Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		3,162.520	Local	1.000000	3,162.52	1.000000	3,162.52	0.00	0.00
			Base	1.000000	3,162.52	1.000000	3,162.52	0.00	0.00
US DOLLAR Total									
		3,162.520	Local		3,162.52		3,162.52	0.00	0.00
			Base		3,162.52		3,162.52	0.00	0.00
CASH Total									
		3,162.520	Base		3,162.52		3,162.52	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.9294995	31 Dec 2030		
		5,417,534.620	Local	100.035101	5,419,436.22	100.040000	5,419,701.63	265.41	0.62
			Base	100.035101	5,419,436.22	100.040000	5,419,701.63	265.41	0.62
US DOLLAR Total									
		5,417,534.620	Local		5,419,436.22		5,419,701.63	265.41	0.62
			Base		5,419,436.22		5,419,701.63	265.41	0.62
CASH EQUIVALENT Total									
		5,417,534.620	Base		5,419,436.22		5,419,701.63	265.41	0.62
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		31,026.000	Local	38.855093	1,205,518.10	63.600000	1,973,253.60	767,735.50	0.23
			Base	38.855093	1,205,518.10	63.600000	1,973,253.60	767,735.50	0.23

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,604.000	48.871947	1,055,829.54	57.170000	1,235,100.68	179,271.14	0.14
		Base		48.871947	1,055,829.54	57.170000	1,235,100.68	179,271.14	0.14
002535300	AARON S INC COMMON STOCK USD.5								
		Local	28,979.000	21.229199	615,200.96	39.780000	1,152,784.62	537,583.66	0.13
		Base		21.229199	615,200.96	39.780000	1,152,784.62	537,583.66	0.13
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,767.000	98.066599	1,938,482.47	381.140000	7,533,994.38	5,595,511.91	0.86
		Base		98.066599	1,938,482.47	381.140000	7,533,994.38	5,595,511.91	0.86
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	38,436.000	41.721142	1,603,593.82	40.190000	1,544,742.84	-58,850.98	0.18
		Base		41.721142	1,603,593.82	40.190000	1,544,742.84	-58,850.98	0.18
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,442.000	10.258963	558,518.45	24.150000	1,314,774.30	756,255.85	0.15
		Base		10.258963	558,518.45	24.150000	1,314,774.30	756,255.85	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	37,213.000	16.831971	626,368.14	29.290000	1,089,968.77	463,600.63	0.12
		Base		16.831971	626,368.14	29.290000	1,089,968.77	463,600.63	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,325.000	25.952990	735,118.43	47.750000	1,352,518.75	617,400.32	0.15
		Base		25.952990	735,118.43	47.750000	1,352,518.75	617,400.32	0.15
00766T100	AECOM COMMON STOCK USD.01								
		Local	26,021.000	28.818759	749,892.92	33.000000	858,693.00	108,800.08	0.10
		Base		28.818759	749,892.92	33.000000	858,693.00	108,800.08	0.10
009728106	AKORN INC COMMON STOCK								
		Local	44,083.000	40.902060	1,803,085.50	13.970000	615,839.51	-1,187,245.99	0.07
		Base		40.902060	1,803,085.50	13.970000	615,839.51	-1,187,245.99	0.07
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	44,835.000	24.077039	1,079,494.06	21.310000	955,433.85	-124,060.21	0.11
		Base		24.077039	1,079,494.06	21.310000	955,433.85	-124,060.21	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	7,224.000	349.053869	2,521,565.15	570.560000	4,121,725.44	1,600,160.29	0.47
		Base		349.053869	2,521,565.15	570.560000	4,121,725.44	1,600,160.29	0.47
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,028.000	27.619118	1,630,301.27	28.520000	1,683,478.56	53,177.29	0.19
		Base		27.619118	1,630,301.27	28.520000	1,683,478.56	53,177.29	0.19
018522300	ALLETE INC COMMON STOCK								
		Local	23,894.000	67.244112	1,606,730.81	76.820000	1,835,537.08	228,806.27	0.21
		Base		67.244112	1,606,730.81	76.820000	1,835,537.08	228,806.27	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,983.000	15.891011	1,350,465.76	12.650000	1,075,034.95	-275,430.81	0.12
		Base		15.891011	1,350,465.76	12.650000	1,075,034.95	-275,430.81	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,156.000	41.628490	2,670,717.38	40.100000	2,572,655.60	-98,061.78	0.29
		Base		41.628490	2,670,717.38	40.100000	2,572,655.60	-98,061.78	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,152.000	17.705440	1,401,420.98	22.200000	1,757,174.40	355,753.42	0.20
		Base		17.705440	1,401,420.98	22.200000	1,757,174.40	355,753.42	0.20
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,425.000	36.797263	1,193,151.24	109.880000	3,562,859.00	2,369,707.76	0.41
		Base		36.797263	1,193,151.24	109.880000	3,562,859.00	2,369,707.76	0.41
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	36,281.000	42.904035	1,556,601.31	43.190000	1,566,976.39	10,375.08	0.18
		Base		42.904035	1,556,601.31	43.190000	1,566,976.39	10,375.08	0.18
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,184.000	44.343234	1,294,112.95	92.320000	2,694,266.88	1,400,153.93	0.31
		Base		44.343234	1,294,112.95	92.320000	2,694,266.88	1,400,153.93	0.31
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	83,525.000	17.056507	1,424,644.72	34.700000	2,898,317.50	1,473,672.78	0.33
		Base		17.056507	1,424,644.72	34.700000	2,898,317.50	1,473,672.78	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
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,215.000	31.478580	1,297,389.68	74.120000	3,054,855.80	1,757,466.12	0.35
		Base		31.478580	1,297,389.68	74.120000	3,054,855.80	1,757,466.12	0.35
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	29,242.000	24.644237	720,646.79	77.720000	2,272,688.24	1,552,041.45	0.26
		Base		24.644237	720,646.79	77.720000	2,272,688.24	1,552,041.45	0.26
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,289.000	18.581850	1,491,918.18	27.600000	2,215,976.40	724,058.22	0.25
		Base		18.581850	1,491,918.18	27.600000	2,215,976.40	724,058.22	0.25
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,151.000	37.539266	1,957,710.25	89.210000	4,652,390.71	2,694,680.46	0.53
		Base		37.539266	1,957,710.25	89.210000	4,652,390.71	2,694,680.46	0.53
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,047.000	41.597209	1,166,676.93	45.660000	1,280,626.02	113,949.09	0.15
		Base		41.597209	1,166,676.93	45.660000	1,280,626.02	113,949.09	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	33,484.000	36.440648	1,220,178.65	38.990000	1,305,541.16	85,362.51	0.15
		Base		36.440648	1,220,178.65	38.990000	1,305,541.16	85,362.51	0.15
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	56,348.000	29.047724	1,636,781.18	38.120000	2,147,985.76	511,204.58	0.25
		Base		29.047724	1,636,781.18	38.120000	2,147,985.76	511,204.58	0.25
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	39,492.000	18.052760	712,939.58	33.500000	1,322,982.00	610,042.42	0.15
		Base		18.052760	712,939.58	33.500000	1,322,982.00	610,042.42	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,889.000	52.670230	1,047,558.20	84.930000	1,689,172.77	641,614.57	0.19
		Base		52.670230	1,047,558.20	84.930000	1,689,172.77	641,614.57	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	57,062.000	44.708132	2,551,135.41	47.540000	2,712,727.48	161,592.07	0.31
		Base		44.708132	2,551,135.41	47.540000	2,712,727.48	161,592.07	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
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	66,920.000	29.923064	2,002,451.46	18.160000	1,215,267.20	-787,184.26	0.14
		Base		29.923064	2,002,451.46	18.160000	1,215,267.20	-787,184.26	0.14
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	19,697.000	78.257377	1,541,435.56	55.260000	1,088,456.22	-452,979.34	0.12
		Base		78.257377	1,541,435.56	55.260000	1,088,456.22	-452,979.34	0.12
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	42,740.000	45.054279	1,925,619.88	42.300000	1,807,902.00	-117,717.88	0.21
		Base		45.054279	1,925,619.88	42.300000	1,807,902.00	-117,717.88	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	45,114.000	27.310497	1,232,085.75	76.470000	3,449,867.58	2,217,781.83	0.39
		Base		27.310497	1,232,085.75	76.470000	3,449,867.58	2,217,781.83	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	19,761.000	35.257437	696,722.22	40.910000	808,422.51	111,700.29	0.09
		Base		35.257437	696,722.22	40.910000	808,422.51	111,700.29	0.09
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,489.000	99.850739	947,483.66	287.130000	2,724,576.57	1,777,092.91	0.31
		Base		99.850739	947,483.66	287.130000	2,724,576.57	1,777,092.91	0.31
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,617.000	73.657689	1,297,627.51	150.320000	2,648,187.44	1,350,559.93	0.30
		Base		73.657689	1,297,627.51	150.320000	2,648,187.44	1,350,559.93	0.30
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	25,161.000	35.584298	895,336.53	58.160000	1,463,363.76	568,027.23	0.17
		Base		35.584298	895,336.53	58.160000	1,463,363.76	568,027.23	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	22,595.000	89.474442	2,021,675.02	97.470000	2,202,334.65	180,659.63	0.25
		Base		89.474442	2,021,675.02	97.470000	2,202,334.65	180,659.63	0.25
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,140.000	302.129577	1,250,816.45	253.850000	1,050,939.00	-199,877.45	0.12
		Base		302.129577	1,250,816.45	253.850000	1,050,939.00	-199,877.45	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,594.000	35.194428	1,358,293.77	37.750000	1,456,923.50	98,629.73	0.17
		Base		35.194428	1,358,293.77	37.750000	1,456,923.50	98,629.73	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	20,612.000	20.871993	430,213.52	43.730000	901,362.76	471,149.24	0.10
		Base		20.871993	430,213.52	43.730000	901,362.76	471,149.24	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	23,783.000	80.928047	1,924,711.75	79.250000	1,884,802.75	-39,909.00	0.22
		Base		80.928047	1,924,711.75	79.250000	1,884,802.75	-39,909.00	0.22
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	54,821.000	25.915177	1,420,695.90	115.450000	6,329,084.45	4,908,388.55	0.72
		Base		25.915177	1,420,695.90	115.450000	6,329,084.45	4,908,388.55	0.72
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	107,413.000	11.173825	1,200,214.02	27.780000	2,983,933.14	1,783,719.12	0.34
		Base		11.173825	1,200,214.02	27.780000	2,983,933.14	1,783,719.12	0.34
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,131.000	24.703508	1,016,079.98	63.600000	2,615,931.60	1,599,851.62	0.30
		Base		24.703508	1,016,079.98	63.600000	2,615,931.60	1,599,851.62	0.30
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	59,436.000	31.612772	1,878,936.71	64.350000	3,824,706.60	1,945,769.89	0.44
		Base		31.612772	1,878,936.71	64.350000	3,824,706.60	1,945,769.89	0.44
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	78,416.000	17.677609	1,386,207.41	20.020000	1,569,888.32	183,680.91	0.18
		Base		17.677609	1,386,207.41	20.020000	1,569,888.32	183,680.91	0.18
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	94,688.000	10.065505	953,082.54	16.160000	1,530,158.08	577,075.54	0.17
		Base		10.065505	953,082.54	16.160000	1,530,158.08	577,075.54	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,203.000	376.131448	828,617.58	649.240000	1,430,275.72	601,658.14	0.16
		Base		376.131448	828,617.58	649.240000	1,430,275.72	601,658.14	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
127055101	CABOT CORP COMMON STOCK USD1.0								
		29,039.000	Local	30.608941	888,853.04	60.250000	1,749,599.75	860,746.71	0.20
			Base	30.608941	888,853.04	60.250000	1,749,599.75	860,746.71	0.20
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		105,267.000	Local	11.228042	1,181,942.31	11.840000	1,246,361.28	64,418.97	0.14
			Base	11.228042	1,181,942.31	11.840000	1,246,361.28	64,418.97	0.14
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		43,534.000	Local	49.060584	2,135,803.46	88.000000	3,830,992.00	1,695,188.54	0.44
			Base	49.060584	2,135,803.46	88.000000	3,830,992.00	1,695,188.54	0.44
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		16,704.000	Local	113.709688	1,899,406.63	109.090000	1,822,239.36	-77,167.27	0.21
			Base	113.709688	1,899,406.63	109.090000	1,822,239.36	-77,167.27	0.21
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		29,027.000	Local	46.994976	1,364,123.16	107.390000	3,117,209.53	1,753,086.37	0.36
			Base	46.994976	1,364,123.16	107.390000	3,117,209.53	1,753,086.37	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		22,046.000	Local	40.849599	900,570.26	59.940000	1,321,437.24	420,866.98	0.15
			Base	40.849599	900,570.26	59.940000	1,321,437.24	420,866.98	0.15
14575E105	CARS.COM INC COMMON STOCK USD.01								
		33,607.000	Local	27.629070	928,530.17	25.680000	863,027.76	-65,502.41	0.10
			Base	27.629070	928,530.17	25.680000	863,027.76	-65,502.41	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		22,240.000	Local	51.429681	1,143,796.11	109.010000	2,424,382.40	1,280,586.29	0.28
			Base	51.429681	1,143,796.11	109.010000	2,424,382.40	1,280,586.29	0.28
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		17,646.000	Local	97.748532	1,724,870.59	96.800000	1,708,132.80	-16,737.79	0.20
			Base	97.748532	1,724,870.59	96.800000	1,708,132.80	-16,737.79	0.20
148806102	CATALENT INC COMMON STOCK USD.01								
		62,647.000	Local	32.589994	2,041,665.34	39.260000	2,459,521.22	417,855.88	0.28
			Base	32.589994	2,041,665.34	39.260000	2,459,521.22	417,855.88	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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	35,831.000	14.636358	524,435.33	42.190000	1,511,709.89	987,274.56	0.17
		Base		14.636358	524,435.33	42.190000	1,511,709.89	987,274.56	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,285.000	40.095350	893,524.88	107.520000	2,396,083.20	1,502,558.32	0.27
		Base		40.095350	893,524.88	107.520000	2,396,083.20	1,502,558.32	0.27
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,059.000	27.136820	544,337.47	51.810000	1,039,256.79	494,919.32	0.12
		Base		27.136820	544,337.47	51.810000	1,039,256.79	494,919.32	0.12
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,504.000	43.897918	1,470,755.86	56.120000	1,880,244.48	409,488.62	0.21
		Base		43.897918	1,470,755.86	56.120000	1,880,244.48	409,488.62	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	86,991.000	22.546646	1,961,355.24	48.990000	4,261,689.09	2,300,333.85	0.49
		Base		22.546646	1,961,355.24	48.990000	4,261,689.09	2,300,333.85	0.49
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	428,204.000	3.034523	1,299,394.98	4.470000	1,914,071.88	614,676.90	0.22
		Base		3.034523	1,299,394.98	4.470000	1,914,071.88	614,676.90	0.22
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	5,333.000	125.649182	670,087.09	299.400000	1,596,700.20	926,613.11	0.18
		Base		125.649182	670,087.09	299.400000	1,596,700.20	926,613.11	0.18
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	67,845.000	17.686059	1,199,910.65	23.050000	1,563,827.25	363,916.60	0.18
		Base		17.686059	1,199,910.65	23.050000	1,563,827.25	363,916.60	0.18
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	49,818.000	24.789388	1,234,957.73	33.770000	1,682,353.86	447,396.13	0.19
		Base		24.789388	1,234,957.73	33.770000	1,682,353.86	447,396.13	0.19
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	29,776.000	55.894463	1,664,313.52	37.480000	1,116,004.48	-548,309.04	0.13
		Base		55.894463	1,664,313.52	37.480000	1,116,004.48	-548,309.04	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
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,177.000	41.074223	993,051.48	53.000000	1,281,381.00	288,329.52	0.15
		Base		41.074223	993,051.48	53.000000	1,281,381.00	288,329.52	0.15
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	81,552.000	22.191694	1,809,777.04	45.710000	3,727,741.92	1,917,964.88	0.43
		Base		22.191694	1,809,777.04	45.710000	3,727,741.92	1,917,964.88	0.43
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,668.000	193.095755	2,253,041.27	167.050000	1,949,139.40	-303,901.87	0.22
		Base		193.095755	2,253,041.27	167.050000	1,949,139.40	-303,901.87	0.22
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,127.000	27.869628	1,229,803.08	64.580000	2,849,721.66	1,619,918.58	0.33
		Base		27.869628	1,229,803.08	64.580000	2,849,721.66	1,619,918.58	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	54,806.000	14.424043	790,524.09	23.640000	1,295,613.84	505,089.75	0.15
		Base		14.424043	790,524.09	23.640000	1,295,613.84	505,089.75	0.15
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,641.000	73.518176	1,443,970.49	68.350000	1,342,462.35	-101,508.14	0.15
		Base		73.518176	1,443,970.49	68.350000	1,342,462.35	-101,508.14	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,898.000	87.146701	1,385,458.26	65.400000	1,039,729.20	-345,729.06	0.12
		Base		87.146701	1,385,458.26	65.400000	1,039,729.20	-345,729.06	0.12
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,052.000	11.613418	499,980.87	23.640000	1,017,749.28	517,768.41	0.12
		Base		11.613418	499,980.87	23.640000	1,017,749.28	517,768.41	0.12
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	23,871.000	40.269823	961,280.94	25.700000	613,484.70	-347,796.24	0.07
		Base		40.269823	961,280.94	25.700000	613,484.70	-347,796.24	0.07
217204106	COPART INC COMMON STOCK								
		Local	94,843.000	12.666842	1,201,361.34	54.830000	5,200,241.69	3,998,880.35	0.59
		Base		12.666842	1,201,361.34	54.830000	5,200,241.69	3,998,880.35	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,091.000	106.267944	1,709,957.48	106.160000	1,708,220.56	-1,736.92	0.20
		Base		106.267944	1,709,957.48	106.160000	1,708,220.56	-1,736.92	0.20
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	38,291.000	19.001838	727,599.39	52.430000	2,007,597.13	1,279,997.74	0.23
		Base		19.001838	727,599.39	52.430000	2,007,597.13	1,279,997.74	0.23
21871N101	CORECIVIC INC REIT USD.01								
		Local	63,679.000	30.029261	1,912,233.33	21.520000	1,370,372.08	-541,861.25	0.16
		Base		30.029261	1,912,233.33	21.520000	1,370,372.08	-541,861.25	0.16
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,594.000	31.789166	1,512,973.59	27.900000	1,327,872.60	-185,100.99	0.15
		Base		31.789166	1,512,973.59	27.900000	1,327,872.60	-185,100.99	0.15
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	197,356.000	9.884691	1,950,803.06	9.420000	1,859,093.52	-91,709.54	0.21
		Base		9.884691	1,950,803.06	9.420000	1,859,093.52	-91,709.54	0.21
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,280.000	151.612745	1,710,191.76	156.710000	1,767,688.80	57,497.04	0.20
		Base		151.612745	1,710,191.76	156.710000	1,767,688.80	57,497.04	0.20
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	23,824.000	38.662545	921,096.47	83.110000	1,980,012.64	1,058,916.17	0.23
		Base		38.662545	921,096.47	83.110000	1,980,012.64	1,058,916.17	0.23
225447101	CREE INC COMMON STOCK USD.00125								
		Local	46,124.000	34.195171	1,577,218.06	46.620000	2,150,300.88	573,082.82	0.25
		Base		34.195171	1,577,218.06	46.620000	2,150,300.88	573,082.82	0.25
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,232.000	60.480163	1,646,995.80	114.230000	3,110,711.36	1,463,715.56	0.36
		Base		60.480163	1,646,995.80	114.230000	3,110,711.36	1,463,715.56	0.36
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	20,747.000	69.503986	1,441,999.19	127.250000	2,640,055.75	1,198,056.56	0.30
		Base		69.503986	1,441,999.19	127.250000	2,640,055.75	1,198,056.56	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
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	166,810.000	15.442633	2,575,985.57	16.460000	2,745,692.60	169,707.03	0.31
		Base		15.442633	2,575,985.57	16.460000	2,745,692.60	169,707.03	0.31
23283R100	CYRUSONE INC REIT USD.01								
		Local	45,178.000	51.403829	2,322,322.17	55.380000	2,501,957.64	179,635.47	0.29
		Base		51.403829	2,322,322.17	55.380000	2,501,957.64	179,635.47	0.29
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,033.000	40.181469	1,769,310.61	65.130000	2,867,869.29	1,098,558.68	0.33
		Base		40.181469	1,769,310.61	65.130000	2,867,869.29	1,098,558.68	0.33
235825205	DANA INC COMMON STOCK USD.01								
		Local	68,276.000	21.461919	1,465,334.00	22.300000	1,522,554.80	57,220.80	0.17
		Base		21.461919	1,465,334.00	22.300000	1,522,554.80	57,220.80	0.17
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,922.000	63.899786	953,512.60	113.160000	1,688,573.52	735,060.92	0.19
		Base		63.899786	953,512.60	113.160000	1,688,573.52	735,060.92	0.19
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	22,520.000	25.325858	570,338.33	66.540000	1,498,480.80	928,142.47	0.17
		Base		25.325858	570,338.33	66.540000	1,498,480.80	928,142.47	0.17
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	30,290.000	17.580613	532,516.76	18.160000	550,066.40	17,549.64	0.06
		Base		17.580613	532,516.76	18.160000	550,066.40	17,549.64	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	38,869.000	32.602665	1,267,232.99	36.600000	1,422,605.40	155,372.41	0.16
		Base		32.602665	1,267,232.99	36.600000	1,422,605.40	155,372.41	0.16
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	9,661.000	54.416902	525,721.69	81.430000	786,695.23	260,973.54	0.09
		Base		54.416902	525,721.69	81.430000	786,695.23	260,973.54	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,551.000	64.930508	1,334,386.86	251.480000	5,168,165.48	3,833,778.62	0.59
		Base		64.930508	1,334,386.86	251.480000	5,168,165.48	3,833,778.62	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,460.000	49.895507	1,469,921.64	48.070000	1,416,142.20	-53,779.44	0.16
		Base		49.895507	1,469,921.64	48.070000	1,416,142.20	-53,779.44	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,017.000	26.391746	1,610,345.15	47.200000	2,880,002.40	1,269,657.25	0.33
		Base		26.391746	1,610,345.15	47.200000	2,880,002.40	1,269,657.25	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	74,918.000	30.910698	2,315,767.65	38.490000	2,883,593.82	567,826.17	0.33
		Base		30.910698	2,315,767.65	38.490000	2,883,593.82	567,826.17	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	17,921.000	74.135605	1,328,584.18	48.050000	861,104.05	-467,480.13	0.10
		Base		74.135605	1,328,584.18	48.050000	861,104.05	-467,480.13	0.10
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,389.000	110.104239	1,914,602.61	122.810000	2,135,543.09	220,940.48	0.24
		Base		110.104239	1,914,602.61	122.810000	2,135,543.09	220,940.48	0.24
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	38,654.000	52.525099	2,030,305.18	64.030000	2,475,015.62	444,710.44	0.28
		Base		52.525099	2,030,305.18	64.030000	2,475,015.62	444,710.44	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,659.000	87.996981	1,289,947.74	93.160000	1,365,632.44	75,684.70	0.16
		Base		87.996981	1,289,947.74	93.160000	1,365,632.44	75,684.70	0.16
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,387.000	54.651414	1,660,692.52	61.390000	1,865,457.93	204,765.41	0.21
		Base		54.651414	1,660,692.52	61.390000	1,865,457.93	204,765.41	0.21
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,847.000	70.722665	1,615,800.73	108.380000	2,476,157.86	860,357.13	0.28
		Base		70.722665	1,615,800.73	108.380000	2,476,157.86	860,357.13	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	67,912.000	22.905324	1,555,546.35	69.480000	4,718,525.76	3,162,979.41	0.54
		Base		22.905324	1,555,546.35	69.480000	4,718,525.76	3,162,979.41	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
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,422.000	29.256373	1,650,703.10	53.800000	3,035,503.60	1,384,800.50	0.35
		Base		29.256373	1,650,703.10	53.800000	3,035,503.60	1,384,800.50	0.35
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,380.000	46.609213	1,182,941.82	43.720000	1,109,613.60	-73,328.22	0.13
		Base		46.609213	1,182,941.82	43.720000	1,109,613.60	-73,328.22	0.13
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	35,619.000	42.449333	1,512,002.78	36.540000	1,301,518.26	-210,484.52	0.15
		Base		42.449333	1,512,002.78	36.540000	1,301,518.26	-210,484.52	0.15
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,430.000	49.028441	1,344,850.14	75.930000	2,082,759.90	737,909.76	0.24
		Base		49.028441	1,344,850.14	75.930000	2,082,759.90	737,909.76	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,109.000	40.824216	1,882,363.78	64.750000	2,985,557.75	1,103,193.97	0.34
		Base		40.824216	1,882,363.78	64.750000	2,985,557.75	1,103,193.97	0.34
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	45,680.000	53.474449	2,442,712.85	67.840000	3,098,931.20	656,218.35	0.35
		Base		53.474449	2,442,712.85	67.840000	3,098,931.20	656,218.35	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,038.000	25.047417	702,279.47	60.740000	1,703,028.12	1,000,748.65	0.19
		Base		25.047417	702,279.47	60.740000	1,703,028.12	1,000,748.65	0.19
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	19,694.000	67.885659	1,336,940.16	79.910000	1,573,747.54	236,807.38	0.18
		Base		67.885659	1,336,940.16	79.910000	1,573,747.54	236,807.38	0.18
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,291.000	81.552424	1,002,360.84	72.950000	896,628.45	-105,732.39	0.10
		Base		81.552424	1,002,360.84	72.950000	896,628.45	-105,732.39	0.10
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,381.000	84.004659	1,628,094.30	104.400000	2,023,376.40	395,282.10	0.23
		Base		84.004659	1,628,094.30	104.400000	2,023,376.40	395,282.10	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302520101	FNB CORP COMMON STOCK USD.01								
		Local	151,884.000	12.798063	1,943,821.05	13.250000	2,012,463.00	68,641.95	0.23
		Base		12.798063	1,943,821.05	13.250000	2,012,463.00	68,641.95	0.23
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,336.000	68.162557	1,249,828.65	201.010000	3,685,719.36	2,435,890.71	0.42
		Base		68.162557	1,249,828.65	201.010000	3,685,719.36	2,435,890.71	0.42
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,134.000	31.931011	451,312.91	184.030000	2,601,080.02	2,149,767.11	0.30
		Base		31.931011	451,312.91	184.030000	2,601,080.02	2,149,767.11	0.30
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	44,588.000	22.132670	986,851.50	24.270000	1,082,150.76	95,299.26	0.12
		Base		22.132670	986,851.50	24.270000	1,082,150.76	95,299.26	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	52,028.000	17.124877	890,973.11	52.080000	2,709,618.24	1,818,645.13	0.31
		Base		17.124877	890,973.11	52.080000	2,709,618.24	1,818,645.13	0.31
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	153,580.000	13.652590	2,096,764.79	18.540000	2,847,373.20	750,608.41	0.33
		Base		13.652590	2,096,764.79	18.540000	2,847,373.20	750,608.41	0.33
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	56,502.000	23.129236	1,306,848.10	32.930000	1,860,610.86	553,762.76	0.21
		Base		23.129236	1,306,848.10	32.930000	1,860,610.86	553,762.76	0.21
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,293.000	31.164811	1,193,394.10	67.610000	2,588,989.73	1,395,595.63	0.30
		Base		31.164811	1,193,394.10	67.610000	2,588,989.73	1,395,595.63	0.30
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	25,959.000	76.060000	1,974,441.54	70.710000	1,835,560.89	-138,880.65	0.21
		Base		76.060000	1,974,441.54	70.710000	1,835,560.89	-138,880.65	0.21
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	87,089.000	13.494675	1,175,237.76	20.300000	1,767,906.70	592,668.94	0.20
		Base		13.494675	1,175,237.76	20.300000	1,767,906.70	592,668.94	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
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	67,901.000	23.348206	1,585,366.56	61.180000	4,154,183.18	2,568,816.62	0.47
		Base		23.348206	1,585,366.56	61.180000	4,154,183.18	2,568,816.62	0.47
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	82,369.000	10.062089	828,804.18	17.450000	1,437,339.05	608,534.87	0.16
		Base		10.062089	828,804.18	17.450000	1,437,339.05	608,534.87	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,854.000	31.654135	565,152.92	71.900000	1,283,702.60	718,549.68	0.15
		Base		31.654135	565,152.92	71.900000	1,283,702.60	718,549.68	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,306.000	29.821346	1,738,763.41	24.800000	1,445,988.80	-292,774.61	0.17
		Base		29.821346	1,738,763.41	24.800000	1,445,988.80	-292,774.61	0.17
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	47,569.000	32.622029	1,551,797.31	13.200000	627,910.80	-923,886.51	0.07
		Base		32.622029	1,551,797.31	13.200000	627,910.80	-923,886.51	0.07
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	29,107.000	75.821256	2,206,929.30	78.110000	2,273,547.77	66,618.47	0.26
		Base		75.821256	2,206,929.30	78.110000	2,273,547.77	66,618.47	0.26
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	128,951.000	9.903116	1,277,016.70	24.030000	3,098,692.53	1,821,675.83	0.35
