.21

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	144,604,523.780	146,157,375.08	145,822,405.09	100.00	-334,969.99	0.00	-334,969.99

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-35,149.220	-35,149.22	-35,149.22	0.00	0.00	0.00	0.00
CASH Total	-35,149.220	-35,149.22	-35,149.22	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	4,031,454.750	4,033,064.51	4,033,067.33	0.20	2.82	0.00	2.82
CASH EQUIVALENT Total	4,031,454.750	4,033,064.51	4,033,067.33	0.20	2.82	0.00	2.82

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,760,459.232	1,104,627,598.59	2,003,947,369.62	99.80	899,319,771.03	0.00	899,319,771.03
EQUITY Total	27,760,459.232	1,104,627,598.59	2,003,947,369.62	99.80	899,319,771.03	0.00	899,319,771.03

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	31,756,764.762	1,108,625,513.88	2,007,945,287.73	100.00	899,319,773.85	0.00	899,319,773.85

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	371,598.720	371,598.72	371,598.72	0.04	0.00	0.00	0.00
CASH Total	371,598.720	371,598.72	371,598.72	0.04	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	347,794,380.220	347,726,261.05	347,726,261.05	38.72	0.00	0.00	0.00
CASH EQUIVALENT Total	347,794,380.220	347,726,261.05	347,726,261.05	38.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	548,724,457.650	554,459,499.20	549,961,682.01	61.24	-4,497,817.19	0.00	-4,497,817.19
FIXED INCOME Total							
	548,724,457.650	554,459,499.20	549,961,682.01	61.24	-4,497,817.19	0.00	-4,497,817.19

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	896,890,436.590	902,557,358.97	898,059,541.78	100.00	-4,497,817.19	0.00	-4,497,817.19

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	328,552.900	328,552.90	328,552.90	0.02	0.00	0.00	0.00
CASH Total	328,552.900	328,552.90	328,552.90	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	693,104,251.950	692,788,643.59	692,800,158.59	49.13	11,515.00	0.00	11,515.00
CASH EQUIVALENT Total	693,104,251.950	692,788,643.59	692,800,158.59	49.13	11,515.00	0.00	11,515.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	717,607,887.080	719,796,850.05	717,072,539.84	50.85	-2,724,310.21	0.00	-2,724,310.21
FIXED INCOME Total							
	717,607,887.080	719,796,850.05	717,072,539.84	50.85	-2,724,310.21	0.00	-2,724,310.21

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,411,040,691.930	1,412,914,046.54	1,410,201,251.33	100.00	-2,712,795.21	0.00	-2,712,795.21

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	119,051.530	119,051.53	119,051.53	0.11	0.00	0.00	0.00
CASH Total	119,051.530	119,051.53	119,051.53	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,199,306.450	8,201,052.17	8,177,152.67	7.84	-23,899.50	0.00	-23,899.50
CASH EQUIVALENT Total	8,199,306.450	8,201,052.17	8,177,152.67	7.84	-23,899.50	0.00	-23,899.50

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	95,920,766.470	96,001,163.24	96,018,175.35	92.05	17,012.11	0.00	17,012.11
FIXED INCOME Total	95,920,766.470	96,001,163.24	96,018,175.35	92.05	17,012.11	0.00	17,012.11

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	104,239,124.450	104,321,266.94	104,314,379.55	100.00	-6,887.39	0.00	-6,887.39

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	88,734.570	88,734.57	88,734.57	0.01	0.00	0.00	0.00
CASH Total	88,734.570	88,734.57	88,734.57	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	314,682,790.680	314,637,377.90	314,637,377.90	32.57	0.00	0.00	0.00
CASH EQUIVALENT Total	314,682,790.680	314,637,377.90	314,637,377.90	32.57	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	650,658,324.570	653,172,139.00	651,334,086.62	67.42	-1,838,052.38	0.00	-1,838,052.38
FIXED INCOME Total	650,658,324.570	653,172,139.00	651,334,086.62	67.42	-1,838,052.38	0.00	-1,838,052.38