		Base		9.903116	1,277,016.70	24.030000	3,098,692.53	1,821,675.83	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	235,218.000	4.997370	1,175,471.41	3.440000	809,149.92	-366,321.49	0.09
		Base		4.997370	1,175,471.41	3.440000	809,149.92	-366,321.49	0.09
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	34,069.000	24.925208	849,176.91	55.550000	1,892,532.95	1,043,356.04	0.22
		Base		24.925208	849,176.91	55.550000	1,892,532.95	1,043,356.04	0.22
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	79,621.000	12.976382	1,033,192.53	45.400000	3,614,793.40	2,581,600.87	0.41
		Base		12.976382	1,033,192.53	45.400000	3,614,793.40	2,581,600.87	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
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,182.000	435.245197	949,705.02	580.850000	1,267,414.70	317,709.68	0.14
		Base		435.245197	949,705.02	580.850000	1,267,414.70	317,709.68	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	18,748.000	27.156634	509,132.58	56.870000	1,066,198.76	557,066.18	0.12
		Base		27.156634	509,132.58	56.870000	1,066,198.76	557,066.18	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	101,278.000	24.801718	2,511,868.38	33.940000	3,437,375.32	925,506.94	0.39
		Base		24.801718	2,511,868.38	33.940000	3,437,375.32	925,506.94	0.39
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,181.000	52.476496	639,216.20	58.310000	710,274.11	71,057.91	0.08
		Base		52.476496	639,216.20	58.310000	710,274.11	71,057.91	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	73,508.000	46.411116	3,411,588.35	11.110000	816,673.88	-2,594,914.47	0.09
		Base		46.411116	3,411,588.35	11.110000	816,673.88	-2,594,914.47	0.09
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,316.000	31.051975	630,851.93	37.110000	753,926.76	123,074.83	0.09
		Base		31.051975	630,851.93	37.110000	753,926.76	123,074.83	0.09
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	48,832.000	24.998555	1,220,729.42	25.520000	1,246,192.64	25,463.22	0.14
		Base		24.998555	1,220,729.42	25.520000	1,246,192.64	25,463.22	0.14
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,056.000	38.917313	858,360.26	54.900000	1,210,874.40	352,514.14	0.14
		Base		38.917313	858,360.26	54.900000	1,210,874.40	352,514.14	0.14
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	40,061.000	32.506072	1,302,225.74	50.250000	2,013,065.25	710,839.51	0.23
		Base		32.506072	1,302,225.74	50.250000	2,013,065.25	710,839.51	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	19,968.000	47.302855	944,543.40	121.240000	2,420,920.32	1,476,376.92	0.28
		Base		47.302855	944,543.40	121.240000	2,420,920.32	1,476,376.92	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
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	51,145.000	24.513785	1,253,757.54	34.330000	1,755,807.85	502,050.31	0.20
		Base		24.513785	1,253,757.54	34.330000	1,755,807.85	502,050.31	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	35,632.000	51.765548	1,844,510.00	36.150000	1,288,096.80	-556,413.20	0.15
		Base		51.765548	1,844,510.00	36.150000	1,288,096.80	-556,413.20	0.15
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	58,708.000	30.235492	1,775,065.24	27.240000	1,599,205.92	-175,859.32	0.18
		Base		30.235492	1,775,065.24	27.240000	1,599,205.92	-175,859.32	0.18
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,306.000	30.936136	1,123,167.37	125.060000	4,540,428.36	3,417,260.99	0.52
		Base		30.936136	1,123,167.37	125.060000	4,540,428.36	3,417,260.99	0.52
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	48,513.000	33.267023	1,613,883.10	47.830000	2,320,376.79	706,493.69	0.27
		Base		33.267023	1,613,883.10	47.830000	2,320,376.79	706,493.69	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	31,096.000	38.992940	1,212,524.45	92.000000	2,860,832.00	1,648,307.55	0.33
		Base		38.992940	1,212,524.45	92.000000	2,860,832.00	1,648,307.55	0.33
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	83,333.000	28.778341	2,398,185.53	77.180000	6,431,640.94	4,033,455.41	0.74
		Base		28.778341	2,398,185.53	77.180000	6,431,640.94	4,033,455.41	0.74
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	74,283.000	23.184262	1,722,196.52	23.020000	1,709,994.66	-12,201.86	0.20
		Base		23.184262	1,722,196.52	23.020000	1,709,994.66	-12,201.86	0.20
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	77,228.000	22.805309	1,761,208.37	28.950000	2,235,750.60	474,542.23	0.26
		Base		22.805309	1,761,208.37	28.950000	2,235,750.60	474,542.23	0.26
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,705.000	59.967162	1,541,455.89	107.690000	2,768,171.45	1,226,715.56	0.32
		Base		59.967162	1,541,455.89	107.690000	2,768,171.45	1,226,715.56	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
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,102.000	250.800000	1,781,181.60	291.050000	2,067,037.10	285,855.50	0.24
		Base		250.800000	1,781,181.60	291.050000	2,067,037.10	285,855.50	0.24
44967H101	ILG INC COMMON STOCK USD.01								
		Local	49,623.000	25.393999	1,260,126.40	34.240000	1,699,091.52	438,965.12	0.19
		Base		25.393999	1,260,126.40	34.240000	1,699,091.52	438,965.12	0.19
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,352.000	21.749894	899,401.60	51.620000	2,134,590.24	1,235,188.64	0.24
		Base		21.749894	899,401.60	51.620000	2,134,590.24	1,235,188.64	0.24
451107106	IDACORP INC COMMON STOCK								
		Local	23,669.000	38.710733	916,244.35	92.360000	2,186,068.84	1,269,824.49	0.25
		Base		38.710733	916,244.35	92.360000	2,186,068.84	1,269,824.49	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	35,964.000	39.717886	1,428,414.04	138.680000	4,987,487.52	3,559,073.48	0.57
		Base		39.717886	1,428,414.04	138.680000	4,987,487.52	3,559,073.48	0.57
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	33,944.000	46.026296	1,562,316.59	111.390000	3,781,022.16	2,218,705.57	0.43
		Base		46.026296	1,562,316.59	111.390000	3,781,022.16	2,218,705.57	0.43
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	62,205.000	7.725434	480,560.62	33.240000	2,067,694.20	1,587,133.58	0.24
		Base		7.725434	480,560.62	33.240000	2,067,694.20	1,587,133.58	0.24
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,586.000	59.445578	1,996,539.18	72.780000	2,444,389.08	447,849.90	0.28
		Base		59.445578	1,996,539.18	72.780000	2,444,389.08	447,849.90	0.28
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,272.000	39.152316	637,086.48	78.850000	1,283,047.20	645,960.72	0.15
		Base		39.152316	637,086.48	78.850000	1,283,047.20	645,960.72	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,469.000	19.351998	492,876.03	43.200000	1,100,260.80	607,384.77	0.13
		Base		19.351998	492,876.03	43.200000	1,100,260.80	607,384.77	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		11,527.000	Local	27.507809	317,082.52	41.700000	480,675.90	163,593.38	0.05
			Base	27.507809	317,082.52	41.700000	480,675.90	163,593.38	0.05
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		43,879.000	Local	35.592929	1,561,782.13	36.890000	1,618,696.31	56,914.18	0.19
			Base	35.592929	1,561,782.13	36.890000	1,618,696.31	56,914.18	0.19
466313103	JABIL INC COMMON STOCK USD.001								
		82,274.000	Local	21.093529	1,735,448.99	28.280000	2,326,708.72	591,259.73	0.27
			Base	21.093529	1,735,448.99	28.280000	2,326,708.72	591,259.73	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		13,878.000	Local	88.804854	1,232,433.76	80.670000	1,119,538.26	-112,895.50	0.13
			Base	88.804854	1,232,433.76	80.670000	1,119,538.26	-112,895.50	0.13
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		151,242.000	Local	11.856225	1,793,159.22	18.890000	2,856,961.38	1,063,802.16	0.33
			Base	11.856225	1,793,159.22	18.890000	2,856,961.38	1,063,802.16	0.33
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		21,337.000	Local	69.159820	1,475,663.08	163.760000	3,494,147.12	2,018,484.04	0.40
			Base	69.159820	1,475,663.08	163.760000	3,494,147.12	2,018,484.04	0.40
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		23,071.000	Local	77.230770	1,781,791.09	84.440000	1,948,115.24	166,324.15	0.22
			Base	77.230770	1,781,791.09	84.440000	1,948,115.24	166,324.15	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		65,877.000	Local	25.990214	1,712,157.32	18.420000	1,213,454.34	-498,702.98	0.14
			Base	25.990214	1,712,157.32	18.420000	1,213,454.34	-498,702.98	0.14
482539103	KLX INC COMMON STOCK USD.01								
		23,673.000	Local	19.618204	464,421.75	73.830000	1,747,777.59	1,283,355.84	0.20
			Base	19.618204	464,421.75	73.830000	1,747,777.59	1,283,355.84	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		39,690.000	Local	13.528563	536,948.65	26.340000	1,045,434.60	508,485.95	0.12
			Base	13.528563	536,948.65	26.340000	1,045,434.60	508,485.95	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
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	22,974.000	28.200697	647,882.82	77.450000	1,779,336.30	1,131,453.48	0.20
		Base		28.200697	647,882.82	77.450000	1,779,336.30	1,131,453.48	0.20
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	38,332.000	29.750842	1,140,409.26	37.230000	1,427,100.36	286,691.10	0.16
		Base		29.750842	1,140,409.26	37.230000	1,427,100.36	286,691.10	0.16
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	89,265.000	32.333702	2,886,267.95	58.740000	5,243,426.10	2,357,158.15	0.60
		Base		32.333702	2,886,267.95	58.740000	5,243,426.10	2,357,158.15	0.60
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,390.000	57.108679	2,649,271.60	76.150000	3,532,598.50	883,326.90	0.40
		Base		57.108679	2,649,271.60	76.150000	3,532,598.50	883,326.90	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,247.000	49.542229	1,250,792.65	90.700000	2,289,902.90	1,039,110.25	0.26
		Base		49.542229	1,250,792.65	90.700000	2,289,902.90	1,039,110.25	0.26
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,272.000	38.517661	2,321,536.44	40.680000	2,451,864.96	130,328.52	0.28
		Base		38.517661	2,321,536.44	40.680000	2,451,864.96	130,328.52	0.28
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,402.000	37.389663	1,473,227.49	69.220000	2,727,406.44	1,254,178.95	0.31
		Base		37.389663	1,473,227.49	69.220000	2,727,406.44	1,254,178.95	0.31
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	68,686.000	34.656386	2,380,408.55	63.750000	4,378,732.50	1,998,323.95	0.50
		Base		34.656386	2,380,408.55	63.750000	4,378,732.50	1,998,323.95	0.50
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,162.000	61.654937	564,882.53	126.100000	1,155,328.20	590,445.67	0.13
		Base		61.654937	564,882.53	126.100000	1,155,328.20	590,445.67	0.13
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,732.000	43.897614	866,187.71	113.400000	2,237,608.80	1,371,421.09	0.26
		Base		43.897614	866,187.71	113.400000	2,237,608.80	1,371,421.09	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
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,264.000	35.735999	1,903,442.24	34.300000	1,826,955.20	-76,487.04	0.21
		Base		35.735999	1,903,442.24	34.300000	1,826,955.20	-76,487.04	0.21
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	39,716.000	31.522018	1,251,928.47	37.270000	1,480,215.32	228,286.85	0.17
		Base		31.522018	1,251,928.47	37.270000	1,480,215.32	228,286.85	0.17
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	66,879.000	42.837457	2,864,926.28	60.060000	4,016,752.74	1,151,826.46	0.46
		Base		42.837457	2,864,926.28	60.060000	4,016,752.74	1,151,826.46	0.46
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,625.000	348.914657	1,264,815.63	258.900000	938,512.50	-326,303.13	0.11
		Base		348.914657	1,264,815.63	258.900000	938,512.50	-326,303.13	0.11
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,664.000	53.435496	943,884.61	203.310000	3,591,267.84	2,647,383.23	0.41
		Base		53.435496	943,884.61	203.310000	3,591,267.84	2,647,383.23	0.41
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	69,308.000	34.546675	2,394,360.93	44.210000	3,064,106.68	669,745.75	0.35
		Base		34.546675	2,394,360.93	44.210000	3,064,106.68	669,745.75	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,316.000	37.646136	689,526.62	52.850000	968,000.60	278,473.98	0.11
		Base		37.646136	689,526.62	52.850000	968,000.60	278,473.98	0.11
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	21,856.000	101.893001	2,226,973.42	92.520000	2,022,117.12	-204,856.30	0.23
		Base		101.893001	2,226,973.42	92.520000	2,022,117.12	-204,856.30	0.23
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	28,996.000	33.026750	957,643.63	89.600000	2,598,041.60	1,640,397.97	0.30
		Base		33.026750	957,643.63	89.600000	2,598,041.60	1,640,397.97	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,669.000	154.247523	1,799,914.35	217.050000	2,532,756.45	732,842.10	0.29
		Base		154.247523	1,799,914.35	217.050000	2,532,756.45	732,842.10	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
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
			63,583.000	Local	25.081568	1,594,761.33	42.630000	2,710,543.29	1,115,781.96	0.31
				Base	25.081568	1,594,761.33	42.630000	2,710,543.29	1,115,781.96	0.31
54142L109	LOGMEIN INC COMMON STOCK USD.01								
			24,643.000	Local	104.950170	2,586,287.03	107.900000	2,658,979.70	72,692.67	0.30
				Base	104.950170	2,586,287.03	107.900000	2,658,979.70	72,692.67	0.30
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
			68,113.000	Local	9.498568	646,975.95	29.180000	1,987,537.34	1,340,561.39	0.23
				Base	9.498568	646,975.95	29.180000	1,987,537.34	1,340,561.39	0.23
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
			29,347.000	Local	58.425017	1,714,598.98	58.750000	1,724,136.25	9,537.27	0.20
				Base	58.425017	1,714,598.98	58.750000	1,724,136.25	9,537.27	0.20
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
			39,474.000	Local	39.525809	1,560,241.77	49.390000	1,949,620.86	389,379.09	0.22
				Base	39.525809	1,560,241.77	49.390000	1,949,620.86	389,379.09	0.22
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
			91,774.000	Local	20.464940	1,878,149.36	27.800000	2,551,317.20	673,167.84	0.29
				Base	20.464940	1,878,149.36	27.800000	2,551,317.20	673,167.84	0.29
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
			25,604.000	Local	105.203667	2,693,634.70	112.200000	2,872,768.80	179,134.10	0.33
				Base	105.203667	2,693,634.70	112.200000	2,872,768.80	179,134.10	0.33
553498106	MSA SAFETY INC COMMON STOCK								
			15,987.000	Local	34.954733	558,821.31	93.000000	1,486,791.00	927,969.69	0.17
				Base	34.954733	558,821.31	93.000000	1,486,791.00	927,969.69	0.17
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
			21,170.000	Local	63.749054	1,349,567.47	91.830000	1,944,041.10	594,473.63	0.22
				Base	63.749054	1,349,567.47	91.830000	1,944,041.10	594,473.63	0.22
554489104	MACK CALI REALTY CORP REIT USD.01								
			42,357.000	Local	26.163058	1,108,188.66	19.770000	837,397.89	-270,790.77	0.10
				Base	26.163058	1,108,188.66	19.770000	837,397.89	-270,790.77	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
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,940.000	57.544848	1,837,982.44	43.520000	1,390,028.80	-447,953.64	0.16
		Base		57.544848	1,837,982.44	43.520000	1,390,028.80	-447,953.64	0.16
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,080.000	49.298746	1,532,205.02	90.000000	2,797,200.00	1,264,994.98	0.32
		Base		49.298746	1,532,205.02	90.000000	2,797,200.00	1,264,994.98	0.32
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,665.000	102.488887	1,810,466.19	213.650000	3,774,127.25	1,963,661.06	0.43
		Base		102.488887	1,810,466.19	213.650000	3,774,127.25	1,963,661.06	0.43
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,325.000	92.976536	2,075,701.17	99.050000	2,211,291.25	135,590.08	0.25
		Base		92.976536	2,075,701.17	99.050000	2,211,291.25	135,590.08	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	48,616.000	21.460211	1,043,309.62	28.070000	1,364,651.12	321,341.50	0.16
		Base		21.460211	1,043,309.62	28.070000	1,364,651.12	321,341.50	0.16
577933104	MAXIMUS INC COMMON STOCK								
		Local	30,649.000	62.942725	1,929,131.57	60.900000	1,866,524.10	-62,607.47	0.21
		Base		62.942725	1,929,131.57	60.900000	1,866,524.10	-62,607.47	0.21
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	84,129.000	20.912584	1,759,354.77	21.730000	1,828,123.17	68,768.40	0.21
		Base		20.912584	1,759,354.77	21.730000	1,828,123.17	68,768.40	0.21
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	171,371.000	14.103152	2,416,871.19	13.570000	2,325,504.47	-91,366.72	0.27
		Base		14.103152	2,416,871.19	13.570000	2,325,504.47	-91,366.72	0.27
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	27,838.000	79.348329	2,208,898.78	77.160000	2,147,980.08	-60,918.70	0.25
		Base		79.348329	2,208,898.78	77.160000	2,147,980.08	-60,918.70	0.25
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	44,066.000	33.390098	1,471,368.05	45.850000	2,020,426.10	549,058.05	0.23
		Base		33.390098	1,471,368.05	45.850000	2,020,426.10	549,058.05	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
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,157.000	43.506113	746,434.38	47.110000	808,266.27	61,831.89	0.09
		Base		43.506113	746,434.38	47.110000	808,266.27	61,831.89	0.09
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,621.000	38.960158	725,477.11	50.350000	937,567.35	212,090.24	0.11
		Base		38.960158	725,477.11	50.350000	937,567.35	212,090.24	0.11
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	51,954.000	23.672775	1,229,895.35	18.360000	953,875.44	-276,019.91	0.11
		Base		23.672775	1,229,895.35	18.360000	953,875.44	-276,019.91	0.11
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	27,998.000	21.269427	595,501.42	32.750000	916,934.50	321,433.08	0.10
		Base		21.269427	595,501.42	32.750000	916,934.50	321,433.08	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,651.000	31.606412	526,278.36	73.000000	1,215,523.00	689,244.64	0.14
		Base		31.606412	526,278.36	73.000000	1,215,523.00	689,244.64	0.14
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,611.000	70.266431	1,518,527.83	84.930000	1,835,422.23	316,894.40	0.21
		Base		70.266431	1,518,527.83	84.930000	1,835,422.23	316,894.40	0.21
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,215.000	78.383510	1,427,755.63	131.810000	2,400,919.15	973,163.52	0.27
		Base		78.383510	1,427,755.63	131.810000	2,400,919.15	973,163.52	0.27
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	76,252.000	26.653466	2,032,380.06	30.750000	2,344,749.00	312,368.94	0.27
		Base		26.653466	2,032,380.06	30.750000	2,344,749.00	312,368.94	0.27
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,801.000	38.984483	577,009.34	66.760000	988,114.76	411,105.42	0.11
		Base		38.984483	577,009.34	66.760000	988,114.76	411,105.42	0.11
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	55,618.000	17.340171	964,425.64	30.100000	1,674,101.80	709,676.16	0.19
		Base		17.340171	964,425.64	30.100000	1,674,101.80	709,676.16	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,642.000	796.872046	1,308,463.90	2,990.540000	4,910,466.68	3,602,002.78	0.56
		Base		796.872046	1,308,463.90	2,990.540000	4,910,466.68	3,602,002.78	0.56
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	40,304.000	44.914391	1,810,229.60	52.640000	2,121,602.56	311,372.96	0.24
		Base		44.914391	1,810,229.60	52.640000	2,121,602.56	311,372.96	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	50,544.000	24.514125	1,239,041.94	41.620000	2,103,641.28	864,599.34	0.24
		Base		24.514125	1,239,041.94	41.620000	2,103,641.28	864,599.34	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	72,317.000	31.173104	2,254,345.36	41.430000	2,996,093.31	741,747.95	0.34
		Base		31.173104	2,254,345.36	41.430000	2,996,093.31	741,747.95	0.34
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	41,007.000	38.533791	1,580,155.16	27.000000	1,107,189.00	-472,966.16	0.13
		Base		38.533791	1,580,155.16	27.000000	1,107,189.00	-472,966.16	0.13
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,161.000	34.070654	1,402,382.18	44.400000	1,827,548.40	425,166.22	0.21
		Base		34.070654	1,402,382.18	44.400000	1,827,548.40	425,166.22	0.21
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	230,352.000	15.989064	3,683,112.85	11.590000	2,669,779.68	-1,013,333.17	0.31
		Base		15.989064	3,683,112.85	11.590000	2,669,779.68	-1,013,333.17	0.31
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,117.000	10.833903	651,301.74	22.750000	1,367,661.75	716,360.01	0.16
		Base		10.833903	651,301.74	22.750000	1,367,661.75	716,360.01	0.16
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,310.000	155.676986	670,967.81	384.290000	1,656,289.90	985,322.09	0.19
		Base		155.676986	670,967.81	384.290000	1,656,289.90	985,322.09	0.19
655663102	NORDSON CORP COMMON STOCK								
		Local	23,975.000	43.517795	1,043,339.14	125.630000	3,011,979.25	1,968,640.11	0.34
		Base		43.517795	1,043,339.14	125.630000	3,011,979.25	1,968,640.11	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
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,212.000	59.950015	1,391,559.74	54.480000	1,264,589.76	-126,969.98	0.14
		Base		59.950015	1,391,559.74	54.480000	1,264,589.76	-126,969.98	0.14
67011P100	NOW INC COMMON STOCK USD.01								
		Local	50,629.000	31.354379	1,587,440.85	14.060000	711,843.74	-875,597.11	0.08
		Base		31.354379	1,587,440.85	14.060000	711,843.74	-875,597.11	0.08
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,134.000	55.186723	1,442,249.81	81.890000	2,140,113.26	697,863.45	0.24
		Base		55.186723	1,442,249.81	81.890000	2,140,113.26	697,863.45	0.24
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,081.000	67.830463	1,633,425.38	51.260000	1,234,392.06	-399,033.32	0.14
		Base		67.830463	1,633,425.38	51.260000	1,234,392.06	-399,033.32	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	93,788.000	20.279504	1,901,974.14	35.020000	3,284,455.76	1,382,481.62	0.38
		Base		20.279504	1,901,974.14	35.020000	3,284,455.76	1,382,481.62	0.38
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	124,459.000	13.044400	1,623,492.98	13.044400	1,623,492.98	0.00	0.19
		Base		13.044400	1,623,492.98	13.044400	1,623,492.98	0.00	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,267.000	27.339914	1,264,935.80	23.830000	1,102,542.61	-162,393.19	0.13
		Base		27.339914	1,264,935.80	23.830000	1,102,542.61	-162,393.19	0.13
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	241,928.000	5.234870	1,266,461.67	2.360000	570,950.08	-695,511.59	0.07
		Base		5.234870	1,266,461.67	2.360000	570,950.08	-695,511.59	0.07
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,129.000	30.945264	994,240.38	155.960000	5,010,838.84	4,016,598.46	0.57
		Base		30.945264	994,240.38	155.960000	5,010,838.84	4,016,598.46	0.57
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	117,747.000	14.870000	1,750,897.84	20.980000	2,470,332.06	719,434.22	0.28
		Base		14.870000	1,750,897.84	20.980000	2,470,332.06	719,434.22	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
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	78,497.000	18.839232	1,478,823.17	32.330000	2,537,808.01	1,058,984.84	0.29
		Base		18.839232	1,478,823.17	32.330000	2,537,808.01	1,058,984.84	0.29
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	93,288.000	28.361434	2,645,781.47	30.650000	2,859,277.20	213,495.73	0.33
		Base		28.361434	2,645,781.47	30.650000	2,859,277.20	213,495.73	0.33
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,562.000	35.406969	869,665.98	75.050000	1,843,378.10	973,712.12	0.21
		Base		35.406969	869,665.98	75.050000	1,843,378.10	973,712.12	0.21
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	27,129.000	53.047606	1,439,128.49	133.720000	3,627,689.88	2,188,561.39	0.41
		Base		53.047606	1,439,128.49	133.720000	3,627,689.88	2,188,561.39	0.41
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,077.000	35.639672	1,250,132.77	72.750000	2,551,851.75	1,301,718.98	0.29
		Base		35.639672	1,250,132.77	72.750000	2,551,851.75	1,301,718.98	0.29
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	76,645.000	17.831575	1,366,701.04	18.600000	1,425,597.00	58,895.96	0.16
		Base		17.831575	1,366,701.04	18.600000	1,425,597.00	58,895.96	0.16
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	52,005.000	21.144053	1,099,596.49	47.180000	2,453,595.90	1,353,999.41	0.28
		Base		21.144053	1,099,596.49	47.180000	2,453,595.90	1,353,999.41	0.28
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,430.000	14.566315	545,217.16	39.950000	1,495,328.50	950,111.34	0.17
		Base		14.566315	545,217.16	39.950000	1,495,328.50	950,111.34	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		Local	54,649.000	20.616246	1,126,657.25	86.240000	4,712,929.76	3,586,272.51	0.54
		Base		20.616246	1,126,657.25	86.240000	4,712,929.76	3,586,272.51	0.54
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,104.000	43.730735	2,584,661.39	53.060000	3,136,058.24	551,396.85	0.36
		Base		43.730735	2,584,661.39	53.060000	3,136,058.24	551,396.85	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
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	11,507.000	87.308822	1,004,662.62	51.350000	590,884.45	-413,778.17	0.07
		Base		87.308822	1,004,662.62	51.350000	590,884.45	-413,778.17	0.07
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	38,320.000	22.611159	866,459.60	20.920000	801,654.40	-64,805.20	0.09
		Base		22.611159	866,459.60	20.920000	801,654.40	-64,805.20	0.09
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	104,453.000	17.466848	1,824,464.72	20.680000	2,160,088.04	335,623.32	0.25
		Base		17.466848	1,824,464.72	20.680000	2,160,088.04	335,623.32	0.25
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	34,769.000	65.595396	2,280,686.32	67.050000	2,331,261.45	50,575.13	0.27
		Base		65.595396	2,280,686.32	67.050000	2,331,261.45	50,575.13	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	87,769.000	13.590549	1,192,828.86	8.900000	781,144.10	-411,684.76	0.09
		Base		13.590549	1,192,828.86	8.900000	781,144.10	-411,684.76	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,537.000	34.065881	529,281.60	72.850000	1,131,870.45	602,588.85	0.13
		Base		34.065881	529,281.60	72.850000	1,131,870.45	602,588.85	0.13
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,555.000	57.525264	1,585,108.64	111.900000	3,083,404.50	1,498,295.86	0.35
		Base		57.525264	1,585,108.64	111.900000	3,083,404.50	1,498,295.86	0.35
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	37,992.000	37.564557	1,427,152.65	41.920000	1,592,624.64	165,471.99	0.18
		Base		37.564557	1,427,152.65	41.920000	1,592,624.64	165,471.99	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	18,988.000	78.324853	1,487,232.30	142.920000	2,713,764.96	1,226,532.66	0.31
		Base		78.324853	1,487,232.30	142.920000	2,713,764.96	1,226,532.66	0.31
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	30,815.000	41.496736	1,278,721.92	76.870000	2,368,749.05	1,090,027.13	0.27
		Base		41.496736	1,278,721.92	76.870000	2,368,749.05	1,090,027.13	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
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,273.000	40.004627	1,131,050.81	50.500000	1,427,786.50	296,735.69	0.16
		Base		40.004627	1,131,050.81	50.500000	1,427,786.50	296,735.69	0.16
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	24,931.000	56.258225	1,402,573.80	33.430000	833,443.33	-569,130.47	0.10
		Base		56.258225	1,402,573.80	33.430000	833,443.33	-569,130.47	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,793.000	35.306432	734,126.64	98.350000	2,044,991.55	1,310,864.91	0.23
		Base		35.306432	734,126.64	98.350000	2,044,991.55	1,310,864.91	0.23
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	32,810.000	45.244272	1,484,464.56	72.430000	2,376,428.30	891,963.74	0.27
		Base		45.244272	1,484,464.56	72.430000	2,376,428.30	891,963.74	0.27
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	113,307.000	17.334561	1,964,127.10	12.090000	1,369,881.63	-594,245.47	0.16
		Base		17.334561	1,964,127.10	12.090000	1,369,881.63	-594,245.47	0.16
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	44,102.000	13.694035	603,934.33	20.950000	923,936.90	320,002.57	0.11
		Base		13.694035	603,934.33	20.950000	923,936.90	320,002.57	0.11
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	62,810.000	25.494251	1,601,293.89	49.500000	3,109,095.00	1,507,801.11	0.36
		Base		25.494251	1,601,293.89	49.500000	3,109,095.00	1,507,801.11	0.36
754907103	RAYONIER INC REIT								