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	965,429,849.820	967,898,251.47	966,060,199.09	100.00	-1,838,052.38	0.00	-1,838,052.38

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-46,338.820	-46,338.82	-46,338.82	0.00	0.00	0.00	0.00
CASH Total	-46,338.820	-46,338.82	-46,338.82	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,092,892,867.260	1,092,564,518.28	1,092,564,518.28	96.80	0.00	0.00	0.00
CASH EQUIVALENT Total	1,092,892,867.260	1,092,564,518.28	1,092,564,518.28	96.80	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	36,036,406.250	36,036,406.25	36,031,110.44	3.19	-5,295.81	0.00	-5,295.81
FIXED INCOME Total							
	36,036,406.250	36,036,406.25	36,031,110.44	3.19	-5,295.81	0.00	-5,295.81

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,128,882,934.690	1,128,554,585.71	1,128,549,289.90	100.00	-5,295.81	0.00	-5,295.81

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-662,861.510	-662,861.51	-662,861.51	0.05	0.00	0.00	0.00
CASH Total	-662,861.510	-662,861.51	-662,861.51	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,314,352,423.230	1,312,454,259.59	1,312,431,391.81	99.95	-22,867.78	0.00	-22,867.78
CASH EQUIVALENT Total	1,314,352,423.230	1,312,454,259.59	1,312,431,391.81	99.95	-22,867.78	0.00	-22,867.78

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,313,689,561.720	1,311,791,398.08	1,311,768,530.30	100.00	-22,867.78	0.00	-22,867.78

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	-10,004,464.080	-10,004,464.08	-10,004,464.08	3.65	0.00	0.00	0.00
CASH Total	-10,004,464.080	-10,004,464.08	-10,004,464.08	3.65	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	36,512,278.790	36,617,590.45	36,612,143.79	13.37	-5,446.66	0.00	-5,446.66
CASH EQUIVALENT Total	36,512,278.790	36,617,590.45	36,612,143.79	13.37	-5,446.66	0.00	-5,446.66

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	224,355,000.000	227,295,456.05	227,302,377.38	82.98	6,921.33	0.00	6,921.33
FIXED INCOME Total	224,355,000.000	227,295,456.05	227,302,377.38	82.98	6,921.33	0.00	6,921.33

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	250,862,814.710	253,908,582.42	253,910,057.09	100.00	1,474.67	0.00	1,474.67

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	1,555,473.520	1,555,473.52	1,555,473.52	0.42	0.00	0.00	0.00
CASH Total	1,555,473.520	1,555,473.52	1,555,473.52	0.42	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	98,362,902.460	98,344,868.50	98,381,452.47	26.83	36,583.97	0.00	36,583.97
CASH EQUIVALENT Total	98,362,902.460	98,344,868.50	98,381,452.47	26.83	36,583.97	0.00	36,583.97

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	265,245,774.080	266,027,442.38	266,748,413.54	72.75	720,971.16	0.00	720,971.16
FIXED INCOME Total	265,245,774.080	266,027,442.38	266,748,413.54	72.75	720,971.16	0.00	720,971.16

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	365,164,150.060	365,927,784.40	366,685,339.53	100.00	757,555.13	0.00	757,555.13

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,791.880	50,791.88	50,791.88	100.00	0.00	0.00	0.00
CASH Total	50,791.880	50,791.88	50,791.88	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	50,791.880	50,791.88	50,791.88	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	598,545.330	598,545.33	598,545.33	0.17	0.00	0.00	0.00
CASH Total	598,545.330	598,545.33	598,545.33	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	55,325,000.000	55,319,290.83	55,325,679.80	15.65	6,388.97	0.00	6,388.97
CASH EQUIVALENT Total	55,325,000.000	55,319,290.83	55,325,679.80	15.65	6,388.97	0.00	6,388.97

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	294,345,907.380	297,842,242.62	297,617,790.88	84.18	-224,451.74	0.00	-224,451.74
FIXED INCOME Total	294,345,907.380	297,842,242.62	297,617,790.88	84.18	-224,451.74	0.00	-224,451.74

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	350,269,452.710	353,760,078.78	353,542,016.01	100.00	-218,062.77	0.00	-218,062.77

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,003,322.560	1,003,322.56	1,003,322.56	0.10	0.00	0.00	0.00
CASH Total	1,003,322.560	1,003,322.56	1,003,322.56	0.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	421,669,034.000	421,226,275.71	421,225,125.19	44.05	-1,150.52	0.00	-1,150.52
CASH EQUIVALENT Total	421,669,034.000	421,226,275.71	421,225,125.19	44.05	-1,150.52	0.00	-1,150.52

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	533,488,322.340	535,470,330.36	533,974,961.69	55.84	-1,495,368.67	0.00	-1,495,368.67
FIXED INCOME Total	533,488,322.340	535,470,330.36	533,974,961.69	55.84	-1,495,368.67	0.00	-1,495,368.67

Holdings

Asset Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	956,160,678.900	957,699,928.63	956,203,409.44	100.00	-1,496,519.19	0.00	-1,496,519.19

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	-17,838,187.940	-17,838,187.94	-17,838,187.94	14.17	0.00	0.00	0.00
CASH Total	-17,838,187.940	-17,838,187.94	-17,838,187.94	14.17	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	81,466,844.140	81,414,487.73	81,414,493.38	64.67	5.65	0.00	5.65
CASH EQUIVALENT Total	81,466,844.140	81,414,487.73	81,414,493.38	64.67	5.65	0.00	5.65

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,642,412.790	26,642,412.79	26,642,412.79	21.16	0.00	0.00	0.00
EQUITY Total	26,642,412.790	26,642,412.79	26,642,412.79	21.16	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	90,271,068.990	90,218,712.58	90,218,718.23	100.00	5.65	0.00	5.65

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	161,425.510	161,425.51	161,425.51	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	343,333.340	343,467.92	343,470.67	0.04	2.75	0.00	2.75
					2.75 GN	0.00 GN	2.75 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,982,612.800	600,699,154.91	839,035,021.11	99.94	238,335,866.20	0.00	238,335,866.20
					275,364,448.19 GN	0.00 GN	275,364,448.19 GN
					-37,028,581.99 LS	0.00 LS	-37,028,581.99 LS
FUND Total							
0.000	20,487,371.650	601,204,048.34	839,539,917.29	100.00	238,335,868.95	0.00	238,335,868.95
					275,364,450.94 GN	0.00 GN	275,364,450.94 GN
					-37,028,581.99 LS	0.00 LS	-37,028,581.99 LS

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-19,088.110	-19,088.11	-19,088.11	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							
	1,312,033.720	1,312,557.66	1,312,558.53	0.23	0.87	0.00	0.87
					0.87 GN	0.00 GN	0.87 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,695,492.667	424,602,323.15	566,412,321.06	99.73	141,809,997.91	0.00	141,809,997.91
					179,622,695.67 GN	0.00 GN	179,622,695.67 GN
					-37,812,697.76 LS	0.00 LS	-37,812,697.76 LS
FIXED INCOME							
	225,000.000	225,000.00	230,062.50	0.04	5,062.50	0.00	5,062.50
					5,062.50 GN	0.00 GN	5,062.50 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	22,213,438.277	426,120,792.70	567,935,853.98	100.00	141,815,061.28	0.00	141,815,061.28
					179,627,759.04 GN	0.00 GN	179,627,759.04 GN
					-37,812,697.76 LS	0.00 LS	-37,812,697.76 LS

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	571.640	571.64	571.64	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	86,225,676.880	86,213,893.86	86,210,784.27	4.05	-3,109.59	0.00	-3,109.59
					0.00 GN	0.00 GN	0.00 GN
					-3,109.59 LS	0.00 LS	-3,109.59 LS
FIXED INCOME							
	1,912,804,770.260	2,008,128,102.16	2,040,906,570.45	95.95	32,778,468.29	0.00	32,778,468.29
					43,348,798.74 GN	0.00 GN	43,348,798.74 GN
					-10,570,330.45 LS	0.00 LS	-10,570,330.45 LS
Original Face: 1,767,852,563.000							
FUND Total							
0.000	1,999,031,018.780	2,094,342,567.66	2,127,117,926.36	100.00	32,775,358.70	0.00	32,775,358.70
					43,348,798.74 GN	0.00 GN	43,348,798.74 GN
					-10,573,440.04 LS	0.00 LS	-10,573,440.04 LS
Original Face: 1,767,852,563.000							