		Local	60,642.000	23.063701	1,398,628.93	38.870000	2,357,154.54	958,525.61	0.27
		Base		23.063701	1,398,628.93	38.870000	2,357,154.54	958,525.61	0.27
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,813.000	65.147112	1,355,906.85	79.450000	1,653,592.85	297,686.00	0.19
		Base		65.147112	1,355,906.85	79.450000	1,653,592.85	297,686.00	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,300.000	48.441969	1,467,791.66	149.440000	4,528,032.00	3,060,240.34	0.52
		Base		48.441969	1,467,791.66	149.440000	4,528,032.00	3,060,240.34	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
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,223.000	38.364306	1,312,941.63	93.570000	3,202,246.11	1,889,304.48	0.37
		Base		38.364306	1,312,941.63	93.570000	3,202,246.11	1,889,304.48	0.37
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,117.000	12.326523	556,135.74	49.770000	2,245,473.09	1,689,337.35	0.26
		Base		12.326523	556,135.74	49.770000	2,245,473.09	1,689,337.35	0.26
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	30,764.000	75.775769	2,331,165.75	89.660000	2,758,300.24	427,134.49	0.32
		Base		75.775769	2,331,165.75	89.660000	2,758,300.24	427,134.49	0.32
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	24,895.000	71.375616	1,776,895.97	67.080000	1,669,956.60	-106,939.37	0.19
		Base		71.375616	1,776,895.97	67.080000	1,669,956.60	-106,939.37	0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	61,342.000	25.073042	1,538,030.54	63.780000	3,912,392.76	2,374,362.22	0.45
		Base		25.073042	1,538,030.54	63.780000	3,912,392.76	2,374,362.22	0.45
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	203,548.000	9.500351	1,933,777.53	11.430000	2,326,553.64	392,776.11	0.27
		Base		9.500351	1,933,777.53	11.430000	2,326,553.64	392,776.11	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,275.000	50.184592	2,422,661.18	26.200000	1,264,805.00	-1,157,856.18	0.14
		Base		50.184592	2,422,661.18	26.200000	1,264,805.00	-1,157,856.18	0.14
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	91,459.000	328.047286	30,002,876.72	354.540000	32,425,873.86	2,422,997.14	3.71
		Base		328.047286	30,002,876.72	354.540000	32,425,873.86	2,422,997.14	3.71
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	83,750.000	25.544781	2,139,375.42	20.730000	1,736,137.50	-403,237.92	0.20
		Base		25.544781	2,139,375.42	20.730000	1,736,137.50	-403,237.92	0.20
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	105,847.000	23.216177	2,457,362.65	24.510000	2,594,309.97	136,947.32	0.30
		Base		23.216177	2,457,362.65	24.510000	2,594,309.97	136,947.32	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
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,786.000	25.820900	1,517,907.44	15.140000	890,020.04	-627,887.40	0.10
		Base		25.820900	1,517,907.44	15.140000	890,020.04	-627,887.40	0.10
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,443.000	161.079342	1,521,072.23	97.880000	924,280.84	-596,791.39	0.11
		Base		161.079342	1,521,072.23	97.880000	924,280.84	-596,791.39	0.11
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,096.000	38.427312	772,235.27	88.450000	1,777,491.20	1,005,255.93	0.20
		Base		38.427312	772,235.27	88.450000	1,777,491.20	1,005,255.93	0.20
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	24,963.000	49.970052	1,247,402.42	59.300000	1,480,305.90	232,903.48	0.17
		Base		49.970052	1,247,402.42	59.300000	1,480,305.90	232,903.48	0.17
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,725.000	48.198279	902,512.77	85.130000	1,594,059.25	691,546.48	0.18
		Base		48.198279	902,512.77	85.130000	1,594,059.25	691,546.48	0.18
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	111,663.000	22.235013	2,482,828.24	17.660000	1,971,968.58	-510,859.66	0.23
		Base		22.235013	2,482,828.24	17.660000	1,971,968.58	-510,859.66	0.23
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,278.000	31.089931	630,441.63	67.250000	1,363,695.50	733,253.87	0.16
		Base		31.089931	630,441.63	67.250000	1,363,695.50	733,253.87	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	86,936.000	9.670172	840,686.08	36.690000	3,189,681.84	2,348,995.76	0.36
		Base		9.670172	840,686.08	36.690000	3,189,681.84	2,348,995.76	0.36
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,226.000	76.573898	1,931,653.14	127.490000	3,216,062.74	1,284,409.60	0.37
		Base		76.573898	1,931,653.14	127.490000	3,216,062.74	1,284,409.60	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,069.000	44.671570	896,513.74	105.600000	2,119,286.40	1,222,772.66	0.24
		Base		44.671570	896,513.74	105.600000	2,119,286.40	1,222,772.66	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
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	34,741.000	16.430659	570,817.53	27.220000	945,650.02	374,832.49	0.11
		Base		16.430659	570,817.53	27.220000	945,650.02	374,832.49	0.11
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,939.000	62.443082	2,306,585.01	64.520000	2,383,304.28	76,719.27	0.27
		Base		62.443082	2,306,585.01	64.520000	2,383,304.28	76,719.27	0.27
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	63,731.000	36.629791	2,334,453.18	29.060000	1,852,022.86	-482,430.32	0.21
		Base		36.629791	2,334,453.18	29.060000	1,852,022.86	-482,430.32	0.21
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	46,750.000	31.254215	1,461,134.53	51.130000	2,390,327.50	929,192.97	0.27
		Base		31.254215	1,461,134.53	51.130000	2,390,327.50	929,192.97	0.27
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,500.000	27.704605	484,830.59	54.820000	959,350.00	474,519.41	0.11
		Base		27.704605	484,830.59	54.820000	959,350.00	474,519.41	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,627.000	78.429373	1,774,621.42	75.700000	1,712,863.90	-61,757.52	0.20
		Base		78.429373	1,774,621.42	75.700000	1,712,863.90	-61,757.52	0.20
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	240,663.000	7.600499	1,829,158.85	4.730000	1,138,335.99	-690,822.86	0.13
		Base		7.600499	1,829,158.85	4.730000	1,138,335.99	-690,822.86	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,154.000	21.715883	1,262,865.45	21.700000	1,261,941.80	-923.65	0.14
		Base		21.715883	1,262,865.45	21.700000	1,261,941.80	-923.65	0.14
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	110,953.000	13.533736	1,501,608.62	49.430000	5,484,406.79	3,982,798.17	0.63
		Base		13.533736	1,501,608.62	49.430000	5,484,406.79	3,982,798.17	0.63
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	105,380.000	24.639741	2,596,535.86	24.550000	2,587,079.00	-9,456.86	0.30
		Base		24.639741	2,596,535.86	24.550000	2,587,079.00	-9,456.86	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
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,747.000	49.049168	1,655,262.27	58.800000	1,984,323.60	329,061.33	0.23
		Base		49.049168	1,655,262.27	58.800000	1,984,323.60	329,061.33	0.23
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,476.000	24.653841	1,786,811.75	10.930000	792,162.68	-994,649.07	0.09
		Base		24.653841	1,786,811.75	10.930000	792,162.68	-994,649.07	0.09
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,215.000	81.538615	1,322,148.65	42.040000	681,678.60	-640,470.05	0.08
		Base		81.538615	1,322,148.65	42.040000	681,678.60	-640,470.05	0.08
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	55,769.000	19.625623	1,094,501.37	54.110000	3,017,660.59	1,923,159.22	0.34
		Base		19.625623	1,094,501.37	54.110000	3,017,660.59	1,923,159.22	0.34
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,758.000	91.351510	1,256,814.08	106.820000	1,469,629.56	212,815.48	0.17
		Base		91.351510	1,256,814.08	106.820000	1,469,629.56	212,815.48	0.17
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,478.000	45.186953	1,196,460.14	43.000000	1,138,554.00	-57,906.14	0.13
		Base		45.186953	1,196,460.14	43.000000	1,138,554.00	-57,906.14	0.13
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	80,336.000	15.865404	1,274,563.09	26.310000	2,113,640.16	839,077.07	0.24
		Base		15.865404	1,274,563.09	26.310000	2,113,640.16	839,077.07	0.24
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	71,055.000	14.461034	1,027,528.79	17.260000	1,226,409.30	198,880.51	0.14
		Base		14.461034	1,027,528.79	17.260000	1,226,409.30	198,880.51	0.14
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,404.000	33.874218	1,504,150.77	21.490000	954,241.96	-549,908.81	0.11
		Base		33.874218	1,504,150.77	21.490000	954,241.96	-549,908.81	0.11
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	28,622.000	57.739606	1,652,623.00	54.590000	1,562,474.98	-90,148.02	0.18
		Base		57.739606	1,652,623.00	54.590000	1,562,474.98	-90,148.02	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
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,315.000	41.608329	678,839.88	86.810000	1,416,305.15	737,465.27	0.16
		Base		41.608329	678,839.88	86.810000	1,416,305.15	737,465.27	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	101,313.000	14.450735	1,464,047.31	10.370000	1,050,615.81	-413,431.50	0.12
		Base		14.450735	1,464,047.31	10.370000	1,050,615.81	-413,431.50	0.12
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,770.000	101.981760	1,710,234.12	201.460000	3,378,484.20	1,668,250.08	0.39
		Base		101.981760	1,710,234.12	201.460000	3,378,484.20	1,668,250.08	0.39
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,167.000	69.393237	1,468,846.65	267.160000	5,654,975.72	4,186,129.07	0.65
		Base		69.393237	1,468,846.65	267.160000	5,654,975.72	4,186,129.07	0.65
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	43,436.000	33.866301	1,471,016.66	25.550000	1,109,789.80	-361,226.86	0.13
		Base		33.866301	1,471,016.66	25.550000	1,109,789.80	-361,226.86	0.13
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,699.000	49.389504	1,071,702.85	46.130000	1,000,974.87	-70,727.98	0.11
		Base		49.389504	1,071,702.85	46.130000	1,000,974.87	-70,727.98	0.11
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	37,999.000	31.477303	1,196,106.04	35.430000	1,346,304.57	150,198.53	0.15
		Base		31.477303	1,196,106.04	35.430000	1,346,304.57	150,198.53	0.15
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,314.000	30.167534	1,729,022.02	39.870000	2,285,109.18	556,087.16	0.26
		Base		30.167534	1,729,022.02	39.870000	2,285,109.18	556,087.16	0.26
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	91,830.000	20.275638	1,861,911.84	37.910000	3,481,275.30	1,619,363.46	0.40
		Base		20.275638	1,861,911.84	37.910000	3,481,275.30	1,619,363.46	0.40
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	34,303.000	23.705276	813,162.09	39.580000	1,357,712.74	544,550.65	0.16
		Base		23.705276	813,162.09	39.580000	1,357,712.74	544,550.65	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	23,332.000	80.815963	1,885,598.06	96.350000	2,248,038.20	362,440.14	0.26
		Base		80.815963	1,885,598.06	96.350000	2,248,038.20	362,440.14	0.26
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	30,848.000	44.736099	1,380,019.17	61.970000	1,911,650.56	531,631.39	0.22
		Base		44.736099	1,380,019.17	61.970000	1,911,650.56	531,631.39	0.22
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,028.000	36.419157	838,660.34	92.600000	2,132,392.80	1,293,732.46	0.24
		Base		36.419157	838,660.34	92.600000	2,132,392.80	1,293,732.46	0.24
887389104	TIMKEN CO COMMON STOCK								
		Local	32,239.000	25.622149	826,032.45	47.300000	1,524,904.70	698,872.25	0.17
		Base		25.622149	826,032.45	47.300000	1,524,904.70	698,872.25	0.17
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	67,199.000	27.995372	1,881,260.97	39.490000	2,653,688.51	772,427.54	0.30
		Base		27.995372	1,881,260.97	39.490000	2,653,688.51	772,427.54	0.30
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,139.000	21.287515	194,546.60	29.100000	265,944.90	71,398.30	0.03
		Base		21.287515	194,546.60	29.100000	265,944.90	71,398.30	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,371.000	35.813445	1,803,959.02	58.000000	2,921,518.00	1,117,558.98	0.33
		Base		35.813445	1,803,959.02	58.000000	2,921,518.00	1,117,558.98	0.33
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,528.000	82.233557	2,181,491.81	47.910000	1,270,956.48	-910,535.33	0.15
		Base		82.233557	2,181,491.81	47.910000	1,270,956.48	-910,535.33	0.15
896239100	TRIMBLE INC COMMON STOCK								
		Local	116,661.000	19.880552	2,319,285.02	33.060000	3,856,812.66	1,537,527.64	0.44
		Base		19.880552	2,319,285.02	33.060000	3,856,812.66	1,537,527.64	0.44
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	70,872.000	13.010590	922,086.56	34.490000	2,444,375.28	1,522,288.72	0.28
		Base		13.010590	922,086.56	34.490000	2,444,375.28	1,522,288.72	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
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	31,868.000	21.837319	695,911.68	32.170000	1,025,193.56	329,281.88	0.12
		Base		21.837319	695,911.68	32.170000	1,025,193.56	329,281.88	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,015.000	37.289728	895,512.81	42.160000	1,012,472.40	116,959.59	0.12
		Base		37.289728	895,512.81	42.160000	1,012,472.40	116,959.59	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,561.000	117.366541	1,943,707.28	231.620000	3,835,858.82	1,892,151.54	0.44
		Base		117.366541	1,943,707.28	231.620000	3,835,858.82	1,892,151.54	0.44
902681105	UGI CORP COMMON STOCK								
		Local	81,300.000	19.498088	1,585,194.57	50.470000	4,103,211.00	2,518,016.43	0.47
		Base		19.498088	1,585,194.57	50.470000	4,103,211.00	2,518,016.43	0.47
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,696.000	78.251672	1,619,496.61	77.050000	1,594,626.80	-24,869.81	0.18
		Base		78.251672	1,619,496.61	77.050000	1,594,626.80	-24,869.81	0.18
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,648.000	150.762399	2,057,605.22	262.150000	3,577,823.20	1,520,217.98	0.41
		Base		150.762399	2,057,605.22	262.150000	3,577,823.20	1,520,217.98	0.41
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	103,585.000	18.072224	1,872,011.29	23.540000	2,438,390.90	566,379.61	0.28
		Base		18.072224	1,872,011.29	23.540000	2,438,390.90	566,379.61	0.28
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,360.000	41.048594	2,026,158.62	36.450000	1,799,172.00	-226,986.62	0.21
		Base		41.048594	2,026,158.62	36.450000	1,799,172.00	-226,986.62	0.21
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,679.000	57.199258	1,354,421.22	45.580000	1,079,288.82	-275,132.40	0.12
		Base		57.199258	1,354,421.22	45.580000	1,079,288.82	-275,132.40	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	82,648.000	30.172491	2,493,696.07	36.870000	3,047,231.76	553,535.69	0.35
		Base		30.172491	2,493,696.07	36.870000	3,047,231.76	553,535.69	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
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,319.000	62.093916	1,261,686.27	106.580000	2,165,599.02	903,912.75	0.25
		Base		62.093916	1,261,686.27	106.580000	2,165,599.02	903,912.75	0.25
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	77,497.000	27.884226	2,160,943.90	20.970000	1,625,112.09	-535,831.81	0.19
		Base		27.884226	2,160,943.90	20.970000	1,625,112.09	-535,831.81	0.19
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	37,650.000	23.260537	875,759.21	41.540000	1,563,981.00	688,221.79	0.18
		Base		23.260537	875,759.21	41.540000	1,563,981.00	688,221.79	0.18
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	49,716.000	23.915507	1,188,983.33	21.870000	1,087,288.92	-101,694.41	0.12
		Base		23.915507	1,188,983.33	21.870000	1,087,288.92	-101,694.41	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	124,361.000	11.166323	1,388,655.11	12.710000	1,580,628.31	191,973.20	0.18
		Base		11.166323	1,388,655.11	12.710000	1,580,628.31	191,973.20	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,653.000	95.070566	1,012,786.74	146.150000	1,556,935.95	544,149.21	0.18
		Base		95.070566	1,012,786.74	146.150000	1,556,935.95	544,149.21	0.18
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	94,012.000	11.517118	1,082,747.26	20.440000	1,921,605.28	838,858.02	0.22
		Base		11.517118	1,082,747.26	20.440000	1,921,605.28	838,858.02	0.22
92240G101	VECTREN CORP COMMON STOCK								
		Local	39,032.000	27.141585	1,059,390.34	70.660000	2,758,001.12	1,698,610.78	0.32
		Base		27.141585	1,059,390.34	70.660000	2,758,001.12	1,698,610.78	0.32
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	51,855.000	35.265237	1,828,678.86	22.740000	1,179,182.70	-649,496.16	0.13
		Base		35.265237	1,828,678.86	22.740000	1,179,182.70	-649,496.16	0.13
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	51,189.000	23.737854	1,215,117.03	39.970000	2,046,024.33	830,907.30	0.23
		Base		23.737854	1,215,117.03	39.970000	2,046,024.33	830,907.30	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
92552V100	VIASAT INC COMMON STOCK USD.0001								
		25,734.000	Local	74.347648	1,913,262.37	62.610000	1,611,205.74	-302,056.63	0.18
			Base	74.347648	1,913,262.37	62.610000	1,611,205.74	-302,056.63	0.18
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		62,031.000	Local	8.874888	550,518.20	21.200000	1,315,057.20	764,539.00	0.15
			Base	8.874888	550,518.20	21.200000	1,315,057.20	764,539.00	0.15
92924F106	WGL HOLDINGS INC COMMON STOCK								
		24,137.000	Local	38.102671	919,684.18	88.200000	2,128,883.40	1,209,199.22	0.24
			Base	38.102671	919,684.18	88.200000	2,128,883.40	1,209,199.22	0.24
929740108	WABTEC CORP COMMON STOCK USD.01								
		40,187.000	Local	31.506305	1,266,143.89	97.510000	3,918,634.37	2,652,490.48	0.45
			Base	31.506305	1,266,143.89	97.510000	3,918,634.37	2,652,490.48	0.45
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		40,583.000	Local	17.088981	693,522.11	32.450000	1,316,918.35	623,396.24	0.15
			Base	17.088981	693,522.11	32.450000	1,316,918.35	623,396.24	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		15,039.000	Local	84.488407	1,270,621.15	184.020000	2,767,476.78	1,496,855.63	0.32
			Base	84.488407	1,270,621.15	184.020000	2,767,476.78	1,496,855.63	0.32
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		43,284.000	Local	21.977833	951,288.52	64.100000	2,774,504.40	1,823,215.88	0.32
			Base	21.977833	951,288.52	64.100000	2,774,504.40	1,823,215.88	0.32
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		56,133.000	Local	23.894166	1,341,251.21	29.320000	1,645,819.56	304,568.35	0.19
			Base	23.894166	1,341,251.21	29.320000	1,645,819.56	304,568.35	0.19
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,914.000	Local	37.884486	792,316.14	221.670000	4,636,006.38	3,843,690.24	0.53
			Base	37.884486	792,316.14	221.670000	4,636,006.38	3,843,690.24	0.53
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		84,376.000	Local	5.033260	424,686.35	16.110000	1,359,297.36	934,611.01	0.16
			Base	5.033260	424,686.35	16.110000	1,359,297.36	934,611.01	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,109.000	23.091887	487,446.64	39.200000	827,472.80	340,026.16	0.09
		Base		23.091887	487,446.64	39.200000	827,472.80	340,026.16	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	34,756.000	60.937073	2,117,928.91	93.000000	3,232,308.00	1,114,379.09	0.37
		Base		60.937073	2,117,928.91	93.000000	3,232,308.00	1,114,379.09	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	66,824.000	26.708285	1,784,754.47	56.700000	3,788,920.80	2,004,166.33	0.43
		Base		26.708285	1,784,754.47	56.700000	3,788,920.80	2,004,166.33	0.43
96208T104	WEX INC COMMON STOCK USD.01								
		Local	18,820.000	72.938543	1,372,703.37	175.810000	3,308,744.20	1,936,040.83	0.38
		Base		72.938543	1,372,703.37	175.810000	3,308,744.20	1,936,040.83	0.38
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	20,865.000	42.950261	896,157.20	67.800000	1,414,647.00	518,489.80	0.16
		Base		42.950261	896,157.20	67.800000	1,414,647.00	518,489.80	0.16
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,390.000	30.645499	1,115,189.70	55.370000	2,014,914.30	899,724.60	0.23
		Base		30.645499	1,115,189.70	55.370000	2,014,914.30	899,724.60	0.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,420.000	72.109222	1,905,125.64	92.110000	2,433,546.20	528,420.56	0.28
		Base		72.109222	1,905,125.64	92.110000	2,433,546.20	528,420.56	0.28
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	25,914.000	30.930895	801,543.22	75.770000	1,963,503.78	1,161,960.56	0.22
		Base		30.930895	801,543.22	75.770000	1,963,503.78	1,161,960.56	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	31,786.000	41.225247	1,310,385.71	20.880000	663,691.68	-646,694.03	0.08
		Base		41.225247	1,310,385.71	20.880000	663,691.68	-646,694.03	0.08
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,546.000	16.986998	349,014.87	47.950000	985,180.70	636,165.83	0.11
		Base		16.986998	349,014.87	47.950000	985,180.70	636,165.83	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
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	186,812.000	14.674961	2,741,458.81	18.210000	3,401,846.52	660,387.71	0.39
		Base		14.674961	2,741,458.81	18.210000	3,401,846.52	660,387.71	0.39
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,028.000	37.915878	948,958.59	153.510000	3,842,048.28	2,893,089.69	0.44
		Base		37.915878	948,958.59	153.510000	3,842,048.28	2,893,089.69	0.44
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	27,947.000	31.769794	887,870.43	43.400000	1,212,899.80	325,029.37	0.14
		Base		31.769794	887,870.43	43.400000	1,212,899.80	325,029.37	0.14
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	81,822.000	29.466413	2,411,000.84	25.280000	2,068,460.16	-342,540.68	0.24
		Base		29.466413	2,411,000.84	25.280000	2,068,460.16	-342,540.68	0.24
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	41,648.000	51.670234	2,151,961.92	50.100000	2,086,564.80	-65,397.12	0.24
		Base		51.670234	2,151,961.92	50.100000	2,086,564.80	-65,397.12	0.24
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	94,453.000	12.356673	1,167,124.79	6.290000	594,109.37	-573,015.42	0.07
		Base		12.356673	1,167,124.79	6.290000	594,109.37	-573,015.42	0.07
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	204,886.000	8.763981	1,795,616.94	6.500000	1,331,759.00	-463,857.94	0.15
		Base		8.763981	1,795,616.94	6.500000	1,331,759.00	-463,857.94	0.15
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,673.000	102.699281	1,301,507.99	89.800000	1,138,035.40	-163,472.59	0.13
		Base		102.699281	1,301,507.99	89.800000	1,138,035.40	-163,472.59	0.13
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	84,704.000	27.303863	2,312,746.42	30.890000	2,616,506.56	303,760.14	0.30
		Base		27.303863	2,312,746.42	30.890000	2,616,506.56	303,760.14	0.30
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	20,425.000	67.348127	1,375,585.50	94.050000	1,920,971.25	545,385.75	0.22
		Base		67.348127	1,375,585.50	94.050000	1,920,971.25	545,385.75	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
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	40,553.000	45.934400	1,862,777.74	16.850000	683,318.05	-1,179,459.69	0.08
		Base		45.934400	1,862,777.74	16.850000	683,318.05	-1,179,459.69	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	164,289.000	12.264357	2,014,898.98	7.470000	1,227,238.83	-787,660.15	0.14
		Base		12.264357	2,014,898.98	7.470000	1,227,238.83	-787,660.15	0.14
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	77,838.000	26.229524	2,041,653.66	27.080000	2,107,853.04	66,199.38	0.24
		Base		26.229524	2,041,653.66	27.080000	2,107,853.04	66,199.38	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	18,808.000	93.917635	1,766,402.87	122.770000	2,309,058.16	542,655.29	0.26
		Base		93.917635	1,766,402.87	122.770000	2,309,058.16	542,655.29	0.26
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	53,401.000	28.764936	1,536,076.34	15.600000	833,055.60	-703,020.74	0.10
		Base		28.764936	1,536,076.34	15.600000	833,055.60	-703,020.74	0.10
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	28,411.000	38.519915	1,094,389.30	43.000000	1,221,673.00	127,283.70	0.14
		Base		38.519915	1,094,389.30	43.000000	1,221,673.00	127,283.70	0.14
G84720104	STERIS PLC COMMON STOCK								
		Local	39,871.000	74.645812	2,976,203.18	103.840000	4,140,204.64	1,164,001.46	0.47
		Base		74.645812	2,976,203.18	103.840000	4,140,204.64	1,164,001.46	0.47
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	204,700.000	8.883890	1,818,532.38	12.650000	2,589,455.00	770,922.62	0.30
		Base		8.883890	1,818,532.38	12.650000	2,589,455.00	770,922.62	0.30
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	20,726.000	105.806080	2,192,936.81	124.180000	2,573,754.68	380,817.87	0.29
		Base		105.806080	2,192,936.81	124.180000	2,573,754.68	380,817.87	0.29
US DOLLAR Total									
		Local	19,514,670.000		597,359,243.04		869,535,291.15	272,176,048.11	99.38
		Base			597,359,243.04		869,535,291.15	272,176,048.11	99.38

& 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
EQUITY Total								
		19,514,670.000	Base	597,359,243.04		869,535,291.15	272,176,048.11	99.38

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

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		24,935,367.140	Base	602,781,841.78		874,958,155.30	272,176,313.52	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								
		-21.100	Local	1.000000	-21.10	1.000000	-21.10	0.00	0.00
			Base	1.000000	-21.10	1.000000	-21.10	0.00	0.00
US DOLLAR Total									
		-21.100	Local		-21.10		-21.10	0.00	0.00
			Base		-21.10		-21.10	0.00	0.00
CASH Total									
		-21.100	Base		-21.10		-21.10	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.910775	31 Dec 2030		
		5,032,087.870	Local	100.021118	5,033,150.56	100.040000	5,034,100.71	950.15	0.81
			Base	100.021118	5,033,150.56	100.040000	5,034,100.71	950.15	0.81
US DOLLAR Total									
		5,032,087.870	Local		5,033,150.56		5,034,100.71	950.15	0.81
			Base		5,033,150.56		5,034,100.71	950.15	0.81
CASH EQUIVALENT Total									
		5,032,087.870	Base		5,033,150.56		5,034,100.71	950.15	0.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		29,134.000	Local	12.126474	353,292.69	30.500000	888,587.00	535,294.31	0.14
			Base	12.126474	353,292.69	30.500000	888,587.00	535,294.31	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,268.000	24.317625	565,822.50	44.690000	1,039,846.92	474,024.42	0.17
		Base		24.317625	565,822.50	44.690000	1,039,846.92	474,024.42	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	47,247.000	25.212663	1,191,222.69	28.460000	1,344,649.62	153,426.93	0.22
		Base		25.212663	1,191,222.69	28.460000	1,344,649.62	153,426.93	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	226,781.000	6.110842	1,385,822.94	4.520000	1,025,050.12	-360,772.82	0.16
		Base		6.110842	1,385,822.94	4.520000	1,025,050.12	-360,772.82	0.16
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,610.000	26.057416	641,273.01	24.450000	601,714.50	-39,558.51	0.10
		Base		26.057416	641,273.01	24.450000	601,714.50	-39,558.51	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,334.000	11.752045	403,494.72	56.500000	1,939,871.00	1,536,376.28	0.31
		Base		11.752045	403,494.72	56.500000	1,939,871.00	1,536,376.28	0.31
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,458.000	64.565889	416,966.51	63.290000	408,726.82	-8,239.69	0.07
		Base		64.565889	416,966.51	63.290000	408,726.82	-8,239.69	0.07
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,333.000	19.310828	682,309.47	77.000000	2,720,641.00	2,038,331.53	0.44
		Base		19.310828	682,309.47	77.000000	2,720,641.00	2,038,331.53	0.44
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,865.000	46.680553	367,142.55	53.830000	423,372.95	56,230.40	0.07
		Base		46.680553	367,142.55	53.830000	423,372.95	56,230.40	0.07
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,703.000	29.935943	559,891.95	43.250000	808,904.75	249,012.80	0.13
		Base		29.935943	559,891.95	43.250000	808,904.75	249,012.80	0.13
002567105	ABAXIS INC COMMON STOCK								
		Local	16,358.000	33.647559	550,406.77	82.800000	1,354,442.40	804,035.63	0.22
		Base		33.647559	550,406.77	82.800000	1,354,442.40	804,035.63	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
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	49,001.000	15.475436	758,311.86	23.850000	1,168,673.85	410,361.99	0.19
		Base		15.475436	758,311.86	23.850000	1,168,673.85	410,361.99	0.19
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	60,325.000	26.715440	1,611,608.90	25.750000	1,553,368.75	-58,240.15	0.25
		Base		26.715440	1,611,608.90	25.750000	1,553,368.75	-58,240.15	0.25
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	22,162.000	20.462548	453,490.99	2.640000	58,507.68	-394,983.31	0.01