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	503,830.710	503,830.71	503,830.71	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,500,000.000	13,493,552.78	13,496,641.50	4.23	3,088.72	0.00	3,088.72
					3,088.72 GN	0.00 GN	3,088.72 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	303,945,220.040	305,142,742.16	305,431,495.90	95.62	288,753.74	0.00	288,753.74
					789,342.44 GN	0.00 GN	789,342.44 GN
					-500,588.70 LS	0.00 LS	-500,588.70 LS
Original Face:	193,212,802.000						
FUND Total							
0.000	317,949,050.750	319,140,125.65	319,431,968.11	100.00	291,842.46	0.00	291,842.46
					792,431.16 GN	0.00 GN	792,431.16 GN
					-500,588.70 LS	0.00 LS	-500,588.70 LS
Original Face:	193,212,802.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	638,884.670	638,884.67	638,884.67	0.44	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	26,242,409.000	26,176,686.78	26,179,034.00	17.95	2,347.22	0.00	2,347.22
					2,347.22 GN	0.00 GN	2,347.22 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	117,723,230.110	119,341,803.63	119,004,486.42	81.61	-337,317.21	0.00	-337,317.21
					223,327.36 GN	0.00 GN	223,327.36 GN
					-560,644.57 LS	0.00 LS	-560,644.57 LS
Original Face:	136,282,518.000						
FUND Total							
0.000	144,604,523.780	146,157,375.08	145,822,405.09	100.00	-334,969.99	0.00	-334,969.99
					225,674.58 GN	0.00 GN	225,674.58 GN
					-560,644.57 LS	0.00 LS	-560,644.57 LS
Original Face:	136,282,518.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-35,149.220	-35,149.22	-35,149.22	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							
	4,031,454.750	4,033,064.51	4,033,067.33	0.20	2.82	0.00	2.82
					2.82 GN	0.00 GN	2.82 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,760,459.232	1,104,627,598.59	2,003,947,369.62	99.80	899,319,771.03	0.00	899,319,771.03
					938,016,301.82 GN	0.00 GN	938,016,301.82 GN
					-38,696,530.79 LS	0.00 LS	-38,696,530.79 LS
FUND Total							
0.000	31,756,764.762	1,108,625,513.88	2,007,945,287.73	100.00	899,319,773.85	0.00	899,319,773.85
					938,016,304.64 GN	0.00 GN	938,016,304.64 GN
					-38,696,530.79 LS	0.00 LS	-38,696,530.79 LS