		Base		20.462548	453,490.99	2.640000	58,507.68	-394,983.31	0.01
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,862.000	28.682212	971,237.07	26.250000	888,877.50	-82,359.57	0.14
		Base		28.682212	971,237.07	26.250000	888,877.50	-82,359.57	0.14
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,231.000	25.952131	1,121,936.57	23.350000	1,009,443.85	-112,492.72	0.16
		Base		25.952131	1,121,936.57	23.350000	1,009,443.85	-112,492.72	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	35,008.000	20.908166	731,953.06	13.950000	488,361.60	-243,591.46	0.08
		Base		20.908166	731,953.06	13.950000	488,361.60	-243,591.46	0.08
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,510.000	20.014780	470,547.47	25.700000	604,207.00	133,659.53	0.10
		Base		20.014780	470,547.47	25.700000	604,207.00	133,659.53	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,932.000	16.478436	361,405.05	36.510000	800,737.32	439,332.27	0.13
		Base		16.478436	361,405.05	36.510000	800,737.32	439,332.27	0.13
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	54,104.000	10.567744	571,757.20	28.940000	1,565,769.76	994,012.56	0.25
		Base		10.567744	571,757.20	28.940000	1,565,769.76	994,012.56	0.25
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,550.000	16.875315	481,790.24	65.530000	1,870,881.50	1,389,091.26	0.30
		Base		16.875315	481,790.24	65.530000	1,870,881.50	1,389,091.26	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,305.000	29.023730	444,208.18	57.860000	885,547.30	441,339.12	0.14
		Base		29.023730	444,208.18	57.860000	885,547.30	441,339.12	0.14
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,084.000	8.608300	95,414.40	14.220000	157,614.48	62,200.08	0.03
		Base		8.608300	95,414.40	14.220000	157,614.48	62,200.08	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	22,328.000	36.804486	821,770.57	52.940000	1,182,044.32	360,273.75	0.19
		Base		36.804486	821,770.57	52.940000	1,182,044.32	360,273.75	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,886.000	61.182293	421,301.27	92.210000	634,958.06	213,656.79	0.10
		Base		61.182293	421,301.27	92.210000	634,958.06	213,656.79	0.10
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	18,025.000	38.283688	690,063.47	44.430000	800,850.75	110,787.28	0.13
		Base		38.283688	690,063.47	44.430000	800,850.75	110,787.28	0.13
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,893.000	27.020755	564,544.63	61.500000	1,284,919.50	720,374.87	0.21
		Base		27.020755	564,544.63	61.500000	1,284,919.50	720,374.87	0.21
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,035.000	70.082439	633,194.84	151.350000	1,367,447.25	734,252.41	0.22
		Base		70.082439	633,194.84	151.350000	1,367,447.25	734,252.41	0.22
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	20,567.000	23.643266	486,271.05	76.350000	1,570,290.45	1,084,019.40	0.25
		Base		23.643266	486,271.05	76.350000	1,570,290.45	1,084,019.40	0.25
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,853.000	33.587446	1,002,686.04	36.350000	1,085,156.55	82,470.51	0.17
		Base		33.587446	1,002,686.04	36.350000	1,085,156.55	82,470.51	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	71,357.000	16.752645	1,195,418.50	15.820000	1,128,867.74	-66,550.76	0.18
		Base		16.752645	1,195,418.50	15.820000	1,128,867.74	-66,550.76	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,751.000	25.146682	1,628,272.78	35.440000	2,294,775.44	666,502.66	0.37
		Base		25.146682	1,628,272.78	35.440000	2,294,775.44	666,502.66	0.37
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,808.000	37.854024	446,980.31	42.600000	503,020.80	56,040.49	0.08
		Base		37.854024	446,980.31	42.600000	503,020.80	56,040.49	0.08
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,451.000	21.865982	578,377.08	56.280000	1,488,662.28	910,285.20	0.24
		Base		21.865982	578,377.08	56.280000	1,488,662.28	910,285.20	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,933.000	14.380321	272,262.62	21.550000	408,006.15	135,743.53	0.07
		Base		14.380321	272,262.62	21.550000	408,006.15	135,743.53	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,214.000	43.246124	441,715.91	103.100000	1,053,063.40	611,347.49	0.17
		Base		43.246124	441,715.91	103.100000	1,053,063.40	611,347.49	0.17
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,866.000	28.308217	392,521.74	59.650000	827,106.90	434,585.16	0.13
		Base		28.308217	392,521.74	59.650000	827,106.90	434,585.16	0.13
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	29,160.000	35.239829	1,027,593.41	55.700000	1,624,212.00	596,618.59	0.26
		Base		35.239829	1,027,593.41	55.700000	1,624,212.00	596,618.59	0.26
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,488.000	20.305360	517,543.01	15.800000	402,710.40	-114,832.61	0.06
		Base		20.305360	517,543.01	15.800000	402,710.40	-114,832.61	0.06
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,000.000	61.340499	552,064.49	83.650000	752,850.00	200,785.51	0.12
		Base		61.340499	552,064.49	83.650000	752,850.00	200,785.51	0.12
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,028.000	32.679076	621,817.46	32.300000	614,604.40	-7,213.06	0.10
		Base		32.679076	621,817.46	32.300000	614,604.40	-7,213.06	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
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,472.000	16.625694	440,115.36	21.030000	556,706.16	116,590.80	0.09
		Base		16.625694	440,115.36	21.030000	556,706.16	116,590.80	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,593.000	36.345561	385,008.53	40.660000	430,711.38	45,702.85	0.07
		Base		36.345561	385,008.53	40.660000	430,711.38	45,702.85	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,867.000	66.660620	1,391,007.15	61.250000	1,278,103.75	-112,903.40	0.21
		Base		66.660620	1,391,007.15	61.250000	1,278,103.75	-112,903.40	0.21
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,473.000	20.018052	409,829.57	43.650000	893,646.45	483,816.88	0.14
		Base		20.018052	409,829.57	43.650000	893,646.45	483,816.88	0.14
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	79,303.000	18.684711	1,481,753.66	18.590000	1,474,242.77	-7,510.89	0.24
		Base		18.684711	1,481,753.66	18.590000	1,474,242.77	-7,510.89	0.24
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,863.000	36.245593	1,009,910.96	69.750000	1,943,444.25	933,533.29	0.31
		Base		36.245593	1,009,910.96	69.750000	1,943,444.25	933,533.29	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	14,055.000	48.917872	687,540.69	46.770000	657,352.35	-30,188.34	0.11
		Base		48.917872	687,540.69	46.770000	657,352.35	-30,188.34	0.11
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,493.000	23.868886	441,407.30	47.450000	877,492.85	436,085.55	0.14
		Base		23.868886	441,407.30	47.450000	877,492.85	436,085.55	0.14
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,698.000	11.266682	1,044,398.93	11.550000	1,070,661.90	26,262.97	0.17
		Base		11.266682	1,044,398.93	11.550000	1,070,661.90	26,262.97	0.17
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	32,468.000	13.009308	422,386.22	14.400000	467,539.20	45,152.98	0.08
		Base		13.009308	422,386.22	14.400000	467,539.20	45,152.98	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
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	30,151.000	26.137859	788,082.58	23.170000	698,598.67	-89,483.91	0.11
		Base		26.137859	788,082.58	23.170000	698,598.67	-89,483.91	0.11
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,359.000	47.749385	637,884.03	69.550000	929,118.45	291,234.42	0.15
		Base		47.749385	637,884.03	69.550000	929,118.45	291,234.42	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	123,244.000	5.945299	732,722.48	3.260000	401,775.44	-330,947.04	0.06
		Base		5.945299	732,722.48	3.260000	401,775.44	-330,947.04	0.06
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,796.000	37.022670	510,764.76	58.510000	807,203.96	296,439.20	0.13
		Base		37.022670	510,764.76	58.510000	807,203.96	296,439.20	0.13
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,323.000	45.833231	839,802.29	68.150000	1,248,712.45	408,910.16	0.20
		Base		45.833231	839,802.29	68.150000	1,248,712.45	408,910.16	0.20
05379B107	AVISTA CORP COMMON STOCK								
		Local	47,288.000	27.982074	1,323,216.32	52.440000	2,479,782.72	1,156,566.40	0.40
		Base		27.982074	1,323,216.32	52.440000	2,479,782.72	1,156,566.40	0.40
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	317,254.000	2.850616	904,369.41	1.800000	571,057.20	-333,312.21	0.09
		Base		2.850616	904,369.41	1.800000	571,057.20	-333,312.21	0.09
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,141.000	32.653508	755,634.82	21.250000	491,746.25	-263,888.57	0.08
		Base		32.653508	755,634.82	21.250000	491,746.25	-263,888.57	0.08
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	41,094.000	22.289649	915,970.85	63.680000	2,616,865.92	1,700,895.07	0.42
		Base		22.289649	915,970.85	63.680000	2,616,865.92	1,700,895.07	0.42
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,990.000	26.141736	1,254,541.93	28.150000	1,350,918.50	96,376.57	0.22
		Base		26.141736	1,254,541.93	28.150000	1,350,918.50	96,376.57	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
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	39,623.000	18.911541	749,332.00	41.210000	1,632,863.83	883,531.83	0.26
		Base		18.911541	749,332.00	41.210000	1,632,863.83	883,531.83	0.26
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,951.000	20.744438	434,616.73	43.750000	916,606.25	481,989.52	0.15
		Base		20.744438	434,616.73	43.750000	916,606.25	481,989.52	0.15
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,099.000	43.920167	1,014,511.94	96.430000	2,227,436.57	1,212,924.63	0.36
		Base		43.920167	1,014,511.94	96.430000	2,227,436.57	1,212,924.63	0.36
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,677.000	17.763700	544,937.01	19.400000	595,133.80	50,196.79	0.10
		Base		17.763700	544,937.01	19.400000	595,133.80	50,196.79	0.10
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,505.000	40.479655	951,474.29	59.950000	1,409,124.75	457,650.46	0.23
		Base		40.479655	951,474.29	59.950000	1,409,124.75	457,650.46	0.23
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,902.000	11.870347	485,520.93	5.850000	239,276.70	-246,244.23	0.04
		Base		11.870347	485,520.93	5.850000	239,276.70	-246,244.23	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	27,122.000	11.708773	317,565.34	6.340000	171,953.48	-145,611.86	0.03
		Base		11.708773	317,565.34	6.340000	171,953.48	-145,611.86	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	35,283.000	27.487086	969,826.87	59.420000	2,096,515.86	1,126,688.99	0.34
		Base		27.487086	969,826.87	59.420000	2,096,515.86	1,126,688.99	0.34
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,121.000	21.028437	149,743.50	19.300000	137,435.30	-12,308.20	0.02
		Base		21.028437	149,743.50	19.300000	137,435.30	-12,308.20	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	35,169.000	17.394589	611,750.29	27.700000	974,181.30	362,431.01	0.16
		Base		17.394589	611,750.29	27.700000	974,181.30	362,431.01	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,406.000	9.779546	140,884.14	8.200000	118,129.20	-22,754.94	0.02
		Base		9.779546	140,884.14	8.200000	118,129.20	-22,754.94	0.02
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,290.000	19.498175	434,614.33	42.250000	941,752.50	507,138.17	0.15
		Base		19.498175	434,614.33	42.250000	941,752.50	507,138.17	0.15
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,852.000	44.304669	569,403.61	56.000000	719,712.00	150,308.39	0.12
		Base		44.304669	569,403.61	56.000000	719,712.00	150,308.39	0.12
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,694.000	12.943580	436,120.99	37.950000	1,278,687.30	842,566.31	0.21
		Base		12.943580	436,120.99	37.950000	1,278,687.30	842,566.31	0.21
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,792.000	30.335138	843,074.16	47.700000	1,325,678.40	482,604.24	0.21
		Base		30.335138	843,074.16	47.700000	1,325,678.40	482,604.24	0.21
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,706.000	8.577415	520,700.58	17.000000	1,032,002.00	511,301.42	0.17
		Base		8.577415	520,700.58	17.000000	1,032,002.00	511,301.42	0.17
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,078.000	25.269092	633,698.29	47.560000	1,192,709.68	559,011.39	0.19
		Base		25.269092	633,698.29	47.560000	1,192,709.68	559,011.39	0.19
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,730.000	30.632492	1,063,866.44	39.000000	1,354,470.00	290,603.56	0.22
		Base		30.632492	1,063,866.44	39.000000	1,354,470.00	290,603.56	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,948.000	18.786319	581,399.01	18.450000	570,990.60	-10,408.41	0.09
		Base		18.786319	581,399.01	18.450000	570,990.60	-10,408.41	0.09
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,193.000	48.290005	1,119,990.09	11.830000	274,373.19	-845,616.90	0.04
		Base		48.290005	1,119,990.09	11.830000	274,373.19	-845,616.90	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
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,197.000	9.647663	532,522.03	18.200000	1,004,585.40	472,063.37	0.16
		Base		9.647663	532,522.03	18.200000	1,004,585.40	472,063.37	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,755.000	10.977956	557,186.16	32.680000	1,658,673.40	1,101,487.24	0.27
		Base		10.977956	557,186.16	32.680000	1,658,673.40	1,101,487.24	0.27
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,448.000	42.183032	862,558.64	25.250000	516,312.00	-346,246.64	0.08
		Base		42.183032	862,558.64	25.250000	516,312.00	-346,246.64	0.08
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	124,613.000	9.611259	1,197,687.81	5.060000	630,541.78	-567,146.03	0.10
		Base		9.611259	1,197,687.81	5.060000	630,541.78	-567,146.03	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,102.000	20.811389	501,596.10	41.380000	997,340.76	495,744.66	0.16
		Base		20.811389	501,596.10	41.380000	997,340.76	495,744.66	0.16
126501105	CTS CORP COMMON STOCK								
		Local	23,729.000	11.756921	278,979.98	32.500000	771,192.50	492,212.52	0.12
		Base		11.756921	278,979.98	32.500000	771,192.50	492,212.52	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,838.000	13.145366	970,627.51	23.190000	1,712,303.22	741,675.71	0.28
		Base		13.145366	970,627.51	23.190000	1,712,303.22	741,675.71	0.28
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	45,891.000	28.754031	1,319,551.25	26.920000	1,235,385.72	-84,165.53	0.20
		Base		28.754031	1,319,551.25	26.920000	1,235,385.72	-84,165.53	0.20
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,449.000	45.645265	842,109.50	113.170000	2,087,873.33	1,245,763.83	0.34
		Base		45.645265	842,109.50	113.170000	2,087,873.33	1,245,763.83	0.34
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,743.000	65.524451	1,162,600.34	166.650000	2,956,870.95	1,794,270.61	0.48
		Base		65.524451	1,162,600.34	166.650000	2,956,870.95	1,794,270.61	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
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,466.000	23.371746	501,697.90	48.050000	1,031,441.30	529,743.40	0.17
		Base		23.371746	501,697.90	48.050000	1,031,441.30	529,743.40	0.17
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,678.000	15.306259	393,034.13	21.220000	544,887.16	151,853.03	0.09
		Base		15.306259	393,034.13	21.220000	544,887.16	151,853.03	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,381.000	31.685151	360,608.70	88.000000	1,001,528.00	640,919.30	0.16
		Base		31.685151	360,608.70	88.000000	1,001,528.00	640,919.30	0.16
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,963.000	15.341104	475,006.61	35.460000	1,097,947.98	622,941.37	0.18
		Base		15.341104	475,006.61	35.460000	1,097,947.98	622,941.37	0.18
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,604.000	26.107008	903,406.90	40.250000	1,392,811.00	489,404.10	0.22
		Base		26.107008	903,406.90	40.250000	1,392,811.00	489,404.10	0.22
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	68,211.000	7.532705	513,813.31	18.940000	1,291,916.34	778,103.03	0.21
		Base		7.532705	513,813.31	18.940000	1,291,916.34	778,103.03	0.21
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,664.000	13.593263	321,670.97	45.300000	1,071,979.20	750,308.23	0.17
		Base		13.593263	321,670.97	45.300000	1,071,979.20	750,308.23	0.17
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,409.000	45.952469	386,414.31	94.950000	798,434.55	412,020.24	0.13
		Base		45.952469	386,414.31	94.950000	798,434.55	412,020.24	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	67,395.000	12.202515	822,388.47	9.150000	616,664.25	-205,724.22	0.10
		Base		12.202515	822,388.47	9.150000	616,664.25	-205,724.22	0.10
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,836.000	32.514905	514,906.04	9.620000	152,342.32	-362,563.72	0.02
		Base		32.514905	514,906.04	9.620000	152,342.32	-362,563.72	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	47,367.000	6.011430	284,743.42	15.390000	728,978.13	444,234.71	0.12
		Base		6.011430	284,743.42	15.390000	728,978.13	444,234.71	0.12
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	62,169.000	13.001939	808,317.57	16.490000	1,025,166.81	216,849.24	0.16
		Base		13.001939	808,317.57	16.490000	1,025,166.81	216,849.24	0.16
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	55,739.000	30.813326	1,717,503.98	25.260000	1,407,967.14	-309,536.84	0.23
		Base		30.813326	1,717,503.98	25.260000	1,407,967.14	-309,536.84	0.23
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,769.000	28.180944	472,566.25	22.830000	382,836.27	-89,729.98	0.06
		Base		28.180944	472,566.25	22.830000	382,836.27	-89,729.98	0.06
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,151.000	100.571583	618,615.81	207.600000	1,276,947.60	658,331.79	0.21
		Base		100.571583	618,615.81	207.600000	1,276,947.60	658,331.79	0.21
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	56,770.000	5.499006	312,178.55	4.390000	249,220.30	-62,958.25	0.04
		Base		5.499006	312,178.55	4.390000	249,220.30	-62,958.25	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,449.000	16.217914	120,807.24	40.830000	304,142.67	183,335.43	0.05
		Base		16.217914	120,807.24	40.830000	304,142.67	183,335.43	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,232.000	10.193270	257,196.59	38.010000	959,068.32	701,871.73	0.15
		Base		10.193270	257,196.59	38.010000	959,068.32	701,871.73	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,514.000	21.707299	467,010.83	29.440000	633,372.16	166,361.33	0.10
		Base		21.707299	467,010.83	29.440000	633,372.16	166,361.33	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,977.000	13.506912	485,938.19	17.720000	637,512.44	151,574.25	0.10
		Base		13.506912	485,938.19	17.720000	637,512.44	151,574.25	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
157210105	CEVA INC COMMON STOCK USD.001								
		16,030.000	Local	26.098245	418,354.86	33.700000	540,211.00	121,856.14	0.09
			Base	26.098245	418,354.86	33.700000	540,211.00	121,856.14	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		22,280.000	Local	34.422605	766,935.64	64.430000	1,435,500.40	668,564.76	0.23
			Base	34.422605	766,935.64	64.430000	1,435,500.40	668,564.76	0.23
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		33,060.000	Local	20.669380	683,329.69	20.790000	687,317.40	3,987.71	0.11
			Base	20.669380	683,329.69	20.790000	687,317.40	3,987.71	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		11,654.000	Local	77.757068	906,180.87	326.000000	3,799,204.00	2,893,023.13	0.61
			Base	77.757068	906,180.87	326.000000	3,799,204.00	2,893,023.13	0.61
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		43,282.000	Local	30.359100	1,314,002.58	32.230000	1,394,978.86	80,976.28	0.22
			Base	30.359100	1,314,002.58	32.230000	1,394,978.86	80,976.28	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		92,074.000	Local	8.784403	808,815.15	8.460000	778,946.04	-29,869.11	0.13
			Base	8.784403	808,815.15	8.460000	778,946.04	-29,869.11	0.13
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		11,864.000	Local	50.402694	597,977.56	128.750000	1,527,490.00	929,512.44	0.25
			Base	50.402694	597,977.56	128.750000	1,527,490.00	929,512.44	0.25
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		12,186.000	Local	30.301905	369,259.02	29.450000	358,877.70	-10,381.32	0.06
			Base	30.301905	369,259.02	29.450000	358,877.70	-10,381.32	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		30,663.000	Local	16.893074	517,992.32	12.300000	377,154.90	-140,837.42	0.06
			Base	16.893074	517,992.32	12.300000	377,154.90	-140,837.42	0.06
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		11,836.000	Local	43.445204	514,217.43	48.130000	569,666.68	55,449.25	0.09
			Base	43.445204	514,217.43	48.130000	569,666.68	55,449.25	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
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,184.000	36.770747	411,244.04	74.290000	830,859.36	419,615.32	0.13
		Base		36.770747	411,244.04	74.290000	830,859.36	419,615.32	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,874.000	40.617473	482,291.87	24.050000	285,569.70	-196,722.17	0.05
		Base		40.617473	482,291.87	24.050000	285,569.70	-196,722.17	0.05
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,072.000	14.490514	783,531.09	3.620000	195,740.64	-587,790.45	0.03
		Base		14.490514	783,531.09	3.620000	195,740.64	-587,790.45	0.03
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,344.000	209.841600	701,710.31	127.410000	426,059.04	-275,651.27	0.07
		Base		209.841600	701,710.31	127.410000	426,059.04	-275,651.27	0.07
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,834.000	36.875988	1,100,158.24	51.200000	1,527,500.80	427,342.56	0.25
		Base		36.875988	1,100,158.24	51.200000	1,527,500.80	427,342.56	0.25
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,569.000	13.329611	274,176.77	24.020000	494,067.38	219,890.61	0.08
		Base		13.329611	274,176.77	24.020000	494,067.38	219,890.61	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,632.000	26.983005	1,420,169.50	42.520000	2,237,912.64	817,743.14	0.36
		Base		26.983005	1,420,169.50	42.520000	2,237,912.64	817,743.14	0.36
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,782.000	13.408971	359,119.05	46.850000	1,254,736.70	895,617.65	0.20
		Base		13.408971	359,119.05	46.850000	1,254,736.70	895,617.65	0.20
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,594.000	31.952903	1,169,284.55	59.880000	2,191,248.72	1,021,964.17	0.35
		Base		31.952903	1,169,284.55	59.880000	2,191,248.72	1,021,964.17	0.35
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	82,755.000	11.237943	929,995.98	4.090000	338,467.95	-591,528.03	0.05
		Base		11.237943	929,995.98	4.090000	338,467.95	-591,528.03	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
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		12,437.000	Local	27.028449	336,152.82	27.700000	344,504.90	8,352.08	0.06
			Base	27.028449	336,152.82	27.700000	344,504.90	8,352.08	0.06
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		8,042.000	Local	59.025275	474,681.26	32.550000	261,767.10	-212,914.16	0.04
			Base	59.025275	474,681.26	32.550000	261,767.10	-212,914.16	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		17,014.000	Local	23.532707	400,385.47	31.300000	532,538.20	132,152.73	0.09
			Base	23.532707	400,385.47	31.300000	532,538.20	132,152.73	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		17,937.000	Local	31.282528	561,114.70	68.650000	1,231,375.05	670,260.35	0.20
			Base	31.282528	561,114.70	68.650000	1,231,375.05	670,260.35	0.20
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		18,185.000	Local	22.999118	418,238.96	44.060000	801,231.10	382,992.14	0.13
			Base	22.999118	418,238.96	44.060000	801,231.10	382,992.14	0.13
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		46,441.000	Local	22.876210	1,062,394.09	11.210000	520,603.61	-541,790.48	0.08
			Base	22.876210	1,062,394.09	11.210000	520,603.61	-541,790.48	0.08
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		14,516.000	Local	24.214374	351,495.86	24.790000	359,851.64	8,355.78	0.06
			Base	24.214374	351,495.86	24.790000	359,851.64	8,355.78	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		11,615.000	Local	99.746031	1,158,550.15	124.200000	1,442,583.00	284,032.85	0.23
			Base	99.746031	1,158,550.15	124.200000	1,442,583.00	284,032.85	0.23
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		68,662.000	Local	21.501003	1,476,301.85	18.500000	1,270,247.00	-206,054.85	0.20
			Base	21.501003	1,476,301.85	18.500000	1,270,247.00	-206,054.85	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		33,246.000	Local	33.671312	1,119,436.45	19.520000	648,961.92	-470,474.53	0.10
			Base	33.671312	1,119,436.45	19.520000	648,961.92	-470,474.53	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
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,949.000	28.045991	194,891.59	50.500000	350,924.50	156,032.91	0.06
		Base		28.045991	194,891.59	50.500000	350,924.50	156,032.91	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,217.000	37.087880	1,083,596.59	24.900000	727,503.30	-356,093.29	0.12
		Base		37.087880	1,083,596.59	24.900000	727,503.30	-356,093.29	0.12
227046109	CROCS INC COMMON STOCK USD.001								
		Local	49,616.000	19.845301	984,644.45	17.840000	885,149.44	-99,495.01	0.14
		Base		19.845301	984,644.45	17.840000	885,149.44	-99,495.01	0.14
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,247.000	8.910385	233,870.88	12.190000	319,950.93	86,080.05	0.05
		Base		8.910385	233,870.88	12.190000	319,950.93	86,080.05	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,033.000	9.413872	226,243.59	27.550000	662,109.15	435,865.56	0.11
		Base		9.413872	226,243.59	27.550000	662,109.15	435,865.56	0.11
229669106	CUBIC CORP COMMON STOCK								
		Local	18,044.000	47.901650	864,337.38	69.550000	1,254,960.20	390,622.82	0.20
		Base		47.901650	864,337.38	69.550000	1,254,960.20	390,622.82	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,252.000	26.471845	562,579.64	30.310000	644,148.12	81,568.48	0.10
		Base		26.471845	562,579.64	30.310000	644,148.12	81,568.48	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	9,982.000	45.460901	453,790.71	42.000000	419,244.00	-34,546.71	0.07
		Base		45.460901	453,790.71	42.000000	419,244.00	-34,546.71	0.07
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,694.000	16.259942	596,642.31	9.000000	330,246.00	-266,396.31	0.05
		Base		16.259942	596,642.31	9.000000	330,246.00	-266,396.31	0.05
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,082.000	7.884443	126,797.62	12.800000	205,849.60	79,051.98	0.03
		Base		7.884443	126,797.62	12.800000	205,849.60	79,051.98	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23334L102	DSW INC CLASS A COMMON STOCK								
		52,083.000	Local	20.835905	1,085,196.43	23.880000	1,243,742.04	158,545.61	0.20
			Base	20.835905	1,085,196.43	23.880000	1,243,742.04	158,545.61	0.20
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		11,402.000	Local	59.513043	678,567.72	39.020000	444,906.04	-233,661.68	0.07
			Base	59.513043	678,567.72	39.020000	444,906.04	-233,661.68	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		28,212.000	Local	10.347898	291,934.90	8.010000	225,978.12	-65,956.78	0.04
			Base	10.347898	291,934.90	8.010000	225,978.12	-65,956.78	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		118,665.000	Local	16.845443	1,998,964.48	18.790000	2,229,715.35	230,750.87	0.36
			Base	16.845443	1,998,964.48	18.790000	2,229,715.35	230,750.87	0.36
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		29,317.000	Local	41.913150	1,228,767.82	41.640000	1,220,759.88	-8,007.94	0.20
			Base	41.913150	1,228,767.82	41.640000	1,220,759.88	-8,007.94	0.20
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		65,676.000	Local	8.692807	570,908.76	9.570000	628,519.32	57,610.56	0.10
			Base	8.692807	570,908.76	9.570000	628,519.32	57,610.56	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		289,548.000	Local	2.188192	633,586.62	4.250000	1,230,579.00	596,992.38	0.20
			Base	2.188192	633,586.62	4.250000	1,230,579.00	596,992.38	0.20
249908104	DEPOMED INC COMMON STOCK								
		45,674.000	Local	12.154001	555,121.84	6.220000	284,092.28	-271,029.56	0.05
			Base	12.154001	555,121.84	6.220000	284,092.28	-271,029.56	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		144,584.000	Local	10.563757	1,527,350.21	12.730000	1,840,554.32	313,204.11	0.30
			Base	10.563757	1,527,350.21	12.730000	1,840,554.32	313,204.11	0.30
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		54,940.000	Local	12.671410	696,167.24	11.500000	631,810.00	-64,357.24	0.10
			Base	12.671410	696,167.24	11.500000	631,810.00	-64,357.24	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
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,472.000	11.224648	218,566.35	11.700000	227,822.40	9,256.05	0.04
		Base		11.224648	218,566.35	11.700000	227,822.40	9,256.05	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,106.000	14.331498	316,812.10	20.350000	449,857.10	133,045.00	0.07
		Base		14.331498	316,812.10	20.350000	449,857.10	133,045.00	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,967.000	61.080801	792,034.75	63.450000	822,756.15	30,721.40	0.13
		Base		61.080801	792,034.75	63.450000	822,756.15	30,721.40	0.13
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,622.000	24.676405	681,611.67	34.240000	945,777.28	264,165.61	0.15
		Base		24.676405	681,611.67	34.240000	945,777.28	264,165.61	0.15
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	34,698.000	27.014549	937,350.81	23.540000	816,790.92	-120,559.89	0.13
		Base		27.014549	937,350.81	23.540000	816,790.92	-120,559.89	0.13
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,515.000	25.172046	1,271,565.88	6.240000	315,213.60	-956,352.28	0.05
		Base		25.172046	1,271,565.88	6.240000	315,213.60	-956,352.28	0.05
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,398.000	25.455191	621,055.74	15.360000	374,753.28	-246,302.46	0.06
		Base		25.455191	621,055.74	15.360000	374,753.28	-246,302.46	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,523.000	39.431762	848,689.81	64.520000	1,388,663.96	539,974.15	0.22
		Base		39.431762	848,689.81	64.520000	1,388,663.96	539,974.15	0.22
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,594.000	13.323494	207,766.57	10.600000	165,296.40	-42,470.17	0.03
		Base		13.323494	207,766.57	10.600000	165,296.40	-42,470.17	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,558.000	20.136984	293,154.21	12.930000	188,234.94	-104,919.27	0.03
		Base		20.136984	293,154.21	12.930000	188,234.94	-104,919.27	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
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,021.000	61.273004	368,924.76	67.410000	405,875.61	36,950.85	0.07
		Base		61.273004	368,924.76	67.410000	405,875.61	36,950.85	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	32,395.000	21.649944	701,349.92	20.250000	655,998.75	-45,351.17	0.11
		Base		21.649944	701,349.92	20.250000	655,998.75	-45,351.17	0.11
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,024.000	50.970418	1,275,483.73	93.230000	2,332,987.52	1,057,503.79	0.38
		Base		50.970418	1,275,483.73	93.230000	2,332,987.52	1,057,503.79	0.38
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,880.000	21.394588	339,746.06	74.600000	1,184,648.00	844,901.94	0.19
		Base		21.394588	339,746.06	74.600000	1,184,648.00	844,901.94	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,012.000	25.222731	479,534.56	27.800000	528,533.60	48,999.04	0.08
		Base		25.222731	479,534.56	27.800000	528,533.60	48,999.04	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,806.000	16.396412	193,576.04	21.310000	251,585.86	58,009.82	0.04
		Base		16.396412	193,576.04	21.310000	251,585.86	58,009.82	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,397.000	10.315414	684,912.52	18.700000	1,241,623.90	556,711.38	0.20
		Base		10.315414	684,912.52	18.700000	1,241,623.90	556,711.38	0.20
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,294.000	33.634989	985,303.37	58.600000	1,716,628.40	731,325.03	0.28
		Base		33.634989	985,303.37	58.600000	1,716,628.40	731,325.03	0.28
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,184.000	11.870660	287,080.05	19.620000	474,490.08	187,410.03	0.08
		Base		11.870660	287,080.05	19.620000	474,490.08	187,410.03	0.08
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	32,917.000	24.369137	802,158.88	33.430000	1,100,415.31	298,256.43	0.18
		Base		24.369137	802,158.88	33.430000	1,100,415.31	298,256.43	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
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,051.000	22.560604	204,196.03	27.500000	248,902.50	44,706.47	0.04
		Base		22.560604	204,196.03	27.500000	248,902.50	44,706.47	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	25,266.000	21.839276	551,791.14	51.560000	1,302,714.96	750,923.82	0.21
		Base		21.839276	551,791.14	51.560000	1,302,714.96	750,923.82	0.21
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,591.000	18.697316	441,088.38	39.600000	934,203.60	493,115.22	0.15
		Base		18.697316	441,088.38	39.600000	934,203.60	493,115.22	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,350.000	45.900845	475,073.75	99.790000	1,032,826.50	557,752.75	0.17
		Base		45.900845	475,073.75	99.790000	1,032,826.50	557,752.75	0.17
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	17,103.000	29.255313	500,353.62	39.450000	674,713.35	174,359.73	0.11
		Base		29.255313	500,353.62	39.450000	674,713.35	174,359.73	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	14,996.000	29.018075	435,155.05	48.400000	725,806.40	290,651.35	0.12
		Base		29.018075	435,155.05	48.400000	725,806.40	290,651.35	0.12
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	12,717.000	21.717068	276,175.96	31.440000	399,822.48	123,646.52	0.06
		Base		21.717068	276,175.96	31.440000	399,822.48	123,646.52	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,556.000	47.482253	738,633.92	73.660000	1,145,854.96	407,221.04	0.18
		Base		47.482253	738,633.92	73.660000	1,145,854.96	407,221.04	0.18
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,240.000	23.760323	575,950.23	33.600000	814,464.00	238,513.77	0.13
		Base		23.760323	575,950.23	33.600000	814,464.00	238,513.77	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,874.000	12.463472	434,651.11	36.610000	1,276,737.14	842,086.03	0.21
		Base		12.463472	434,651.11	36.610000	1,276,737.14	842,086.03	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,061.000	42.022101	422,784.36	90.950000	915,047.95	492,263.59	0.15
		Base		42.022101	422,784.36	90.950000	915,047.95	492,263.59	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,620.000	34.944196	650,660.93	56.100000	1,044,582.00	393,921.07	0.17
		Base		34.944196	650,660.93	56.100000	1,044,582.00	393,921.07	0.17
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	27,164.000	33.435510	908,242.20	13.990000	380,024.36	-528,217.84	0.06
		Base		33.435510	908,242.20	13.990000	380,024.36	-528,217.84	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,249.000	22.321195	407,339.48	23.450000	427,939.05	20,599.57	0.07
		Base		22.321195	407,339.48	23.450000	427,939.05	20,599.57	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,280.000	19.747998	854,693.35	21.800000	943,504.00	88,810.65	0.15
		Base		19.747998	854,693.35	21.800000	943,504.00	88,810.65	0.15
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,645.000	29.243994	720,718.23	56.690000	1,397,125.05	676,406.82	0.22
		Base		29.243994	720,718.23	56.690000	1,397,125.05	676,406.82	0.22
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	18,584.000	27.274073	506,861.38	98.300000	1,826,807.20	1,319,945.82	0.29
		Base		27.274073	506,861.38	98.300000	1,826,807.20	1,319,945.82	0.29
30219E103	EXPRESS INC COMMON STOCK								
		Local	56,709.000	17.796749	1,009,235.82	8.510000	482,593.59	-526,642.23	0.08
		Base		17.796749	1,009,235.82	8.510000	482,593.59	-526,642.23	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	83,137.000	14.938426	1,241,935.93	8.610000	715,809.57	-526,126.36	0.12
		Base		14.938426	1,241,935.93	8.610000	715,809.57	-526,126.36	0.12
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,951.000	15.239876	349,770.39	27.560000	632,529.56	282,759.17	0.10
		Base		15.239876	349,770.39	27.560000	632,529.56	282,759.17	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,248.000	22.654702	843,842.33	12.400000	461,875.20	-381,967.13	0.07
		Base		22.654702	843,842.33	12.400000	461,875.20	-381,967.13	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,085.000	24.470331	295,723.95	5.700000	68,884.50	-226,839.45	0.01
		Base		24.470331	295,723.95	5.700000	68,884.50	-226,839.45	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	26,975.000	32.769056	883,945.29	61.990000	1,672,180.25	788,234.96	0.27
		Base		32.769056	883,945.29	61.990000	1,672,180.25	788,234.96	0.27
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,101.000	42.614600	515,679.27	53.650000	649,218.65	133,539.38	0.10
		Base		42.614600	515,679.27	53.650000	649,218.65	133,539.38	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,226.000	7.706954	333,140.81	23.890000	1,032,669.14	699,528.33	0.17
		Base		7.706954	333,140.81	23.890000	1,032,669.14	699,528.33	0.17
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,865.000	19.848002	314,888.55	24.420000	387,423.30	72,534.75	0.06
		Base		19.848002	314,888.55	24.420000	387,423.30	72,534.75	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,537.000	24.213035	473,050.07	24.850000	485,494.45	12,444.38	0.08
		Base		24.213035	473,050.07	24.850000	485,494.45	12,444.38	0.08
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	45,482.000	32.056136	1,457,977.20	44.650000	2,030,771.30	572,794.10	0.33
		Base		32.056136	1,457,977.20	44.650000	2,030,771.30	572,794.10	0.33
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	82,195.000	19.255722	1,582,724.03	16.210000	1,332,380.95	-250,343.08	0.21
		Base		19.255722	1,582,724.03	16.210000	1,332,380.95	-250,343.08	0.21
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	29,051.000	21.412274	622,047.98	13.610000	395,384.11	-226,663.87	0.06
		Base		21.412274	622,047.98	13.610000	395,384.11	-226,663.87	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
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	131,182.000	5.363547	703,600.79	7.750000	1,016,660.50	313,059.71	0.16
		Base		5.363547	703,600.79	7.750000	1,016,660.50	313,059.71	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,214.000	6.872820	482,568.20	15.690000	1,101,657.66	619,089.46	0.18
		Base		6.872820	482,568.20	15.690000	1,101,657.66	619,089.46	0.18
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	70,308.000	21.120873	1,484,966.36	31.450000	2,211,186.60	726,220.24	0.36
		Base		21.120873	1,484,966.36	31.450000	2,211,186.60	726,220.24	0.36
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,682.000	20.920581	1,018,455.72	52.600000	2,560,673.20	1,542,217.48	0.41
		Base		20.920581	1,018,455.72	52.600000	2,560,673.20	1,542,217.48	0.41
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	74,209.000	14.795144	1,097,932.82	26.270000	1,949,470.43	851,537.61	0.31
		Base		14.795144	1,097,932.82	26.270000	1,949,470.43	851,537.61	0.31
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	33,540.000	40.512399	1,358,785.86	90.750000	3,043,755.00	1,684,969.14	0.49
		Base		40.512399	1,358,785.86	90.750000	3,043,755.00	1,684,969.14	0.49
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	40,888.000	19.599168	801,370.80	3.130000	127,979.44	-673,391.36	0.02
		Base		19.599168	801,370.80	3.130000	127,979.44	-673,391.36	0.02
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	52,253.000	13.947261	728,786.21	13.550000	708,028.15	-20,758.06	0.11
		Base		13.947261	728,786.21	13.550000	708,028.15	-20,758.06	0.11
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,123.000	34.970788	249,096.92	42.250000	300,946.75	51,849.83	0.05
		Base		34.970788	249,096.92	42.250000	300,946.75	51,849.83	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,318.000	35.572185	758,327.84	59.320000	1,264,583.76	506,255.92	0.20
		Base		35.572185	758,327.84	59.320000	1,264,583.76	506,255.92	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,190.000	16.991647	529,969.47	21.880000	682,437.20	152,467.73	0.11
		Base		16.991647	529,969.47	21.880000	682,437.20	152,467.73	0.11
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	58,672.000	19.217863	1,127,550.48	22.890000	1,343,002.08	215,451.60	0.22
		Base		19.217863	1,127,550.48	22.890000	1,343,002.08	215,451.60	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,095.000	25.490839	690,674.28	39.750000	1,077,026.25	386,351.97	0.17
		Base		25.490839	690,674.28	39.750000	1,077,026.25	386,351.97	0.17
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	26,065.000	26.015146	678,084.79	5.910000	154,044.15	-524,040.64	0.02
		Base		26.015146	678,084.79	5.910000	154,044.15	-524,040.64	0.02
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,912.000	26.535720	740,665.01	46.250000	1,290,930.00	550,264.99	0.21
		Base		26.535720	740,665.01	46.250000	1,290,930.00	550,264.99	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	77,351.000	12.618665	976,066.39	7.740000	598,696.74	-377,369.65	0.10
		Base		12.618665	976,066.39	7.740000	598,696.74	-377,369.65	0.10
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	25,971.000	13.970887	362,837.90	1.410000	36,619.11	-326,218.79	0.01
		Base		13.970887	362,837.90	1.410000	36,619.11	-326,218.79	0.01
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	56,560.000	9.492477	536,894.49	7.430000	420,240.80	-116,653.69	0.07
		Base		9.492477	536,894.49	7.430000	420,240.80	-116,653.69	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,400.000	28.474320	1,036,465.26	51.550000	1,876,420.00	839,954.74	0.30
		Base		28.474320	1,036,465.26	51.550000	1,876,420.00	839,954.74	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,304.000	15.215098	278,497.15	13.470000	246,554.88	-31,942.27	0.04
		Base		15.215098	278,497.15	13.470000	246,554.88	-31,942.27	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
36164V503	GCI LIBERTY INC PREFERRED STOCK 5								
		Local	3,820.000	5.544631	21,180.49	23.400000	89,388.00	68,207.51	0.01
		Base		5.544631	21,180.49	23.400000	89,388.00	68,207.51	0.01
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,055.000	38.427069	1,154,925.56	41.900000	1,259,304.50	104,378.94	0.20
		Base		38.427069	1,154,925.56	41.900000	1,259,304.50	104,378.94	0.20
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	81,280.000	12.264562	996,863.56	10.570000	859,129.60	-137,733.96	0.14
		Base		12.264562	996,863.56	10.570000	859,129.60	-137,733.96	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	36,531.000	23.840795	870,928.07	29.650000	1,083,144.15	212,216.08	0.17
		Base		23.840795	870,928.07	29.650000	1,083,144.15	212,216.08	0.17
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	14,346.000	55.325621	793,701.36	43.700000	626,920.20	-166,781.16	0.10
		Base		55.325621	793,701.36	43.700000	626,920.20	-166,781.16	0.10
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,464.000	50.850994	1,345,720.70	35.400000	936,825.60	-408,895.10	0.15
		Base		50.850994	1,345,720.70	35.400000	936,825.60	-408,895.10	0.15
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,788.000	44.922079	439,697.31	11.090000	108,548.92	-331,148.39	0.02
		Base		44.922079	439,697.31	11.090000	108,548.92	-331,148.39	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	23,992.000	20.912140	501,724.06	26.110000	626,431.12	124,707.06	0.10
		Base		20.912140	501,724.06	26.110000	626,431.12	124,707.06	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,873.000	14.756742	337,530.97	39.650000	906,914.45	569,383.48	0.15
		Base		14.756742	337,530.97	39.650000	906,914.45	569,383.48	0.15
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	57,182.000	17.300564	989,280.86	38.990000	2,229,526.18	1,240,245.32	0.36
		Base		17.300564	989,280.86	38.990000	2,229,526.18	1,240,245.32	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
377316104	GLATFELTER COMMON STOCK USD.01								
		31,457.000	Local	19.602839	616,646.52	17.490000	550,182.93	-66,463.59	0.09
			Base	19.602839	616,646.52	17.490000	550,182.93	-66,463.59	0.09
379378201	GLOBAL NET LEASE INC REIT USD.01								
		48,534.000	Local	16.948883	822,597.10	19.740000	958,061.16	135,464.06	0.15
			Base	16.948883	822,597.10	19.740000	958,061.16	135,464.06	0.15
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		71,427.000	Local	21.544119	1,538,831.78	14.530000	1,037,834.31	-500,997.47	0.17
			Base	21.544119	1,538,831.78	14.530000	1,037,834.31	-500,997.47	0.17
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		42,386.000	Local	31.183898	1,321,760.69	43.590000	1,847,605.74	525,845.05	0.30
			Base	31.183898	1,321,760.69	43.590000	1,847,605.74	525,845.05	0.30
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		16,418.000	Local	22.313426	366,341.82	22.450000	368,584.10	2,242.28	0.06
			Base	22.313426	366,341.82	22.450000	368,584.10	2,242.28	0.06
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		33,246.000	Local	22.483053	747,471.57	71.270000	2,369,442.42	1,621,970.85	0.38
			Base	22.483053	747,471.57	71.270000	2,369,442.42	1,621,970.85	0.38
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		27,867.000	Local	23.313662	649,681.82	21.350000	594,960.45	-54,721.37	0.10
			Base	23.313662	649,681.82	21.350000	594,960.45	-54,721.37	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		20,385.000	Local	32.986479	672,429.37	49.700000	1,013,134.50	340,705.13	0.16
			Base	32.986479	672,429.37	49.700000	1,013,134.50	340,705.13	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		17,095.000	Local	45.086932	770,761.11	26.350000	450,453.25	-320,307.86	0.07
			Base	45.086932	770,761.11	26.350000	450,453.25	-320,307.86	0.07
398433102	GRIFFON CORP COMMON STOCK USD.25								
		21,933.000	Local	11.718482	257,021.47	22.700000	497,879.10	240,857.63	0.08
			Base	11.718482	257,021.47	22.700000	497,879.10	240,857.63	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
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,160.000	53.381333	755,879.67	70.260000	994,881.60	239,001.93	0.16
		Base		53.381333	755,879.67	70.260000	994,881.60	239,001.93	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	42,676.000	13.636611	581,955.99	19.600000	836,449.60	254,493.61	0.13
		Base		13.636611	581,955.99	19.600000	836,449.60	254,493.61	0.13
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,812.000	25.279223	248,039.74	10.500000	103,026.00	-145,013.74	0.02
		Base		25.279223	248,039.74	10.500000	103,026.00	-145,013.74	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,709.000	42.083125	240,252.56	41.460000	236,695.14	-3,557.42	0.04
		Base		42.083125	240,252.56	41.460000	236,695.14	-3,557.42	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,489.000	21.114828	559,310.67	33.720000	893,209.08	333,898.41	0.14
		Base		21.114828	559,310.67	33.720000	893,209.08	333,898.41	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	59,690.000	14.568603	869,599.93	21.630000	1,291,094.70	421,494.77	0.21
		Base		14.568603	869,599.93	21.630000	1,291,094.70	421,494.77	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	38,513.000	34.271875	1,319,912.72	90.350000	3,479,649.55	2,159,736.83	0.56
		Base		34.271875	1,319,912.72	90.350000	3,479,649.55	2,159,736.83	0.56
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,380.000	12.013772	280,882.00	29.950000	700,231.00	419,349.00	0.11
		Base		12.013772	280,882.00	29.950000	700,231.00	419,349.00	0.11
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,246.000	6.107931	367,978.43	3.850000	231,947.10	-136,031.33	0.04
		Base		6.107931	367,978.43	3.850000	231,947.10	-136,031.33	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	58,078.000	15.864825	921,397.29	24.500000	1,422,911.00	501,513.71	0.23
		Base		15.864825	921,397.29	24.500000	1,422,911.00	501,513.71	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
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,996.000	14.683447	205,509.53	20.000000	279,920.00	74,410.47	0.05
		Base		14.683447	205,509.53	20.000000	279,920.00	74,410.47	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,965.000	27.575851	1,019,341.35	37.000000	1,367,705.00	348,363.65	0.22
		Base		27.575851	1,019,341.35	37.000000	1,367,705.00	348,363.65	0.22
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,867.000	39.079700	268,360.30	31.350000	215,280.45	-53,079.85	0.03
		Base		39.079700	268,360.30	31.350000	215,280.45	-53,079.85	0.03
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,020.000	54.545909	492,004.10	42.580000	384,071.60	-107,932.50	0.06
		Base		54.545909	492,004.10	42.580000	384,071.60	-107,932.50	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,472.000	27.316060	504,582.26	27.850000	514,445.20	9,862.94	0.08
		Base		27.316060	504,582.26	27.850000	514,445.20	9,862.94	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	37,153.000	35.156325	1,306,162.94	74.310000	2,760,839.43	1,454,676.49	0.44
		Base		35.156325	1,306,162.94	74.310000	2,760,839.43	1,454,676.49	0.44
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	36,031.000	18.063045	650,829.59	18.680000	673,059.08	22,229.49	0.11
		Base		18.063045	650,829.59	18.680000	673,059.08	22,229.49	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,534.000	21.496824	290,938.01	37.800000	511,585.20	220,647.19	0.08
		Base		21.496824	290,938.01	37.800000	511,585.20	220,647.19	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	100,150.000	6.275038	628,445.04	7.600000	761,140.00	132,694.96	0.12
		Base		6.275038	628,445.04	7.600000	761,140.00	132,694.96	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	26,995.000	19.564174	528,134.89	21.270000	574,183.65	46,048.76	0.09
		Base		19.564174	528,134.89	21.270000	574,183.65	46,048.76	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,703.000	105.369143	495,551.08	106.940000	502,938.82	7,387.74	0.08
		Base		105.369143	495,551.08	106.940000	502,938.82	7,387.74	0.08
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	13,778.000	41.434583	570,885.69	26.450000	364,428.10	-206,457.59	0.06
		Base		41.434583	570,885.69	26.450000	364,428.10	-206,457.59	0.06
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	142,626.000	9.238551	1,317,657.62	7.140000	1,018,349.64	-299,307.98	0.16
		Base		9.238551	1,317,657.62	7.140000	1,018,349.64	-299,307.98	0.16
431571108	HILLENBRAND INC COMMON STOCK								
		Local	45,455.000	23.838158	1,083,563.48	46.650000	2,120,475.75	1,036,912.27	0.34
		Base		23.838158	1,083,563.48	46.650000	2,120,475.75	1,036,912.27	0.34
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,410.000	31.360948	608,716.00	26.800000	520,188.00	-88,528.00	0.08
		Base		31.360948	608,716.00	26.800000	520,188.00	-88,528.00	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	92,786.000	9.758408	905,443.63	17.990000	1,669,220.14	763,776.51	0.27
		Base		9.758408	905,443.63	17.990000	1,669,220.14	763,776.51	0.27
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,411.000	19.541973	574,748.96	44.200000	1,299,966.20	725,217.24	0.21
		Base		19.541973	574,748.96	44.200000	1,299,966.20	725,217.24	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,291.000	35.692095	866,996.68	49.950000	1,213,335.45	346,338.77	0.20
		Base		35.692095	866,996.68	49.950000	1,213,335.45	346,338.77	0.20
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	61,208.000	9.841251	602,363.27	9.700000	593,717.60	-8,645.67	0.10
		Base		9.841251	602,363.27	9.700000	593,717.60	-8,645.67	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,816.000	33.036000	654,641.38	78.350000	1,552,583.60	897,942.22	0.25
		Base		33.036000	654,641.38	78.350000	1,552,583.60	897,942.22	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
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		7,873.000	Local	59.554740	468,874.47	144.700000	1,139,223.10	670,348.63	0.18
			Base	59.554740	468,874.47	144.700000	1,139,223.10	670,348.63	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		30,319.000	Local	26.959852	817,395.76	76.140000	2,308,488.66	1,491,092.90	0.37
			Base	26.959852	817,395.76	76.140000	2,308,488.66	1,491,092.90	0.37
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		25,818.000	Local	19.286853	497,947.97	46.900000	1,210,864.20	712,916.23	0.19
			Base	19.286853	497,947.97	46.900000	1,210,864.20	712,916.23	0.19
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		17,553.000	Local	47.520999	834,136.09	76.700000	1,346,315.10	512,179.01	0.22
			Base	47.520999	834,136.09	76.700000	1,346,315.10	512,179.01	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		14,078.000	Local	50.161099	706,167.95	47.530000	669,127.34	-37,040.61	0.11
			Base	50.161099	706,167.95	47.530000	669,127.34	-37,040.61	0.11
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		13,032.000	Local	40.381008	526,245.29	31.280000	407,640.96	-118,604.33	0.07
			Base	40.381008	526,245.29	31.280000	407,640.96	-118,604.33	0.07
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		26,599.000	Local	18.916219	503,152.50	92.000000	2,447,108.00	1,943,955.50	0.39
			Base	18.916219	503,152.50	92.000000	2,447,108.00	1,943,955.50	0.39
45780L104	INOGEN INC COMMON STOCK USD.001								
		12,461.000	Local	49.343119	614,864.61	182.690000	2,276,500.09	1,661,635.48	0.37
			Base	49.343119	614,864.61	182.690000	2,276,500.09	1,661,635.48	0.37
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		15,151.000	Local	27.225089	412,487.32	60.650000	918,908.15	506,420.83	0.15
			Base	27.225089	412,487.32	60.650000	918,908.15	506,420.83	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		49,916.000	Local	10.579619	528,092.27	14.790000	738,257.64	210,165.37	0.12
			Base	10.579619	528,092.27	14.790000	738,257.64	210,165.37	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
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		48,865.000	Local	26.324078	1,286,326.07	64.540000	3,153,747.10	1,867,421.03	0.51
			Base	26.324078	1,286,326.07	64.540000	3,153,747.10	1,867,421.03	0.51
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		20,484.000	Local	27.814217	569,746.42	66.000000	1,351,944.00	782,197.58	0.22
			Base	27.814217	569,746.42	66.000000	1,351,944.00	782,197.58	0.22
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		12,358.000	Local	22.089465	272,981.61	53.300000	658,681.40	385,699.79	0.11
			Base	22.089465	272,981.61	53.300000	658,681.40	385,699.79	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		42,749.000	Local	16.418585	701,878.07	22.700000	970,402.30	268,524.23	0.16
			Base	16.418585	701,878.07	22.700000	970,402.30	268,524.23	0.16
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		11,270.000	Local	30.076357	338,960.54	50.000000	563,500.00	224,539.46	0.09
			Base	30.076357	338,960.54	50.000000	563,500.00	224,539.46	0.09
461203101	INVACARE CORP COMMON STOCK USD.25								
		23,722.000	Local	23.083695	547,591.41	16.500000	391,413.00	-156,178.41	0.06
			Base	23.083695	547,591.41	16.500000	391,413.00	-156,178.41	0.06
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		80,432.000	Local	17.667131	1,421,002.66	16.230000	1,305,411.36	-115,591.30	0.21
			Base	17.667131	1,421,002.66	16.230000	1,305,411.36	-115,591.30	0.21
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		23,833.000	Local	14.952973	356,374.20	21.940000	522,896.02	166,521.82	0.08
			Base	14.952973	356,374.20	21.940000	522,896.02	166,521.82	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		59,791.000	Local	9.485534	567,149.59	15.200000	908,823.20	341,673.61	0.15
			Base	9.485534	567,149.59	15.200000	908,823.20	341,673.61	0.15
462726100	IROBOT CORP COMMON STOCK USD.01								
		20,132.000	Local	29.857159	601,084.32	62.410000	1,256,438.12	655,353.80	0.20
			Base	29.857159	601,084.32	62.410000	1,256,438.12	655,353.80	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
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	396,503.000	79.074375	31,353,226.74	82.840000	32,846,308.52	1,493,081.78	5.28
		Base		79.074375	31,353,226.74	82.840000	32,846,308.52	1,493,081.78	5.28
465741106	ITRON INC COMMON STOCK								
		Local	24,610.000	35.086086	863,468.58	57.100000	1,405,231.00	541,762.42	0.23
		Base		35.086086	863,468.58	57.100000	1,405,231.00	541,762.42	0.23
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,765.000	63.876512	687,630.65	141.620000	1,524,539.30	836,908.65	0.25
		Base		63.876512	687,630.65	141.620000	1,524,539.30	836,908.65	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,737.000	27.228453	619,093.34	88.300000	2,007,677.10	1,388,583.76	0.32
		Base		27.228453	619,093.34	88.300000	2,007,677.10	1,388,583.76	0.32