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	371,598.720	371,598.72	371,598.72	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							
	347,794,380.220	347,726,261.05	347,726,261.05	38.72	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							
	548,724,457.650	554,459,499.20	549,961,682.01	61.24	-4,497,817.19	0.00	-4,497,817.19
					503,785.51 GN	0.00 GN	503,785.51 GN
					-5,001,602.70 LS	0.00 LS	-5,001,602.70 LS
Original Face:	758,916,981.000						
FUND Total							
0.000	896,890,436.590	902,557,358.97	898,059,541.78	100.00	-4,497,817.19	0.00	-4,497,817.19
					503,785.51 GN	0.00 GN	503,785.51 GN
					-5,001,602.70 LS	0.00 LS	-5,001,602.70 LS
Original Face:	758,916,981.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	328,552.900	328,552.90	328,552.90	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	693,104,251.950	692,788,643.59	692,800,158.59	49.13	11,515.00	0.00	11,515.00
					11,515.00 GN	0.00 GN	11,515.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	717,607,887.080	719,796,850.05	717,072,539.84	50.85	-2,724,310.21	0.00	-2,724,310.21
					1,372,985.78 GN	0.00 GN	1,372,985.78 GN
					-4,097,295.99 LS	0.00 LS	-4,097,295.99 LS
Original Face:	516,954,260.000						
FUND Total							
0.000	1,411,040,691.930	1,412,914,046.54	1,410,201,251.33	100.00	-2,712,795.21	0.00	-2,712,795.21
					1,384,500.78 GN	0.00 GN	1,384,500.78 GN
					-4,097,295.99 LS	0.00 LS	-4,097,295.99 LS
Original Face:	516,954,260.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	119,051.530	119,051.53	119,051.53	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							
	8,199,306.450	8,201,052.17	8,177,152.67	7.84	-23,899.50	0.00	-23,899.50
					4,523.56 GN	0.00 GN	4,523.56 GN
					-28,423.06 LS	0.00 LS	-28,423.06 LS
FIXED INCOME							
	95,920,766.470	96,001,163.24	96,018,175.35	92.05	17,012.11	0.00	17,012.11
					145,102.22 GN	0.00 GN	145,102.22 GN
					-128,090.11 LS	0.00 LS	-128,090.11 LS
Original Face:	45,540,000.000						
FUND Total							
0.000	104,239,124.450	104,321,266.94	104,314,379.55	100.00	-6,887.39	0.00	-6,887.39
					149,625.78 GN	0.00 GN	149,625.78 GN
					-156,513.17 LS	0.00 LS	-156,513.17 LS
Original Face:	45,540,000.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	88,734.570	88,734.57	88,734.57	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							
	314,682,790.680	314,637,377.90	314,637,377.90	32.57	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							
	650,658,324.570	653,172,139.00	651,334,086.62	67.42	-1,838,052.38	0.00	-1,838,052.38
					685,946.91 GN	0.00 GN	685,946.91 GN
					-2,523,999.29 LS	0.00 LS	-2,523,999.29 LS
Original Face:	400,693,631.000						
FUND Total							
0.000	965,429,849.820	967,898,251.47	966,060,199.09	100.00	-1,838,052.38	0.00	-1,838,052.38
					685,946.91 GN	0.00 GN	685,946.91 GN
					-2,523,999.29 LS	0.00 LS	-2,523,999.29 LS
Original Face:	400,693,631.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-46,338.820	-46,338.82	-46,338.82	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							
	1,092,892,867.260	1,092,564,518.28	1,092,564,518.28	96.80	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							
	36,036,406.250	36,036,406.25	36,031,110.44	3.19	-5,295.81	0.00	-5,295.81
					23.70 GN	0.00 GN	23.70 GN
					-5,319.51 LS	0.00 LS	-5,319.51 LS
Original Face:	65,800,000.000						
FUND Total							
0.000	1,128,882,934.690	1,128,554,585.71	1,128,549,289.90	100.00	-5,295.81	0.00	-5,295.81
					23.70 GN	0.00 GN	23.70 GN
					-5,319.51 LS	0.00 LS	-5,319.51 LS
Original Face:	65,800,000.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-662,861.510	-662,861.51	-662,861.51	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,314,352,423.230	1,312,454,259.59	1,312,431,391.81	99.95	-22,867.78	0.00	-22,867.78
					2,737.78 GN	0.00 GN	2,737.78 GN
					-25,605.56 LS	0.00 LS	-25,605.56 LS
FUND Total							
0.000	1,313,689,561.720	1,311,791,398.08	1,311,768,530.30	100.00	-22,867.78	0.00	-22,867.78
					2,737.78 GN	0.00 GN	2,737.78 GN
					-25,605.56 LS	0.00 LS	-25,605.56 LS