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,073.000	59.084844	713,331.32	110.260000	1,331,168.98	617,837.66	0.21
		Base		59.084844	713,331.32	110.260000	1,331,168.98	617,837.66	0.21
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	20,031.000	35.774153	716,592.06	70.770000	1,417,593.87	701,001.81	0.23
		Base		35.774153	716,592.06	70.770000	1,417,593.87	701,001.81	0.23
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	63,121.000	13.354956	842,978.16	34.400000	2,171,362.40	1,328,384.24	0.35
		Base		13.354956	842,978.16	34.400000	2,171,362.40	1,328,384.24	0.35
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	21,927.000	17.068736	374,266.17	22.410000	491,384.07	117,117.90	0.08
		Base		17.068736	374,266.17	22.410000	491,384.07	117,117.90	0.08
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	35,496.000	25.685918	911,747.34	19.980000	709,210.08	-202,537.26	0.11
		Base		25.685918	911,747.34	19.980000	709,210.08	-202,537.26	0.11
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	65,856.000	15.156559	998,150.33	8.950000	589,411.20	-408,739.13	0.09
		Base		15.156559	998,150.33	8.950000	589,411.20	-408,739.13	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
497498105	KIRKLAND S INC COMMON STOCK								
		11,544.000	Local	14.150124	163,349.03	12.830000	148,109.52	-15,239.51	0.02
			Base	14.150124	163,349.03	12.830000	148,109.52	-15,239.51	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		60,262.000	Local	24.419749	1,471,582.93	15.690000	945,510.78	-526,072.15	0.15
			Base	24.419749	1,471,582.93	15.690000	945,510.78	-526,072.15	0.15
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		64,415.000	Local	13.443808	865,982.91	14.500000	934,017.50	68,034.59	0.15
			Base	13.443808	865,982.91	14.500000	934,017.50	68,034.59	0.15
500600101	KOPIN CORP COMMON STOCK USD.01								
		44,090.000	Local	3.949948	174,153.19	3.530000	155,637.70	-18,515.49	0.03
			Base	3.949948	174,153.19	3.530000	155,637.70	-18,515.49	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		14,987.000	Local	35.153146	526,840.20	40.300000	603,976.10	77,135.90	0.10
			Base	35.153146	526,840.20	40.300000	603,976.10	77,135.90	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		40,706.000	Local	19.719210	802,690.16	54.680000	2,225,804.08	1,423,113.92	0.36
			Base	19.719210	802,690.16	54.680000	2,225,804.08	1,423,113.92	0.36
50077C106	KRATON CORP COMMON STOCK USD.01								
		22,833.000	Local	28.659667	654,386.17	48.520000	1,107,857.16	453,470.99	0.18
			Base	28.659667	654,386.17	48.520000	1,107,857.16	453,470.99	0.18
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		50,871.000	Local	10.670563	542,822.21	24.080000	1,224,973.68	682,151.47	0.20
			Base	10.670563	542,822.21	24.080000	1,224,973.68	682,151.47	0.20
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		21,052.000	Local	34.669450	729,861.26	76.970000	1,620,372.44	890,511.18	0.26
			Base	34.669450	729,861.26	76.970000	1,620,372.44	890,511.18	0.26
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		12,870.000	Local	37.904642	487,832.74	60.910000	783,911.70	296,078.96	0.13
			Base	37.904642	487,832.74	60.910000	783,911.70	296,078.96	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
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	17,997.000	35.807437	644,426.44	87.700000	1,578,336.90	933,910.46	0.25
		Base		35.807437	644,426.44	87.700000	1,578,336.90	933,910.46	0.25
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,658.000	34.236835	501,843.53	5.070000	74,316.06	-427,527.47	0.01
		Base		34.236835	501,843.53	5.070000	74,316.06	-427,527.47	0.01
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,557.000	34.893065	996,441.27	41.140000	1,174,834.98	178,393.71	0.19
		Base		34.893065	996,441.27	41.140000	1,174,834.98	178,393.71	0.19
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	25,137.000	31.992047	804,184.08	12.660000	318,234.42	-485,949.66	0.05
		Base		31.992047	804,184.08	12.660000	318,234.42	-485,949.66	0.05
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,909.000	13.781113	467,303.76	31.200000	1,057,960.80	590,657.04	0.17
		Base		13.781113	467,303.76	31.200000	1,057,960.80	590,657.04	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,875.000	38.877415	850,443.45	16.550000	362,031.25	-488,412.20	0.06
		Base		38.877415	850,443.45	16.550000	362,031.25	-488,412.20	0.06
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,547.000	17.106996	368,604.45	14.000000	301,658.00	-66,946.45	0.05
		Base		17.106996	368,604.45	14.000000	301,658.00	-66,946.45	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,564.000	20.075499	613,587.54	41.990000	1,283,382.36	669,794.82	0.21
		Base		20.075499	613,587.54	41.990000	1,283,382.36	669,794.82	0.21
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,965.000	31.990140	350,771.88	34.080000	373,687.20	22,915.32	0.06
		Base		31.990140	350,771.88	34.080000	373,687.20	22,915.32	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	156,195.000	9.641820	1,506,004.08	8.630000	1,347,962.85	-158,041.23	0.22
		Base		9.641820	1,506,004.08	8.630000	1,347,962.85	-158,041.23	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	15,205.000	70.773941	1,076,117.77	192.230000	2,922,857.15	1,846,739.38	0.47
		Base		70.773941	1,076,117.77	192.230000	2,922,857.15	1,846,739.38	0.47
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,659.000	69.422052	531,703.50	98.420000	753,798.78	222,095.28	0.12
		Base		69.422052	531,703.50	98.420000	753,798.78	222,095.28	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,801.000	24.376726	458,306.83	5.650000	106,225.65	-352,081.18	0.02
		Base		24.376726	458,306.83	5.650000	106,225.65	-352,081.18	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,305.000	41.454212	717,365.14	97.750000	1,691,563.75	974,198.61	0.27
		Base		41.454212	717,365.14	97.750000	1,691,563.75	974,198.61	0.27
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	39,453.000	11.977733	472,557.49	19.350000	763,415.55	290,858.06	0.12
		Base		11.977733	472,557.49	19.350000	763,415.55	290,858.06	0.12
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,535.000	28.188280	578,846.34	21.160000	434,520.60	-144,325.74	0.07
		Base		28.188280	578,846.34	21.160000	434,520.60	-144,325.74	0.07
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,564.000	21.988557	650,069.69	28.320000	837,252.48	187,182.79	0.13
		Base		21.988557	650,069.69	28.320000	837,252.48	187,182.79	0.13
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,502.000	15.299966	191,280.17	41.900000	523,833.80	332,553.63	0.08
		Base		15.299966	191,280.17	41.900000	523,833.80	332,553.63	0.08
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	20,745.000	20.753408	430,529.44	23.850000	494,768.25	64,238.81	0.08
		Base		20.753408	430,529.44	23.850000	494,768.25	64,238.81	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,356.000	21.350864	690,828.54	31.580000	1,021,802.48	330,973.94	0.16
		Base		21.350864	690,828.54	31.580000	1,021,802.48	330,973.94	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
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,039.000	89.425223	808,314.59	88.550000	800,403.45	-7,911.14	0.13
		Base		89.425223	808,314.59	88.550000	800,403.45	-7,911.14	0.13
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,092.000	18.121232	364,091.79	27.780000	558,155.76	194,063.97	0.09
		Base		18.121232	364,091.79	27.780000	558,155.76	194,063.97	0.09
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,822.000	46.036353	590,278.12	52.400000	671,872.80	81,594.68	0.11
		Base		46.036353	590,278.12	52.400000	671,872.80	81,594.68	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,860.000	30.689926	363,982.52	39.040000	463,014.40	99,031.88	0.07
		Base		30.689926	363,982.52	39.040000	463,014.40	99,031.88	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	38,149.000	26.547089	1,012,744.88	52.850000	2,016,174.65	1,003,429.77	0.32
		Base		26.547089	1,012,744.88	52.850000	2,016,174.65	1,003,429.77	0.32
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,523.000	54.387430	953,030.93	91.450000	1,602,478.35	649,447.42	0.26
		Base		54.387430	953,030.93	91.450000	1,602,478.35	649,447.42	0.26
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,760.000	29.749283	558,096.55	53.910000	1,011,351.60	453,255.05	0.16
		Base		29.749283	558,096.55	53.910000	1,011,351.60	453,255.05	0.16
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	13,864.000	13.052384	180,958.25	31.550000	437,409.20	256,450.95	0.07
		Base		13.052384	180,958.25	31.550000	437,409.20	256,450.95	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,937.000	11.451593	182,504.03	23.450000	373,722.65	191,218.62	0.06
		Base		11.451593	182,504.03	23.450000	373,722.65	191,218.62	0.06
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	17,008.000	30.182240	513,339.54	120.240000	2,045,041.92	1,531,702.38	0.33
		Base		30.182240	513,339.54	120.240000	2,045,041.92	1,531,702.38	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
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,867.000	13.041294	363,421.75	22.800000	635,367.60	271,945.85	0.10
		Base		13.041294	363,421.75	22.800000	635,367.60	271,945.85	0.10
576690101	MATERION CORP COMMON STOCK								
		Local	14,491.000	32.999354	478,193.64	54.550000	790,484.05	312,290.41	0.13
		Base		32.999354	478,193.64	54.550000	790,484.05	312,290.41	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,369.000	14.984255	290,230.03	19.400000	375,758.60	85,528.57	0.06
		Base		14.984255	290,230.03	19.400000	375,758.60	85,528.57	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	30,590.000	26.076121	797,668.55	34.240000	1,047,401.60	249,733.05	0.17
		Base		26.076121	797,668.55	34.240000	1,047,401.60	249,733.05	0.17
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	23,263.000	43.295680	1,007,187.40	55.000000	1,279,465.00	272,277.60	0.21
		Base		43.295680	1,007,187.40	55.000000	1,279,465.00	272,277.60	0.21
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	43,898.000	30.612677	1,343,835.31	18.350000	805,528.30	-538,307.01	0.13
		Base		30.612677	1,343,835.31	18.350000	805,528.30	-538,307.01	0.13
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,473.000	23.863084	1,108,989.12	33.860000	1,573,575.78	464,586.66	0.25
		Base		23.863084	1,108,989.12	33.860000	1,573,575.78	464,586.66	0.25
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,566.000	24.767626	187,391.86	146.490000	1,108,343.34	920,951.48	0.18
		Base		24.767626	187,391.86	146.490000	1,108,343.34	920,951.48	0.18
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,764.000	19.214864	667,985.54	36.930000	1,283,834.52	615,848.98	0.21
		Base		19.214864	667,985.54	36.930000	1,283,834.52	615,848.98	0.21
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,479.000	20.191873	615,428.10	14.800000	451,089.20	-164,338.90	0.07
		Base		20.191873	615,428.10	14.800000	451,089.20	-164,338.90	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
			36,247.000	Local 17.314485	627,598.12	51.300000	1,859,471.10	1,231,872.98	0.30
				Base 17.314485	627,598.12	51.300000	1,859,471.10	1,231,872.98	0.30
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
			27,342.000	Local 30.706016	839,563.88	45.250000	1,237,225.50	397,661.62	0.20
				Base 30.706016	839,563.88	45.250000	1,237,225.50	397,661.62	0.20
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
			6,546.000	Local 73.254600	479,524.61	113.150000	740,679.90	261,155.29	0.12
				Base 73.254600	479,524.61	113.150000	740,679.90	261,155.29	0.12
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
			26,546.000	Local 16.965266	450,359.96	40.150000	1,065,821.90	615,461.94	0.17
				Base 16.965266	450,359.96	40.150000	1,065,821.90	615,461.94	0.17
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
			6,781.000	Local 140.019963	949,475.37	129.570000	878,614.17	-70,861.20	0.14
				Base 140.019963	949,475.37	129.570000	878,614.17	-70,861.20	0.14
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
			73,593.000	Local 11.232556	826,637.49	8.420000	619,653.06	-206,984.43	0.10
				Base 11.232556	826,637.49	8.420000	619,653.06	-206,984.43	0.10
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
			31,966.000	Local 26.464096	845,951.28	45.600000	1,457,649.60	611,698.32	0.23
				Base 26.464096	845,951.28	45.600000	1,457,649.60	611,698.32	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
			55,253.000	Local 15.687135	866,761.26	23.600000	1,303,970.80	437,209.54	0.21
				Base 15.687135	866,761.26	23.600000	1,303,970.80	437,209.54	0.21
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
			8,195.000	Local 13.079961	107,190.28	44.540000	365,005.30	257,815.02	0.06
				Base 13.079961	107,190.28	44.540000	365,005.30	257,815.02	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
			30,011.000	Local 17.498038	525,133.61	21.600000	648,237.60	123,103.99	0.10
				Base 17.498038	525,133.61	21.600000	648,237.60	123,103.99	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
610236101	MONRO INC COMMON STOCK USD.01								
		23,648.000	Local	42.367604	1,001,909.09	56.100000	1,326,652.80	324,743.71	0.21
			Base	42.367604	1,001,909.09	56.100000	1,326,652.80	324,743.71	0.21
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		23,357.000	Local	46.026357	1,075,037.62	81.530000	1,904,296.21	829,258.59	0.31
			Base	46.026357	1,075,037.62	81.530000	1,904,296.21	829,258.59	0.31
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		13,748.000	Local	33.789817	464,542.41	21.450000	294,894.60	-169,647.81	0.05
			Base	33.789817	464,542.41	21.450000	294,894.60	-169,647.81	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		11,166.000	Local	20.388525	227,658.27	49.100000	548,250.60	320,592.33	0.09
			Base	20.388525	227,658.27	49.100000	548,250.60	320,592.33	0.09
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		41,484.000	Local	23.029788	955,367.73	30.200000	1,252,816.80	297,449.07	0.20
			Base	23.029788	955,367.73	30.200000	1,252,816.80	297,449.07	0.20
625383104	MULTI COLOR CORP COMMON STOCK								
		10,014.000	Local	61.392583	614,785.33	69.400000	694,971.60	80,186.27	0.11
			Base	61.392583	614,785.33	69.400000	694,971.60	80,186.27	0.11
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		19,401.000	Local	13.866267	269,019.44	19.600000	380,259.60	111,240.16	0.06
			Base	13.866267	269,019.44	19.600000	380,259.60	111,240.16	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		50,335.000	Local	19.623063	987,726.87	36.510000	1,837,730.85	850,003.98	0.30
			Base	19.623063	987,726.87	36.510000	1,837,730.85	850,003.98	0.30
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		31,430.000	Local	22.565269	709,226.40	38.100000	1,197,483.00	488,256.60	0.19
			Base	22.565269	709,226.40	38.100000	1,197,483.00	488,256.60	0.19
62914B100	NIC INC COMMON STOCK								
		47,749.000	Local	16.935880	808,671.32	15.350000	732,947.15	-75,724.17	0.12
			Base	16.935880	808,671.32	15.350000	732,947.15	-75,724.17	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
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	41,722.000	14.729508	614,544.52	16.650000	694,671.30	80,126.78	0.11
		Base		14.729508	614,544.52	16.650000	694,671.30	80,126.78	0.11
630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,118.000	16.427933	281,213.35	41.970000	718,442.46	437,229.11	0.12
		Base		16.427933	281,213.35	41.970000	718,442.46	437,229.11	0.12
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	19,435.000	31.602010	614,185.07	38.940000	756,798.90	142,613.83	0.12
		Base		31.602010	614,185.07	38.940000	756,798.90	142,613.83	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,617.000	93.349779	337,646.15	112.900000	408,359.30	70,713.15	0.07
		Base		93.349779	337,646.15	112.900000	408,359.30	70,713.15	0.07
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	36,226.000	23.873615	864,845.56	28.120000	1,018,675.12	153,829.56	0.16
		Base		23.873615	864,845.56	28.120000	1,018,675.12	153,829.56	0.16
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	16,169.000	27.517189	444,925.43	58.800000	950,737.20	505,811.77	0.15
		Base		27.517189	444,925.43	58.800000	950,737.20	505,811.77	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	23,921.000	21.264021	508,656.65	36.900000	882,684.90	374,028.25	0.14
		Base		21.264021	508,656.65	36.900000	882,684.90	374,028.25	0.14
63910B102	NAUTILUS INC COMMON STOCK								
		Local	22,195.000	23.595540	523,703.01	14.950000	331,815.25	-191,887.76	0.05
		Base		23.595540	523,703.01	14.950000	331,815.25	-191,887.76	0.05
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,468.000	11.918424	386,967.39	24.360000	790,920.48	403,953.09	0.13
		Base		11.918424	386,967.39	24.360000	790,920.48	403,953.09	0.13
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,162.000	30.592072	372,060.78	81.150000	986,946.30	614,885.52	0.16
		Base		30.592072	372,060.78	81.150000	986,946.30	614,885.52	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
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	37,116.000	24.776437	919,602.24	75.710000	2,810,052.36	1,890,450.12	0.45
		Base		24.776437	919,602.24	75.710000	2,810,052.36	1,890,450.12	0.45
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,608.000	35.546333	803,631.50	60.450000	1,366,653.60	563,022.10	0.22
		Base		35.546333	803,631.50	60.450000	1,366,653.60	563,022.10	0.22
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	42,625.000	16.042492	683,811.21	16.700000	711,837.50	28,026.29	0.11
		Base		16.042492	683,811.21	16.700000	711,837.50	28,026.29	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	80,622.000	6.063436	488,846.35	6.160000	496,631.52	7,785.17	0.08
		Base		6.063436	488,846.35	6.160000	496,631.52	7,785.17	0.08
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,275.000	11.463111	736,791.44	10.850000	697,383.75	-39,407.69	0.11
		Base		11.463111	736,791.44	10.850000	697,383.75	-39,407.69	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,575.000	15.604627	523,925.36	16.340000	548,615.50	24,690.14	0.09
		Base		15.604627	523,925.36	16.340000	548,615.50	24,690.14	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	73,930.000	12.659924	935,948.19	17.240000	1,274,553.20	338,605.01	0.20
		Base		12.659924	935,948.19	17.240000	1,274,553.20	338,605.01	0.20
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	20,714.000	46.726263	967,887.82	59.800000	1,238,697.20	270,809.38	0.20
		Base		46.726263	967,887.82	59.800000	1,238,697.20	270,809.38	0.20
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,762.000	15.100607	328,619.40	37.300000	811,722.60	483,103.20	0.13
		Base		15.100607	328,619.40	37.300000	811,722.60	483,103.20	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,773.000	15.210291	483,276.57	14.100000	447,999.30	-35,277.27	0.07
		Base		15.210291	483,276.57	14.100000	447,999.30	-35,277.27	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
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,876.000	49.574390	638,319.84	68.580000	883,036.08	244,716.24	0.14
		Base		49.574390	638,319.84	68.580000	883,036.08	244,716.24	0.14
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	122,063.000	8.789626	1,072,888.12	8.560000	1,044,859.28	-28,028.84	0.17
		Base		8.789626	1,072,888.12	8.560000	1,044,859.28	-28,028.84	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,236.000	24.767708	1,070,856.62	35.400000	1,530,554.40	459,697.78	0.25
		Base		24.767708	1,070,856.62	35.400000	1,530,554.40	459,697.78	0.25
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	96,403.000	12.114362	1,167,860.80	17.950000	1,730,433.85	562,573.05	0.28
		Base		12.114362	1,167,860.80	17.950000	1,730,433.85	562,573.05	0.28
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	35,560.000	27.448682	976,075.13	70.700000	2,514,092.00	1,538,016.87	0.40
		Base		27.448682	976,075.13	70.700000	2,514,092.00	1,538,016.87	0.40
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,577.000	23.237389	152,832.31	23.130000	152,126.01	-706.30	0.02
		Base		23.237389	152,832.31	23.130000	152,126.01	-706.30	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,940.000	20.690882	578,103.24	46.550000	1,300,607.00	722,503.76	0.21
		Base		20.690882	578,103.24	46.550000	1,300,607.00	722,503.76	0.21
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	21,703.000	12.463147	270,487.69	21.650000	469,869.95	199,382.26	0.08
		Base		12.463147	270,487.69	21.650000	469,869.95	199,382.26	0.08
684000102	OPUS BANK COMMON STOCK								
		Local	12,420.000	34.748689	431,578.72	29.600000	367,632.00	-63,946.72	0.06
		Base		34.748689	431,578.72	29.600000	367,632.00	-63,946.72	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,921.000	13.051263	573,224.51	17.010000	747,096.21	173,871.70	0.12
		Base		13.051263	573,224.51	17.010000	747,096.21	173,871.70	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
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	20,316.000	8.496227	172,609.35	7.760000	157,652.16	-14,957.19	0.03
		Base		8.496227	172,609.35	7.760000	157,652.16	-14,957.19	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	28,366.000	13.801299	391,487.65	15.900000	451,019.40	59,531.75	0.07
		Base		13.801299	391,487.65	15.900000	451,019.40	59,531.75	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	44,344.000	15.979872	708,611.43	16.300000	722,807.20	14,195.77	0.12
		Base		15.979872	708,611.43	16.300000	722,807.20	14,195.77	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,129.000	47.727224	578,883.50	82.520000	1,000,885.08	422,001.58	0.16
		Base		47.727224	578,883.50	82.520000	1,000,885.08	422,001.58	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	47,469.000	47.672295	2,262,956.19	60.490000	2,871,399.81	608,443.62	0.46
		Base		47.672295	2,262,956.19	60.490000	2,871,399.81	608,443.62	0.46
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,794.000	18.255100	361,341.45	12.640000	250,196.16	-111,145.29	0.04
		Base		18.255100	361,341.45	12.640000	250,196.16	-111,145.29	0.04
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	35,864.000	9.120168	327,085.71	20.700000	742,384.80	415,299.09	0.12
		Base		9.120168	327,085.71	20.700000	742,384.80	415,299.09	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,581.000	30.838334	1,004,743.75	38.600000	1,257,626.60	252,882.85	0.20
		Base		30.838334	1,004,743.75	38.600000	1,257,626.60	252,882.85	0.20
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,340.000	66.116266	948,107.26	122.560000	1,757,510.40	809,403.14	0.28
		Base		66.116266	948,107.26	122.560000	1,757,510.40	809,403.14	0.28
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	27,971.000	40.404979	1,130,167.66	41.300000	1,155,202.30	25,034.64	0.19
		Base		40.404979	1,130,167.66	41.300000	1,155,202.30	25,034.64	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
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,138.000	20.979901	380,533.44	17.810000	323,037.78	-57,495.66	0.05
		Base		20.979901	380,533.44	17.810000	323,037.78	-57,495.66	0.05
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,704.000	26.794270	367,188.67	20.670000	283,261.68	-83,926.99	0.05
		Base		26.794270	367,188.67	20.670000	283,261.68	-83,926.99	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	17,432.000	43.413749	756,788.48	60.600000	1,056,379.20	299,590.72	0.17
		Base		43.413749	756,788.48	60.600000	1,056,379.20	299,590.72	0.17
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	60,761.000	18.897492	1,148,230.53	34.080000	2,070,734.88	922,504.35	0.33
		Base		18.897492	1,148,230.53	34.080000	2,070,734.88	922,504.35	0.33
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	224,772.000	4.781361	1,074,716.15	2.420000	543,948.24	-530,767.91	0.09
		Base		4.781361	1,074,716.15	2.420000	543,948.24	-530,767.91	0.09
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,652.000	16.115468	816,280.69	11.010000	557,678.52	-258,602.17	0.09
		Base		16.115468	816,280.69	11.010000	557,678.52	-258,602.17	0.09
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,728.000	16.107165	704,334.10	18.720000	818,588.16	114,254.06	0.13
		Base		16.107165	704,334.10	18.720000	818,588.16	114,254.06	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,083.000	12.973310	325,409.53	26.110000	654,917.13	329,507.60	0.11
		Base		12.973310	325,409.53	26.110000	654,917.13	329,507.60	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,842.000	13.002459	192,982.49	35.970000	533,866.74	340,884.25	0.09
		Base		13.002459	192,982.49	35.970000	533,866.74	340,884.25	0.09
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,114.000	32.070265	452,639.72	45.200000	637,952.80	185,313.08	0.10
		Base		32.070265	452,639.72	45.200000	637,952.80	185,313.08	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
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	49,975.000	9.723200	485,916.91	8.700000	434,782.50	-51,134.41	0.07
		Base		9.723200	485,916.91	8.700000	434,782.50	-51,134.41	0.07
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	56,545.000	9.746483	551,114.87	5.500000	310,997.50	-240,117.37	0.05
		Base		9.746483	551,114.87	5.500000	310,997.50	-240,117.37	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,286.000	34.696527	356,888.48	74.800000	769,392.80	412,504.32	0.12
		Base		34.696527	356,888.48	74.800000	769,392.80	412,504.32	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	24,270.000	33.254489	807,086.46	58.150000	1,411,300.50	604,214.04	0.23
		Base		33.254489	807,086.46	58.150000	1,411,300.50	604,214.04	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,275.000	38.258891	240,074.54	33.810000	212,157.75	-27,916.79	0.03
		Base		38.258891	240,074.54	33.810000	212,157.75	-27,916.79	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,493.000	40.595092	872,510.31	75.150000	1,615,198.95	742,688.64	0.26
		Base		40.595092	872,510.31	75.150000	1,615,198.95	742,688.64	0.26
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,468.000	38.710747	1,489,125.01	38.400000	1,477,171.20	-11,953.81	0.24
		Base		38.710747	1,489,125.01	38.400000	1,477,171.20	-11,953.81	0.24
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	50,691.000	11.186385	567,049.05	7.600000	385,251.60	-181,797.45	0.06
		Base		11.186385	567,049.05	7.600000	385,251.60	-181,797.45	0.06
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	33,428.000	24.230178	809,966.40	37.880000	1,266,252.64	456,286.24	0.20
		Base		24.230178	809,966.40	37.880000	1,266,252.64	456,286.24	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	51,477.000	18.128184	933,184.52	16.270000	837,530.79	-95,653.73	0.13
		Base		18.128184	933,184.52	16.270000	837,530.79	-95,653.73	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
743713109	PROTO LABS INC COMMON STOCK USD.001								
		18,023.000	Local	76.503738	1,378,826.87	120.600000	2,173,573.80	794,746.93	0.35
			Base	76.503738	1,378,826.87	120.600000	2,173,573.80	794,746.93	0.35
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		8,053.000	Local	45.084401	363,064.68	72.000000	579,816.00	216,751.32	0.09
			Base	45.084401	363,064.68	72.000000	579,816.00	216,751.32	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		43,821.000	Local	15.359880	673,085.28	27.940000	1,224,358.74	551,273.46	0.20
			Base	15.359880	673,085.28	27.940000	1,224,358.74	551,273.46	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		9,562.000	Local	49.728221	475,501.25	152.850000	1,461,551.70	986,050.45	0.24
			Base	49.728221	475,501.25	152.850000	1,461,551.70	986,050.45	0.24
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		33,987.000	Local	33.501347	1,138,610.28	17.600000	598,171.20	-540,439.08	0.10
			Base	33.501347	1,138,610.28	17.600000	598,171.20	-540,439.08	0.10
74758T303	QUALYS INC COMMON STOCK USD.001								
		23,390.000	Local	29.856434	698,341.98	76.950000	1,799,860.50	1,101,518.52	0.29
			Base	29.856434	698,341.98	76.950000	1,799,860.50	1,101,518.52	0.29
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		25,339.000	Local	17.203496	435,919.38	16.800000	425,695.20	-10,224.18	0.07
			Base	17.203496	435,919.38	16.800000	425,695.20	-10,224.18	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		25,980.000	Local	7.606127	197,607.18	13.710000	356,185.80	158,578.62	0.06
			Base	7.606127	197,607.18	13.710000	356,185.80	158,578.62	0.06
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		20,455.000	Local	12.344965	252,516.25	4.100000	83,865.50	-168,650.75	0.01
			Base	12.344965	252,516.25	4.100000	83,865.50	-168,650.75	0.01
749607107	RLI CORP COMMON STOCK USD1.0								
		28,045.000	Local	37.312254	1,046,422.17	65.680000	1,841,995.60	795,573.43	0.30
			Base	37.312254	1,046,422.17	65.680000	1,841,995.60	795,573.43	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74967X103	RH COMMON STOCK USD.0001								
		Local	13,663.000	26.771847	365,783.75	97.730000	1,335,284.99	969,501.24	0.21
		Base		26.771847	365,783.75	97.730000	1,335,284.99	969,501.24	0.21
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	79,196.000	11.468269	908,241.00	13.460000	1,065,978.16	157,737.16	0.17
		Base		11.468269	908,241.00	13.460000	1,065,978.16	157,737.16	0.17
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,138.000	13.139400	750,759.04	12.300000	702,797.40	-47,961.64	0.11
		Base		13.139400	750,759.04	12.300000	702,797.40	-47,961.64	0.11
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,760.000	21.004634	541,079.37	37.800000	973,728.00	432,648.63	0.16
		Base		21.004634	541,079.37	37.800000	973,728.00	432,648.63	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,233.000	22.215737	827,158.55	17.910000	666,843.03	-160,315.52	0.11
		Base		22.215737	827,158.55	17.910000	666,843.03	-160,315.52	0.11
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,750.000	32.649407	416,279.94	52.100000	664,275.00	247,995.06	0.11
		Base		32.649407	416,279.94	52.100000	664,275.00	247,995.06	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,344.000	41.675585	389,416.67	50.350000	470,470.40	81,053.73	0.08
		Base		41.675585	389,416.67	50.350000	470,470.40	81,053.73	0.08
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	25,231.000	15.579383	393,083.42	17.290000	436,243.99	43,160.57	0.07
		Base		15.579383	393,083.42	17.290000	436,243.99	43,160.57	0.07
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	24,688.000	17.855220	440,809.68	17.850000	440,680.80	-128.88	0.07
		Base		17.855220	440,809.68	17.850000	440,680.80	-128.88	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	27,012.000	20.563299	555,455.82	43.680000	1,179,884.16	624,428.34	0.19
		Base		20.563299	555,455.82	43.680000	1,179,884.16	624,428.34	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
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,481.000	11.850777	456,029.76	9.490000	365,184.69	-90,845.07	0.06
		Base		11.850777	456,029.76	9.490000	365,184.69	-90,845.07	0.06
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,310.000	11.713061	249,605.33	16.650000	354,811.50	105,206.17	0.06
		Base		11.713061	249,605.33	16.650000	354,811.50	105,206.17	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	81,034.000	16.591465	1,344,472.81	18.120000	1,468,336.08	123,863.27	0.24
		Base		16.591465	1,344,472.81	18.120000	1,468,336.08	123,863.27	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,164.000	57.741527	240,435.72	76.020000	316,547.28	76,111.56	0.05
		Base		57.741527	240,435.72	76.020000	316,547.28	76,111.56	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	39,237.000	15.062851	591,021.07	13.810000	541,862.97	-49,158.10	0.09
		Base		15.062851	591,021.07	13.810000	541,862.97	-49,158.10	0.09
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	22,767.000	24.131588	549,403.87	1.810000	41,208.27	-508,195.60	0.01
		Base		24.131588	549,403.87	1.810000	41,208.27	-508,195.60	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,180.000	49.961115	658,487.49	113.960000	1,501,992.80	843,505.31	0.24
		Base		49.961115	658,487.49	113.960000	1,501,992.80	843,505.31	0.24
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,805.000	10.132588	231,073.67	33.500000	763,967.50	532,893.83	0.12
		Base		10.132588	231,073.67	33.500000	763,967.50	532,893.83	0.12
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,956.000	7.527904	157,754.75	26.550000	556,381.80	398,627.05	0.09
		Base		7.527904	157,754.75	26.550000	556,381.80	398,627.05	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,195.000	22.951101	578,252.99	45.170000	1,138,058.15	559,805.16	0.18
		Base		22.951101	578,252.99	45.170000	1,138,058.15	559,805.16	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	30,830.000	12.555143	387,075.05	34.260000	1,056,235.80	669,160.75	0.17
		Base		12.555143	387,075.05	34.260000	1,056,235.80	669,160.75	0.17
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,428.000	73.316872	911,182.08	74.430000	925,016.04	13,833.96	0.15
		Base		73.316872	911,182.08	74.430000	925,016.04	13,833.96	0.15
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,606.000	33.637266	1,029,502.16	43.570000	1,333,503.42	304,001.26	0.21
		Base		33.637266	1,029,502.16	43.570000	1,333,503.42	304,001.26	0.21
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	174,455.000	8.721309	1,521,475.98	12.940000	2,257,447.70	735,971.72	0.36
		Base		8.721309	1,521,475.98	12.940000	2,257,447.70	735,971.72	0.36
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,965.000	48.843373	535,567.58	86.000000	942,990.00	407,422.42	0.15
		Base		48.843373	535,567.58	86.000000	942,990.00	407,422.42	0.15
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,497.000	35.332733	653,549.57	82.400000	1,524,152.80	870,603.23	0.25
		Base		35.332733	653,549.57	82.400000	1,524,152.80	870,603.23	0.25
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,305.000	73.213872	461,613.46	67.820000	427,605.10	-34,008.36	0.07
		Base		73.213872	461,613.46	67.820000	427,605.10	-34,008.36	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	51,328.000	17.137625	879,640.00	28.800000	1,478,246.40	598,606.40	0.24
		Base		17.137625	879,640.00	28.800000	1,478,246.40	598,606.40	0.24
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,724.000	43.351482	378,198.33	49.560000	432,361.44	54,163.11	0.07
		Base		43.351482	378,198.33	49.560000	432,361.44	54,163.11	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,421.000	35.490966	653,779.08	39.150000	721,182.15	67,403.07	0.12
		Base		35.490966	653,779.08	39.150000	721,182.15	67,403.07	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
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,881.000	31.386891	624,002.78	44.990000	894,446.19	270,443.41	0.14
		Base		31.386891	624,002.78	44.990000	894,446.19	270,443.41	0.14
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	21,202.000	25.806571	547,150.92	43.750000	927,587.50	380,436.58	0.15
		Base		25.806571	547,150.92	43.750000	927,587.50	380,436.58	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,179.000	32.274352	715,812.85	43.810000	971,661.99	255,849.14	0.16
		Base		32.274352	715,812.85	43.810000	971,661.99	255,849.14	0.16
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,633.000	15.983517	633,474.72	12.490000	495,016.17	-138,458.55	0.08
		Base		15.983517	633,474.72	12.490000	495,016.17	-138,458.55	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,790.000	26.605570	899,002.22	31.180000	1,053,572.20	154,569.98	0.17
		Base		26.605570	899,002.22	31.180000	1,053,572.20	154,569.98	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,092.000	46.437179	561,518.37	52.230000	631,565.16	70,046.79	0.10
		Base		46.437179	561,518.37	52.230000	631,565.16	70,046.79	0.10
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,129.000	13.497537	1,041,051.51	18.100000	1,396,034.90	354,983.39	0.22
		Base		13.497537	1,041,051.51	18.100000	1,396,034.90	354,983.39	0.22
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,301.000	19.807732	837,886.86	56.850000	2,404,811.85	1,566,924.99	0.39
		Base		19.807732	837,886.86	56.850000	2,404,811.85	1,566,924.99	0.39
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,806.000	20.009988	956,597.49	48.400000	2,313,810.40	1,357,212.91	0.37
		Base		20.009988	956,597.49	48.400000	2,313,810.40	1,357,212.91	0.37
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,875.000	27.299485	133,084.99	27.100000	132,112.50	-972.49	0.02
		Base		27.299485	133,084.99	27.100000	132,112.50	-972.49	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
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,506.000	22.578305	733,930.39	42.010000	1,365,577.06	631,646.67	0.22
		Base		22.578305	733,930.39	42.010000	1,365,577.06	631,646.67	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,661.000	37.356797	510,331.20	59.620000	814,468.82	304,137.62	0.13
		Base		37.356797	510,331.20	59.620000	814,468.82	304,137.62	0.13
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	8,183.000	29.684001	242,904.18	32.210000	263,574.43	20,670.25	0.04
		Base		29.684001	242,904.18	32.210000	263,574.43	20,670.25	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	23,426.000	45.320793	1,061,684.89	94.140000	2,205,323.64	1,143,638.75	0.35
		Base		45.320793	1,061,684.89	94.140000	2,205,323.64	1,143,638.75	0.35
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,278.000	45.805936	608,211.22	47.390000	629,244.42	21,033.20	0.10
		Base		45.805936	608,211.22	47.390000	629,244.42	21,033.20	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	56,550.000	21.434568	1,212,124.84	32.000000	1,809,600.00	597,475.16	0.29
		Base		21.434568	1,212,124.84	32.000000	1,809,600.00	597,475.16	0.29
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,934.000	30.780882	921,394.92	63.310000	1,895,121.54	973,726.62	0.30
		Base		30.780882	921,394.92	63.310000	1,895,121.54	973,726.62	0.30
830879102	SKYWEST INC COMMON STOCK								
		Local	37,307.000	14.466931	539,717.81	57.000000	2,126,499.00	1,586,781.19	0.34
		Base		14.466931	539,717.81	57.000000	2,126,499.00	1,586,781.19	0.34
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	27,727.000	19.679064	545,641.40	27.970000	775,524.19	229,882.79	0.12
		Base		19.679064	545,641.40	27.970000	775,524.19	229,882.79	0.12
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	26,052.000	24.182430	630,000.67	55.850000	1,455,004.20	825,003.53	0.23
		Base		24.182430	630,000.67	55.850000	1,455,004.20	825,003.53	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
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	27,706.000	13.408060	371,483.71	24.280000	672,701.68	301,217.97	0.11
		Base		13.408060	371,483.71	24.280000	672,701.68	301,217.97	0.11
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,293.000	16.599685	287,058.35	21.300000	368,340.90	81,282.55	0.06
		Base		16.599685	287,058.35	21.300000	368,340.90	81,282.55	0.06
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	60,412.000	27.652024	1,670,514.05	33.120000	2,000,845.44	330,331.39	0.32
		Base		27.652024	1,670,514.05	33.120000	2,000,845.44	330,331.39	0.32
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,919.000	26.103035	519,946.35	34.150000	680,233.85	160,287.50	0.11
		Base		26.103035	519,946.35	34.150000	680,233.85	160,287.50	0.11
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,971.000	22.119745	574,471.90	24.760000	643,041.96	68,570.06	0.10
		Base		22.119745	574,471.90	24.760000	643,041.96	68,570.06	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	65,268.000	10.895483	711,126.38	19.290000	1,259,019.72	547,893.34	0.20
		Base		10.895483	711,126.38	19.290000	1,259,019.72	547,893.34	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	34,852.000	47.658934	1,661,009.17	71.250000	2,483,205.00	822,195.83	0.40
		Base		47.658934	1,661,009.17	71.250000	2,483,205.00	822,195.83	0.40
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,468.000	15.027926	217,424.03	15.400000	222,807.20	5,383.17	0.04
		Base		15.027926	217,424.03	15.400000	222,807.20	5,383.17	0.04
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,767.000	41.728845	491,023.32	250.800000	2,951,163.60	2,460,140.28	0.47
		Base		41.728845	491,023.32	250.800000	2,951,163.60	2,460,140.28	0.47
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,666.000	21.379198	313,547.32	45.250000	663,636.50	350,089.18	0.11
		Base		21.379198	313,547.32	45.250000	663,636.50	350,089.18	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
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,242.000	44.440846	410,722.30	99.750000	921,889.50	511,167.20	0.15
		Base		44.440846	410,722.30	99.750000	921,889.50	511,167.20	0.15
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,256.000	45.119388	643,222.00	72.700000	1,036,411.20	393,189.20	0.17
		Base		45.119388	643,222.00	72.700000	1,036,411.20	393,189.20	0.17
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,093.000	20.825777	355,975.00	42.190000	721,153.67	365,178.67	0.12
		Base		20.825777	355,975.00	42.190000	721,153.67	365,178.67	0.12
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,639.000	43.603127	333,084.29	109.300000	834,942.70	501,858.41	0.13
		Base		43.603127	333,084.29	109.300000	834,942.70	501,858.41	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,566.000	35.881435	450,886.11	61.250000	769,667.50	318,781.39	0.12
		Base		35.881435	450,886.11	61.250000	769,667.50	318,781.39	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	75,140.000	13.946149	1,047,913.64	15.290000	1,148,890.60	100,976.96	0.18
		Base		13.946149	1,047,913.64	15.290000	1,148,890.60	100,976.96	0.18
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,329.000	13.683004	633,919.91	13.540000	627,294.66	-6,625.25	0.10
		Base		13.683004	633,919.91	13.540000	627,294.66	-6,625.25	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,362.000	19.047847	521,187.19	24.100000	659,424.20	138,237.01	0.11
		Base		19.047847	521,187.19	24.100000	659,424.20	138,237.01	0.11
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,688.000	19.955899	333,024.04	17.500000	292,040.00	-40,984.04	0.05
		Base		19.955899	333,024.04	17.500000	292,040.00	-40,984.04	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,128.000	19.147169	710,896.09	56.350000	2,092,162.80	1,381,266.71	0.34
		Base		19.147169	710,896.09	56.350000	2,092,162.80	1,381,266.71	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
868536301	SUPERVALU INC COMMON STOCK USD.01								
		Local	27,619.000	36.375597	1,004,657.60	18.490000	510,675.31	-493,982.29	0.08
		Base		36.375597	1,004,657.60	18.490000	510,675.31	-493,982.29	0.08
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,516.000	16.351235	155,598.35	51.800000	492,928.80	337,330.45	0.08
		Base		16.351235	155,598.35	51.800000	492,928.80	337,330.45	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,732.000	19.174986	550,935.70	28.150000	808,805.80	257,870.10	0.13
		Base		19.174986	550,935.70	28.150000	808,805.80	257,870.10	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,357.000	12.156395	806,661.93	18.030000	1,196,416.71	389,754.78	0.19
		Base		12.156395	806,661.93	18.030000	1,196,416.71	389,754.78	0.19
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	9,397.000	37.238635	349,931.45	54.550000	512,606.35	162,674.90	0.08
		Base		37.238635	349,931.45	54.550000	512,606.35	162,674.90	0.08
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,636.000	30.110741	320,257.84	49.630000	527,864.68	207,606.84	0.08
		Base		30.110741	320,257.84	49.630000	527,864.68	207,606.84	0.08
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,497.000	33.494135	1,188,941.32	32.810000	1,164,656.57	-24,284.75	0.19
		Base		33.494135	1,188,941.32	32.810000	1,164,656.57	-24,284.75	0.19
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,551.000	29.000557	624,991.00	21.250000	457,958.75	-167,032.25	0.07
		Base		29.000557	624,991.00	21.250000	457,958.75	-167,032.25	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,874.000	44.377907	571,321.17	78.800000	1,014,471.20	443,150.03	0.16
		Base		44.377907	571,321.17	78.800000	1,014,471.20	443,150.03	0.16
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,433.000	8.673248	784,347.82	4.220000	381,627.26	-402,720.56	0.06
		Base		8.673248	784,347.82	4.220000	381,627.26	-402,720.56	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		40,237.000	Local	23.897461	961,562.12	54.950000	2,211,023.15	1,249,461.03	0.36
			Base	23.897461	961,562.12	54.950000	2,211,023.15	1,249,461.03	0.36
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		82,028.000	Local	12.179128	999,029.53	12.360000	1,013,866.08	14,836.55	0.16
			Base	12.179128	999,029.53	12.360000	1,013,866.08	14,836.55	0.16
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		24,800.000	Local	16.358004	405,678.51	7.200000	178,560.00	-227,118.51	0.03
			Base	16.358004	405,678.51	7.200000	178,560.00	-227,118.51	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		28,181.000	Local	17.950014	505,849.35	17.530000	494,012.93	-11,836.42	0.08
			Base	17.950014	505,849.35	17.530000	494,012.93	-11,836.42	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		35,764.000	Local	21.482025	768,283.14	11.610000	415,220.04	-353,063.10	0.07
			Base	21.482025	768,283.14	11.610000	415,220.04	-353,063.10	0.07
88870P106	TIVO CORP COMMON STOCK USD.001								
		88,467.000	Local	13.936858	1,232,952.06	14.400000	1,273,924.80	40,972.74	0.20
			Base	13.936858	1,232,952.06	14.400000	1,273,924.80	40,972.74	0.20
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		24,649.000	Local	13.849240	341,369.91	35.050000	863,947.45	522,577.54	0.14
			Base	13.849240	341,369.91	35.050000	863,947.45	522,577.54	0.14
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		8,918.000	Local	44.600898	397,750.81	84.270000	751,519.86	353,769.05	0.12
			Base	44.600898	397,750.81	84.270000	751,519.86	353,769.05	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		25,606.000	Local	29.120852	745,668.54	83.950000	2,149,623.70	1,403,955.16	0.35
			Base	29.120852	745,668.54	83.950000	2,149,623.70	1,403,955.16	0.35
894650100	TREDEGAR CORP COMMON STOCK								
		18,315.000	Local	19.618413	359,311.24	23.850000	436,812.75	77,501.51	0.07
			Base	19.618413	359,311.24	23.850000	436,812.75	77,501.51	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
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	21,200.000	43.562185	923,518.32	117.830000	2,497,996.00	1,574,477.68	0.40
		Base		43.562185	923,518.32	117.830000	2,497,996.00	1,574,477.68	0.40
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,785.000	27.525213	984,989.74	21.200000	758,642.00	-226,347.74	0.12
		Base		27.525213	984,989.74	21.200000	758,642.00	-226,347.74	0.12
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	29,602.000	17.487310	517,659.35	25.800000	763,731.60	246,072.25	0.12
		Base		17.487310	517,659.35	25.800000	763,731.60	246,072.25	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	69,810.000	5.578435	389,430.52	8.700000	607,347.00	217,916.48	0.10
		Base		5.578435	389,430.52	8.700000	607,347.00	217,916.48	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,254.000	19.943394	204,499.56	35.300000	361,966.20	157,466.64	0.06
		Base		19.943394	204,499.56	35.300000	361,966.20	157,466.64	0.06
902104108	II VI INC COMMON STOCK								
		Local	39,615.000	21.720581	860,460.82	43.950000	1,741,079.25	880,618.43	0.28
		Base		21.720581	860,460.82	43.950000	1,741,079.25	880,618.43	0.28
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,289.000	46.189851	521,437.23	60.950000	688,064.55	166,627.32	0.11
		Base		46.189851	521,437.23	60.950000	688,064.55	166,627.32	0.11
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,059.000	49.715729	450,374.79	93.350000	845,657.65	395,282.86	0.14
		Base		49.715729	450,374.79	93.350000	845,657.65	395,282.86	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	57,969.000	33.212888	1,925,317.89	30.930000	1,792,981.17	-132,336.72	0.29
		Base		33.212888	1,925,317.89	30.930000	1,792,981.17	-132,336.72	0.29
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,688.000	22.437503	621,249.57	17.620000	487,862.56	-133,387.01	0.08
		Base		22.437503	621,249.57	17.620000	487,862.56	-133,387.01	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
904677200	UNIFI INC COMMON STOCK USD.1								
		12,268.000	Local	30.353371	372,375.16	31.510000	386,564.68	14,189.52	0.06
			Base	30.353371	372,375.16	31.510000	386,564.68	14,189.52	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		11,149.000	Local	68.561724	764,394.66	177.600000	1,980,062.40	1,215,667.74	0.32
			Base	68.561724	764,394.66	177.600000	1,980,062.40	1,215,667.74	0.32
909218109	UNIT CORP COMMON STOCK USD.2								
		38,226.000	Local	23.842111	911,388.55	21.840000	834,855.84	-76,532.71	0.13
			Base	23.842111	911,388.55	21.840000	834,855.84	-76,532.71	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		53,019.000	Local	15.396534	816,308.84	32.460000	1,720,996.74	904,687.90	0.28
			Base	15.396534	816,308.84	32.460000	1,720,996.74	904,687.90	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		15,256.000	Local	22.884218	349,121.63	53.640000	818,331.84	469,210.21	0.13
			Base	22.884218	349,121.63	53.640000	818,331.84	469,210.21	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		14,792.000	Local	22.306516	329,957.98	20.690000	306,046.48	-23,911.50	0.05
			Base	22.306516	329,957.98	20.690000	306,046.48	-23,911.50	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		18,031.000	Local	47.788099	861,667.22	66.150000	1,192,750.65	331,083.43	0.19
			Base	47.788099	861,667.22	66.150000	1,192,750.65	331,083.43	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		10,324.000	Local	29.714122	306,768.60	29.650000	306,106.60	-662.00	0.05
			Base	29.714122	306,768.60	29.650000	306,106.60	-662.00	0.05
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		44,097.000	Local	12.758250	562,600.56	36.780000	1,621,887.66	1,059,287.10	0.26
			Base	12.758250	562,600.56	36.780000	1,621,887.66	1,059,287.10	0.26
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		9,113.000	Local	43.013305	391,980.25	62.170000	566,555.21	174,574.96	0.09
			Base	43.013305	391,980.25	62.170000	566,555.21	174,574.96	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
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,357.000	16.332699	381,482.85	35.650000	832,677.05	451,194.20	0.13
		Base		16.332699	381,482.85	35.650000	832,677.05	451,194.20	0.13
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,484.000	19.614601	421,400.09	21.850000	469,425.40	48,025.31	0.08
		Base		19.614601	421,400.09	21.850000	469,425.40	48,025.31	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,773.000	46.971017	740,873.85	60.600000	955,843.80	214,969.95	0.15
		Base		46.971017	740,873.85	60.600000	955,843.80	214,969.95	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,187.000	28.662677	779,252.19	36.960000	1,004,831.52	225,579.33	0.16
		Base		28.662677	779,252.19	36.960000	1,004,831.52	225,579.33	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,798.000	35.598175	1,238,745.28	17.050000	593,305.90	-645,439.38	0.10
		Base		35.598175	1,238,745.28	17.050000	593,305.90	-645,439.38	0.10
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,560.000	17.080974	231,618.01	11.650000	157,974.00	-73,644.01	0.03
		Base		17.080974	231,618.01	11.650000	157,974.00	-73,644.01	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,037.000	43.079179	346,227.36	33.250000	267,230.25	-78,997.11	0.04
		Base		43.079179	346,227.36	33.250000	267,230.25	-78,997.11	0.04
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,727.000	22.889842	337,098.70	52.900000	779,058.30	441,959.60	0.13
		Base		22.889842	337,098.70	52.900000	779,058.30	441,959.60	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	162,761.000	6.322607	1,029,073.91	9.510000	1,547,857.11	518,783.20	0.25
		Base		6.322607	1,029,073.91	9.510000	1,547,857.11	518,783.20	0.25
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,751.000	12.021490	141,264.53	43.850000	515,281.35	374,016.82	0.08
		Base		12.021490	141,264.53	43.850000	515,281.35	374,016.82	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
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,718.000	24.287867	478,908.16	48.550000	957,308.90	478,400.74	0.15
		Base		24.287867	478,908.16	48.550000	957,308.90	478,400.74	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,165.000	108.041348	558,033.56	125.550000	648,465.75	90,432.19	0.10
		Base		108.041348	558,033.56	125.550000	648,465.75	90,432.19	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,298.000	20.306505	838,618.03	16.940000	699,588.12	-139,029.91	0.11
		Base		20.306505	838,618.03	16.940000	699,588.12	-139,029.91	0.11
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,604.000	40.920983	720,372.99	5.100000	89,780.40	-630,592.59	0.01
		Base		40.920983	720,372.99	5.100000	89,780.40	-630,592.59	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	149,913.000	8.249144	1,236,653.99	11.450000	1,716,503.85	479,849.86	0.28
		Base		8.249144	1,236,653.99	11.450000	1,716,503.85	479,849.86	0.28
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,075.000	55.007666	554,202.23	137.550000	1,385,816.25	831,614.02	0.22
		Base		55.007666	554,202.23	137.550000	1,385,816.25	831,614.02	0.22
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	41,533.000	13.975661	580,451.12	20.010000	831,075.33	250,624.21	0.13
		Base		13.975661	580,451.12	20.010000	831,075.33	250,624.21	0.13
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	59,898.000	17.635100	1,056,307.22	19.400000	1,162,021.20	105,713.98	0.19
		Base		17.635100	1,056,307.22	19.400000	1,162,021.20	105,713.98	0.19
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,601.000	42.844436	1,225,393.72	47.450000	1,357,117.45	131,723.73	0.22
		Base		42.844436	1,225,393.72	47.450000	1,357,117.45	131,723.73	0.22
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,196.000	20.210921	408,179.76	56.120000	1,133,399.52	725,219.76	0.18
		Base		20.210921	408,179.76	56.120000	1,133,399.52	725,219.76	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
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	133,829.000	7.058451	944,625.42	7.270000	972,936.83	28,311.41	0.16
		Base		7.058451	944,625.42	7.270000	972,936.83	28,311.41	0.16
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,962.000	39.851186	795,509.38	76.950000	1,536,075.90	740,566.52	0.25
		Base		39.851186	795,509.38	76.950000	1,536,075.90	740,566.52	0.25
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,140.000	47.028712	900,129.54	57.230000	1,095,382.20	195,252.66	0.18
		Base		47.028712	900,129.54	57.230000	1,095,382.20	195,252.66	0.18
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,233.000	12.936779	365,244.09	12.240000	345,571.92	-19,672.17	0.06
		Base		12.936779	365,244.09	12.240000	345,571.92	-19,672.17	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	20,969.000	30.978408	649,586.23	50.610000	1,061,241.09	411,654.86	0.17
		Base		30.978408	649,586.23	50.610000	1,061,241.09	411,654.86	0.17
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,754.000	15.409967	319,818.46	36.250000	752,332.50	432,514.04	0.12
		Base		15.409967	319,818.46	36.250000	752,332.50	432,514.04	0.12
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,760.000	8.724626	730,774.64	10.960000	918,009.60	187,234.96	0.15
		Base		8.724626	730,774.64	10.960000	918,009.60	187,234.96	0.15
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	69,166.000	20.865111	1,443,156.27	33.530000	2,319,135.98	875,979.71	0.37
		Base		20.865111	1,443,156.27	33.530000	2,319,135.98	875,979.71	0.37
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,388.000	65.874079	289,055.46	107.850000	473,245.80	184,190.34	0.08
		Base		65.874079	289,055.46	107.850000	473,245.80	184,190.34	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,808.000	16.922520	487,503.96	57.890000	1,667,695.12	1,180,191.16	0.27
		Base		16.922520	487,503.96	57.890000	1,667,695.12	1,180,191.16	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
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,414.000	11.031123	192,095.98	32.460000	565,258.44	373,162.46	0.09
		Base		11.031123	192,095.98	32.460000	565,258.44	373,162.46	0.09
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,601.000	20.897045	743,955.70	19.750000	703,119.75	-40,835.95	0.11
		Base		20.897045	743,955.70	19.750000	703,119.75	-40,835.95	0.11
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,176.000	25.312399	333,516.17	24.250000	319,518.00	-13,998.17	0.05
		Base		25.312399	333,516.17	24.250000	319,518.00	-13,998.17	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	60,741.000	8.742591	531,033.74	11.950000	725,854.95	194,821.21	0.12
		Base		8.742591	531,033.74	11.950000	725,854.95	194,821.21	0.12
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	33,077.000	27.008136	893,348.10	25.660000	848,755.82	-44,592.28	0.14