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-10,004,464.080	-10,004,464.08	-10,004,464.08	3.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	36,512,278.790	36,617,590.45	36,612,143.79	13.37	-5,446.66	0.00	-5,446.66
					135.00 GN	0.00 GN	135.00 GN
					-5,581.66 LS	0.00 LS	-5,581.66 LS
FIXED INCOME							
	224,355,000.000	227,295,456.05	227,302,377.38	82.98	6,921.33	0.00	6,921.33
					112,433.16 GN	0.00 GN	112,433.16 GN
					-105,511.83 LS	0.00 LS	-105,511.83 LS
FUND Total							
0.000	250,862,814.710	253,908,582.42	253,910,057.09	100.00	1,474.67	0.00	1,474.67
					112,568.16 GN	0.00 GN	112,568.16 GN
					-111,093.49 LS	0.00 LS	-111,093.49 LS

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,555,473.520	1,555,473.52	1,555,473.52	0.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	98,362,902.460	98,344,868.50	98,381,452.47	26.83	36,583.97	0.00	36,583.97
					36,583.97 GN	0.00 GN	36,583.97 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	265,245,774.080	266,027,442.38	266,748,413.54	72.75	720,971.16	0.00	720,971.16
					1,259,304.28 GN	0.00 GN	1,259,304.28 GN
					-538,333.12 LS	0.00 LS	-538,333.12 LS
Original Face:	222,848,695.000						
FUND Total							
0.000	365,164,150.060	365,927,784.40	366,685,339.53	100.00	757,555.13	0.00	757,555.13
					1,295,888.25 GN	0.00 GN	1,295,888.25 GN
					-538,333.12 LS	0.00 LS	-538,333.12 LS
Original Face:	222,848,695.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,791.880	50,791.88	50,791.88	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	50,791.880	50,791.88	50,791.88	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: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	598,545.330	598,545.33	598,545.33	0.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	55,325,000.000	55,319,290.83	55,325,679.80	15.65	6,388.97	0.00	6,388.97
					6,388.97 GN	0.00 GN	6,388.97 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	294,345,907.380	297,842,242.62	297,617,790.88	84.18	-224,451.74	0.00	-224,451.74
					1,309,440.84 GN	0.00 GN	1,309,440.84 GN
					-1,533,892.58 LS	0.00 LS	-1,533,892.58 LS
Original Face:	202,030,168.000						
FUND Total							
0.000	350,269,452.710	353,760,078.78	353,542,016.01	100.00	-218,062.77	0.00	-218,062.77
					1,315,829.81 GN	0.00 GN	1,315,829.81 GN
					-1,533,892.58 LS	0.00 LS	-1,533,892.58 LS
Original Face:	202,030,168.000						

Holdings

Fund Summary

As of: *July 31, 2017*

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

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,003,322.560	1,003,322.56	1,003,322.56	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	421,669,034.000	421,226,275.71	421,225,125.19	44.05	-1,150.52	0.00	-1,150.52
					6,388.97 GN	0.00 GN	6,388.97 GN
					-7,539.49 LS	0.00 LS	-7,539.49 LS
FIXED INCOME							
	533,488,322.340	535,470,330.36	533,974,961.69	55.84	-1,495,368.67	0.00	-1,495,368.67
					1,351,327.83 GN	0.00 GN	1,351,327.83 GN
					-2,846,696.50 LS	0.00 LS	-2,846,696.50 LS
Original Face:	396,116,958.000						
FUND Total							
0.000	956,160,678.900	957,699,928.63	956,203,409.44	100.00	-1,496,519.19	0.00	-1,496,519.19
					1,357,716.80 GN	0.00 GN	1,357,716.80 GN
					-2,854,235.99 LS	0.00 LS	-2,854,235.99 LS
Original Face:	396,116,958.000						

Holdings

Fund Summary

As of: *July 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *August 8, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-17,838,187.940	-17,838,187.94	-17,838,187.94	14.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	81,466,844.140	81,414,487.73	81,414,493.38	64.67	5.65	0.00	5.65
					5.65 GN	0.00 GN	5.65 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,642,412.790	26,642,412.79	26,642,412.79	21.16	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	90,271,068.990	90,218,712.58	90,218,718.23	100.00	5.65	0.00	5.65
					5.65 GN	0.00 GN	5.65 GN
					0.00 LS	0.00 LS	0.00 LS