		Base		27.008136	893,348.10	25.660000	848,755.82	-44,592.28	0.14
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,871.000	24.854675	667,869.96	35.130000	943,978.23	276,108.27	0.15
		Base		24.854675	667,869.96	35.130000	943,978.23	276,108.27	0.15
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	21,400.000	34.662113	741,769.22	37.930000	811,702.00	69,932.78	0.13
		Base		34.662113	741,769.22	37.930000	811,702.00	69,932.78	0.13
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	49,036.000	14.177060	695,186.33	8.750000	429,065.00	-266,121.33	0.07
		Base		14.177060	695,186.33	8.750000	429,065.00	-266,121.33	0.07
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	177,782.000	4.582887	814,754.82	5.560000	988,467.92	173,713.10	0.16
		Base		4.582887	814,754.82	5.560000	988,467.92	173,713.10	0.16
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	60,270.000	16.421648	989,732.71	13.350000	804,604.50	-185,128.21	0.13
		Base		16.421648	989,732.71	13.350000	804,604.50	-185,128.21	0.13

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

Holdings

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		90,333.000	Local	13.700500	1,237,607.27	17.540000	1,584,440.82	346,833.55	0.25
			Base	13.700500	1,237,607.27	17.540000	1,584,440.82	346,833.55	0.25
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		13,091.000	Local	38.945044	509,829.57	54.650000	715,423.15	205,593.58	0.12
			Base	38.945044	509,829.57	54.650000	715,423.15	205,593.58	0.12
US DOLLAR Total									
		20,619,667.000	Local		435,407,280.60		616,848,220.47	181,440,939.87	99.19
			Base		435,407,280.60		616,848,220.47	181,440,939.87	99.19
EQUITY Total									
		20,619,667.000	Base		435,407,280.60		616,848,220.47	181,440,939.87	99.19

& 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								
		25,651,733.770	Base	440,440,410.06		621,882,300.08	181,441,890.02	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								
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.9294995	31 Dec 2030		
			33,990,382.370	Local	100.035707	34,002,519.42	100.040000	34,003,978.52	1,459.10	1.49
				Base	100.035707	34,002,519.42	100.040000	34,003,978.52	1,459.10	1.49
04821UFK3	ATLANTIC ASSET SECUR					2.31	19 Jun 2018		
			6,400,000.000	Local	99.884500	6,392,608.00	99.884500	6,392,608.00	0.00	0.28
				Base	99.884500	6,392,608.00	99.884500	6,392,608.00	0.00	0.28
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
			10,000,000.000	Local	99.618333	9,961,833.33	99.618333	9,961,833.33	0.00	0.44
				Base	99.618333	9,961,833.33	99.618333	9,961,833.33	0.00	0.44
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
			10,000,000.000	Local	99.775167	9,977,516.67	99.775167	9,977,516.67	0.00	0.44
				Base	99.775167	9,977,516.67	99.775167	9,977,516.67	0.00	0.44
82124MFS4	SHEFFIELD RECEIVABLE					2.33	26 Jun 2018		
			8,750,000.000	Local	99.838194	8,735,842.01	99.838194	8,735,842.01	0.00	0.38
				Base	99.838194	8,735,842.01	99.838194	8,735,842.01	0.00	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
82124MHU7	SHEFFIELD RECEIVABLE				2.36	28 Aug 2018		
	5,000,000.000	Local	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	0.22
		Base	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	0.22
92646LH37	VICTORY RECEIVABLES				2.3	03 Aug 2018		
	5,000,000.000	Local	99.597500	4,979,875.00	99.597500	4,979,875.00	0.00	0.22
		Base	99.597500	4,979,875.00	99.597500	4,979,875.00	0.00	0.22
US DOLLAR Total								
	79,140,382.370	Local		79,021,349.98		79,022,809.08	1,459.10	3.46
		Base		79,021,349.98		79,022,809.08	1,459.10	3.46
CASH EQUIVALENT Total								
	79,140,382.370	Base		79,021,349.98		79,022,809.08	1,459.10	3.46
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	99.933362	4,996,668.08	102.395243	5,119,762.15	123,094.07	0.22
		Base	99.933362	4,996,668.08	102.395243	5,119,762.15	123,094.07	0.22
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1				4.1	15 Feb 2028		
	10,205,000.000	Local	100.296022	10,235,209.03	97.559168	9,955,913.09	-279,295.94	0.44
		Base	100.296022	10,235,209.03	97.559168	9,955,913.09	-279,295.94	0.44
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15				1.0	15 Nov 2046		
	10,062,000.000	Local	99.865265	10,048,442.94	97.323355	9,792,675.98	-255,766.96	0.43
		Base	99.865265	10,048,442.94	97.323355	9,792,675.98	-255,766.96	0.43
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.732	29 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.247791	5,012,389.55	12,389.55	0.22
		Base	100.000000	5,000,000.00	100.247791	5,012,389.55	12,389.55	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375	25 Feb 2024		
	5,000,000.000	Local	105.986719	5,299,335.95	100.830881	5,041,544.05	-257,791.90	0.22
		Base	105.986719	5,299,335.95	100.830881	5,041,544.05	-257,791.90	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.757761	4,987,888.07	145.219455	7,260,972.75	2,273,084.68	0.32
		Base		99.757761	4,987,888.07	145.219455	7,260,972.75	2,273,084.68	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.96938	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.037000	10,003,700.00	3,700.00	0.44
		Base		100.000000	10,000,000.00	100.037000	10,003,700.00	3,700.00	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.23871	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.009550	4,000,382.00	382.00	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.009550	4,000,382.00	382.00	0.18
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					2.7275	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.345268	7,024,168.76	24,168.76	0.31
		Base		100.000000	7,000,000.00	100.345268	7,024,168.76	24,168.76	0.31
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.934984	2,998,049.51	115.154327	3,454,629.81	456,580.30	0.15
		Base		99.934984	2,998,049.51	115.154327	3,454,629.81	456,580.30	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					2.66725	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.924789	10,092,478.90	92,478.90	0.44
		Base		100.000000	10,000,000.00	100.924789	10,092,478.90	92,478.90	0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.666711	5,283,335.57	104.941764	5,247,088.20	-36,247.37	0.23
		Base		105.666711	5,283,335.57	104.941764	5,247,088.20	-36,247.37	0.23
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6725	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.235772	13,030,650.36	30,650.36	0.57
		Base		100.000000	13,000,000.00	100.235772	13,030,650.36	30,650.36	0.57
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.253714	7,017,759.98	17,759.98	0.31
		Base		100.000000	7,000,000.00	100.253714	7,017,759.98	17,759.98	0.31
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.655	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.511719	10,051,171.90	51,171.90	0.44
		Base		100.000000	10,000,000.00	100.511719	10,051,171.90	51,171.90	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
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995470	9,999,547.00	97.022926	9,702,292.60	-297,254.40	0.42
		Base		99.995470	9,999,547.00	97.022926	9,702,292.60	-297,254.40	0.42
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					3.01805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.373000	7,026,110.00	26,110.00	0.31
		Base		100.000000	7,000,000.00	100.373000	7,026,110.00	26,110.00	0.31
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.979799	2,749,444.48	98.933250	2,720,664.38	-28,780.10	0.12
Original Face:		Base	2,750,000.000	99.979799	2,749,444.48	98.933250	2,720,664.38	-28,780.10	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.866361	14,979,954.19	94.561000	14,184,150.00	-795,804.19	0.62
		Base		99.866361	14,979,954.19	94.561000	14,184,150.00	-795,804.19	0.62
06406HCP2	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1					2.1	15 Jan 2019		
		Local	10,000,000.000	100.058991	10,005,899.14	99.738588	9,973,858.80	-32,040.34	0.44
		Base		100.058991	10,005,899.14	99.738588	9,973,858.80	-32,040.34	0.44
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.19063	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.455130	3,043,653.90	43,653.90	0.13
		Base		100.000000	3,000,000.00	101.455130	3,043,653.90	43,653.90	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.927323	2,997,819.69	97.110000	2,913,300.00	-84,519.69	0.13
		Base		99.927323	2,997,819.69	97.110000	2,913,300.00	-84,519.69	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,536,157.400	109.737518	3,880,491.38	103.399180	3,656,357.76	-224,133.62	0.16
Original Face:		Base	4,153,000.000	109.737518	3,880,491.38	103.399180	3,656,357.76	-224,133.62	0.16
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.585624	5,129,281.20	103.350300	5,167,515.00	38,233.80	0.23
Original Face:		Base	5,000,000.000	102.585624	5,129,281.20	103.350300	5,167,515.00	38,233.80	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.398203	3,379,140.71	100.767010	3,325,311.33	-53,829.38	0.15
Original Face:		Base	3,300,000.000	102.398203	3,379,140.71	100.767010	3,325,311.33	-53,829.38	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
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	1,976,401.370	99.998590	1,976,373.50	99.420890	1,964,955.83	-11,417.67	0.09
Original Face:		Base	5,900,000.000	99.998590	1,976,373.50	99.420890	1,964,955.83	-11,417.67	0.09
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.481206	5,224,060.31	102.141270	5,107,063.50	-116,996.81	0.22
Original Face:		Base	5,000,000.000	104.481206	5,224,060.31	102.141270	5,107,063.50	-116,996.81	0.22
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.044653	6,448,534.40	102.587850	6,419,947.65	-28,586.75	0.28
Original Face:		Base	6,258,000.000	103.044653	6,448,534.40	102.587850	6,419,947.65	-28,586.75	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.835108	7,986,808.65	96.657000	7,732,560.00	-254,248.65	0.34
		Base		99.835108	7,986,808.65	96.657000	7,732,560.00	-254,248.65	0.34
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.68725	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.451100	10,045,110.00	45,110.00	0.44
		Base		100.000000	10,000,000.00	100.451100	10,045,110.00	45,110.00	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.974526	4,498,853.65	98.754370	4,443,946.65	-54,907.00	0.19
Original Face:		Base	4,500,000.000	99.974526	4,498,853.65	98.754370	4,443,946.65	-54,907.00	0.19
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.58871	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.796490	7,055,754.30	55,754.30	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.796490	7,055,754.30	55,754.30	0.31
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					3.47063	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.50878	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.184858	10,118,485.80	118,485.80	0.44
		Base		100.000000	10,000,000.00	101.184858	10,118,485.80	118,485.80	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.914430	2,997,432.90	98.906120	2,967,183.60	-30,249.30	0.13
		Base		99.914430	2,997,432.90	98.906120	2,967,183.60	-30,249.30	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
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.55457	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.088210	4,043,528.40	43,528.40	0.18
		Base		100.000000	4,000,000.00	101.088210	4,043,528.40	43,528.40	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.195000	9,619,500.00	-380,500.00	0.42
		Base		100.000000	10,000,000.00	96.195000	9,619,500.00	-380,500.00	0.42
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.433540	2,028,670.80	28,670.80	0.09
		Base		100.000000	2,000,000.00	101.433540	2,028,670.80	28,670.80	0.09
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	257,294.770	99.480549	255,958.25	99.486480	255,973.51	15.26	0.01
Original Face:		Base	1,175,000.000	99.480549	255,958.25	99.486480	255,973.51	15.26	0.01
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.692886	5,134,644.30	98.059010	4,902,950.50	-231,693.80	0.21
Original Face:		Base	5,000,000.000	102.692886	5,134,644.30	98.059010	4,902,950.50	-231,693.80	0.21
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.748755	9,974,875.53	122.202293	12,220,229.30	2,245,353.77	0.54
		Base		99.748755	9,974,875.53	122.202293	12,220,229.30	2,245,353.77	0.54
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,999,620.130	111.047943	5,551,975.29	103.781500	5,188,680.77	-363,294.52	0.23
Original Face:		Base	5,000,000.000	111.047943	5,551,975.29	103.781500	5,188,680.77	-363,294.52	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.966262	2,998,987.87	99.663662	2,989,909.86	-9,078.01	0.13
		Base		99.966262	2,998,987.87	99.663662	2,989,909.86	-9,078.01	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.924255	2,997,727.65	98.076910	2,942,307.30	-55,420.35	0.13
		Base		99.924255	2,997,727.65	98.076910	2,942,307.30	-55,420.35	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.185000	10,018,500.00	18,500.00	0.44
		Base		100.000000	10,000,000.00	100.185000	10,018,500.00	18,500.00	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
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					2.88805	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.603265	5,030,163.25	30,163.25	0.22
		Base		100.000000	5,000,000.00	100.603265	5,030,163.25	30,163.25	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.994117	4,999,705.85	100.704204	5,035,210.20	35,504.35	0.22
		Base		99.994117	4,999,705.85	100.704204	5,035,210.20	35,504.35	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.22878	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.633000	15,094,950.00	94,950.00	0.66
		Base		100.000000	15,000,000.00	100.633000	15,094,950.00	94,950.00	0.66
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.990992	4,999,549.59	100.973475	5,048,673.75	49,124.16	0.22
		Base		99.990992	4,999,549.59	100.973475	5,048,673.75	49,124.16	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.917668	4,995,883.40	102.173165	5,108,658.25	112,774.85	0.22
		Base		99.917668	4,995,883.40	102.173165	5,108,658.25	112,774.85	0.22
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.562	25 Aug 2045		
		Local	5,695,000.000	102.003378	5,809,092.39	100.474150	5,722,002.84	-87,089.55	0.25
Original Face:		Base	5,695,000.000	102.003378	5,809,092.39	100.474150	5,722,002.84	-87,089.55	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	86,099.350	100.164670	86,241.13	108.625710	93,526.03	7,284.90	0.00
Original Face:		Base	5,000,000.000	100.164670	86,241.13	108.625710	93,526.03	7,284.90	0.00
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	39,614.700	100.000000	39,614.70	100.730878	39,904.24	289.54	0.00
Original Face:		Base	15,000,000.000	100.000000	39,614.70	100.730878	39,904.24	289.54	0.00
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	33,752.690	100.031997	33,763.49	100.565406	33,943.53	180.04	0.00
Original Face:		Base	16,453,008.000	100.031997	33,763.49	100.565406	33,943.53	180.04	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,165,007.300	100.261443	5,178,510.84	97.841255	5,053,507.96	-125,002.88	0.22
Original Face:		Base	10,000,000.000	100.261443	5,178,510.84	97.841255	5,053,507.96	-125,002.88	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
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	902,396.000	102.781741	927,498.32	103.600892	934,890.31	7,391.99	0.04
Original Face:		Base	5,085,000.000	102.781741	927,498.32	103.600892	934,890.31	7,391.99	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	5,185,047.600	101.398826	5,257,577.39	98.149659	5,089,106.54	-168,470.85	0.22
Original Face:		Base	10,000,000.000	101.398826	5,257,577.39	98.149659	5,089,106.54	-168,470.85	0.22
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,383,449.160	102.437868	3,465,933.20	100.229358	3,391,209.37	-74,723.83	0.15
Original Face:		Base	11,186,424.000	102.437868	3,465,933.20	100.229358	3,391,209.37	-74,723.83	0.15
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	10,000,000.000	101.218750	10,121,875.00	101.449271	10,144,927.10	23,052.10	0.44
Original Face:		Base	10,000,000.000	101.218750	10,121,875.00	101.449271	10,144,927.10	23,052.10	0.44
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,545,216.300	107.432801	4,883,053.19	104.830103	4,764,754.93	-118,298.26	0.21
Original Face:		Base	5,000,000.000	107.432801	4,883,053.19	104.830103	4,764,754.93	-118,298.26	0.21
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,851,916.750	101.940422	2,907,255.96	97.532138	2,781,535.38	-125,720.58	0.12
Original Face:		Base	5,300,000.000	101.940422	2,907,255.96	97.532138	2,781,535.38	-125,720.58	0.12
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,900,985.760	103.521112	4,038,343.85	99.860000	3,895,524.38	-142,819.47	0.17
Original Face:		Base	7,000,000.000	103.521112	4,038,343.85	99.860000	3,895,524.38	-142,819.47	0.17
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,076,434.300	100.970820	3,106,300.93	98.684616	3,035,967.38	-70,333.55	0.13
Original Face:		Base	3,550,000.000	100.970820	3,106,300.93	98.684616	3,035,967.38	-70,333.55	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,468,366.600	103.404195	4,620,478.53	101.327508	4,527,684.52	-92,794.01	0.20
Original Face:		Base	5,000,000.000	103.404195	4,620,478.53	101.327508	4,527,684.52	-92,794.01	0.20
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,794.990	99.354314	1,783.40	102.386790	1,837.83	54.43	0.00
Original Face:		Base	3,000,000.000	99.354314	1,783.40	102.386790	1,837.83	54.43	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
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,627,101.200	104.765458	1,704,640.02	109.176275	1,776,408.48	71,768.46	0.08
	Original Face:	Base	10,300,000.000	104.765458	1,704,640.02	109.176275	1,776,408.48	71,768.46	0.08
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	12,432.150	99.949727	12,425.90	100.565406	12,502.44	76.54	0.00
	Original Face:	Base	5,000,000.000	99.949727	12,425.90	100.565406	12,502.44	76.54	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	823,571.210	99.602252	820,295.47	107.475901	885,140.58	64,845.11	0.04
	Original Face:	Base	14,598,876.000	99.602252	820,295.47	107.475901	885,140.58	64,845.11	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	686,607.980	99.592891	683,812.74	107.471218	737,905.96	54,093.22	0.03
	Original Face:	Base	11,774,977.000	99.592891	683,812.74	107.471218	737,905.96	54,093.22	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	262,171.470	99.532119	260,944.82	106.585432	279,436.59	18,491.77	0.01
	Original Face:	Base	3,598,890.000	99.532119	260,944.82	106.585432	279,436.59	18,491.77	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	260,320.820	99.624963	259,344.52	106.840691	278,128.56	18,784.04	0.01
	Original Face:	Base	6,241,535.000	99.624963	259,344.52	106.840691	278,128.56	18,784.04	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	34,454.680	99.995559	34,453.15	100.730878	34,706.50	253.35	0.00
	Original Face:	Base	5,489,657.000	99.995559	34,453.15	100.730878	34,706.50	253.35	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	241,974.150	100.235360	242,543.66	107.714488	260,641.22	18,097.56	0.01
	Original Face:	Base	5,000,000.000	100.235360	242,543.66	107.714488	260,641.22	18,097.56	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	230,156.650	100.896368	232,219.70	108.689627	250,156.40	17,936.70	0.01
	Original Face:	Base	5,000,000.000	100.896368	232,219.70	108.689627	250,156.40	17,936.70	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	330,698.700	100.608466	332,710.89	109.894456	363,419.54	30,708.65	0.02
	Original Face:	Base	5,000,000.000	100.608466	332,710.89	109.894456	363,419.54	30,708.65	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
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.451	01 Jan 2037		
		Local	1,416,167.220	103.787083	1,469,798.65	105.514626	1,494,263.55	24,464.90	0.07
Original Face:		Base	6,000,000.000	103.787083	1,469,798.65	105.514626	1,494,263.55	24,464.90	0.07
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.523	01 Oct 2036		
		Local	1,015,529.250	103.735343	1,053,462.75	104.934867	1,065,644.27	12,181.52	0.05
Original Face:		Base	5,000,000.000	103.735343	1,053,462.75	104.934867	1,065,644.27	12,181.52	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,849,066.500	103.398107	3,979,861.91	98.150053	3,777,860.81	-202,001.10	0.17
Original Face:		Base	10,000,000.000	103.398107	3,979,861.91	98.150053	3,777,860.81	-202,001.10	0.17
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,070,050.700	103.339854	4,205,984.45	98.149431	3,994,731.60	-211,252.85	0.17
Original Face:		Base	10,000,000.000	103.339854	4,205,984.45	98.149431	3,994,731.60	-211,252.85	0.17
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,764,478.350	102.346821	2,829,355.70	100.486612	2,777,930.63	-51,425.07	0.12
Original Face:		Base	5,920,907.000	102.346821	2,829,355.70	100.486612	2,777,930.63	-51,425.07	0.12
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,326,020.400	102.993798	4,455,532.72	100.487085	4,347,091.80	-108,440.92	0.19
Original Face:		Base	10,000,000.000	102.993798	4,455,532.72	100.487085	4,347,091.80	-108,440.92	0.19
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	5,785,661.020	99.922590	5,781,182.36	99.549963	5,759,623.40	-21,558.96	0.25
Original Face:		Base	8,208,821.000	99.922590	5,781,182.36	99.549963	5,759,623.40	-21,558.96	0.25
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.908540	4,995,427.01	99.115100	4,955,755.00	-39,672.01	0.22
		Base		99.908540	4,995,427.01	99.115100	4,955,755.00	-39,672.01	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,600,620.000	104.180051	3,751,127.76	101.279000	3,646,671.93	-104,455.83	0.16
Original Face:		Base	5,000,000.000	104.180051	3,751,127.76	101.279000	3,646,671.93	-104,455.83	0.16
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	4,330,526.740	111.078300	4,810,275.49	105.638000	4,574,681.84	-235,593.65	0.20
Original Face:		Base	7,231,153.000	111.078300	4,810,275.49	105.638000	4,574,681.84	-235,593.65	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
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,385,257.280	100.870552	5,432,138.76	95.787827	5,158,420.93	-273,717.83	0.23
Original Face:		Base	8,000,000.000	100.870552	5,432,138.76	95.787827	5,158,420.93	-273,717.83	0.23
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,876,321.940	103.880688	6,104,363.67	103.104987	6,058,780.97	-45,582.70	0.27
Original Face:		Base	6,000,000.000	103.880688	6,104,363.67	103.104987	6,058,780.97	-45,582.70	0.27
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,430,675.500	100.511255	4,453,327.55	98.684181	4,372,375.83	-80,951.72	0.19
Original Face:		Base	5,000,000.000	100.511255	4,453,327.55	98.684181	4,372,375.83	-80,951.72	0.19
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	111.891257	5,594,562.83	113.204500	5,660,225.00	65,662.17	0.25
		Base		111.891257	5,594,562.83	113.204500	5,660,225.00	65,662.17	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	112.889274	5,644,463.70	114.210800	5,710,540.00	66,076.30	0.25
		Base		112.889274	5,644,463.70	114.210800	5,710,540.00	66,076.30	0.25
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.351261	5,017,563.05	99.787700	4,989,385.00	-28,178.05	0.22
		Base		100.351261	5,017,563.05	99.787700	4,989,385.00	-28,178.05	0.22
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.405824	5,020,291.22	99.371300	4,968,565.00	-51,726.22	0.22
		Base		100.405824	5,020,291.22	99.371300	4,968,565.00	-51,726.22	0.22
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	103.945685	5,197,284.24	102.674000	5,133,700.00	-63,584.24	0.22
		Base		103.945685	5,197,284.24	102.674000	5,133,700.00	-63,584.24	0.22
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	103.931063	5,726,601.56	102.527400	5,649,259.74	-77,341.82	0.25
		Base		103.931063	5,726,601.56	102.527400	5,649,259.74	-77,341.82	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,663,254.360	103.973466	1,729,343.20	101.243790	1,683,941.75	-45,401.45	0.07
Original Face:		Base	3,000,000.000	103.973466	1,729,343.20	101.243790	1,683,941.75	-45,401.45	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
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60836	25 Mar 2052		
		Local	521,823.560	109.373440	570,736.38	108.111240	564,149.92	-6,586.46	0.02
Original Face:		Base	4,261,779.000	109.373440	570,736.38	108.111240	564,149.92	-6,586.46	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,906,542.800	104.429516	3,035,288.59	101.607630	2,953,269.25	-82,019.34	0.13
Original Face:		Base	6,000,000.000	104.429516	3,035,288.59	101.607630	2,953,269.25	-82,019.34	0.13
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	716,901.560	103.599561	742,706.87	101.527540	727,852.52	-14,854.35	0.03
Original Face:		Base	1,250,000.000	103.599561	742,706.87	101.527540	727,852.52	-14,854.35	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,653,236.750	101.484421	4,722,310.37	100.180310	4,661,627.00	-60,683.37	0.20
Original Face:		Base	5,000,000.000	101.484421	4,722,310.37	100.180310	4,661,627.00	-60,683.37	0.20
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,898,002.400	104.456455	1,982,586.03	101.563190	1,927,671.78	-54,914.25	0.08
Original Face:		Base	5,000,000.000	104.456455	1,982,586.03	101.563190	1,927,671.78	-54,914.25	0.08
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,921,168.150	109.270660	4,284,686.30	103.882110	4,073,392.21	-211,294.09	0.18
Original Face:		Base	5,469,245.000	109.270660	4,284,686.30	103.882110	4,073,392.21	-211,294.09	0.18
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,278,622.000	100.532751	1,285,433.87	99.131790	1,267,520.88	-17,912.99	0.06
Original Face:		Base	10,000,000.000	100.532751	1,285,433.87	99.131790	1,267,520.88	-17,912.99	0.06
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,271,598.900	102.000295	2,317,037.57	95.444720	2,168,121.21	-148,916.36	0.09
Original Face:		Base	5,000,000.000	102.000295	2,317,037.57	95.444720	2,168,121.21	-148,916.36	0.09
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,692,742.520	99.919289	2,690,569.19	97.219580	2,617,872.97	-72,696.22	0.11
Original Face:		Base	6,000,000.000	99.919289	2,690,569.19	97.219580	2,617,872.97	-72,696.22	0.11
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,455,655.100	99.253312	2,437,319.01	98.225350	2,412,075.82	-25,243.19	0.11
Original Face:		Base	5,000,000.000	99.253312	2,437,319.01	98.225350	2,412,075.82	-25,243.19	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
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,326.000	99.336362	3,234,715.79	100.677760	3,278,396.08	43,680.29	0.14
	Original Face:	Base	20,312,000.000	99.336362	3,234,715.79	100.677760	3,278,396.08	43,680.29	0.14
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,528,705.640	100.889895	2,551,208.46	97.695490	2,470,431.37	-80,777.09	0.11
	Original Face:	Base	6,000,000.000	100.889895	2,551,208.46	97.695490	2,470,431.37	-80,777.09	0.11
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,094,628.650	102.591458	1,122,995.49	100.136720	1,096,125.23	-26,870.26	0.05
	Original Face:	Base	2,500,000.000	102.591458	1,122,995.49	100.136720	1,096,125.23	-26,870.26	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.30969	25 Apr 2038		
		Local	2,296,918.200	99.846015	2,293,381.28	99.536540	2,286,272.90	-7,108.38	0.10
	Original Face:	Base	5,000,000.000	99.846015	2,293,381.28	99.536540	2,286,272.90	-7,108.38	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	103.037673	1,545,565.10	98.640960	1,479,614.40	-65,950.70	0.06
	Original Face:	Base	1,500,000.000	103.037673	1,545,565.10	98.640960	1,479,614.40	-65,950.70	0.06
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,339,942.150	106.303743	2,487,446.10	102.667090	2,402,350.51	-85,095.59	0.11
	Original Face:	Base	5,000,000.000	106.303743	2,487,446.10	102.667090	2,402,350.51	-85,095.59	0.11
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,250,148.460	103.520647	1,294,161.78	100.674830	1,258,584.84	-35,576.94	0.06
	Original Face:	Base	1,750,000.000	103.520647	1,294,161.78	100.674830	1,258,584.84	-35,576.94	0.06
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.812341	3,425,840.95	92.636740	3,382,910.32	-42,930.63	0.15
	Original Face:	Base	3,651,802.000	93.812341	3,425,840.95	92.636740	3,382,910.32	-42,930.63	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,463,326.790	102.381257	3,545,797.51	98.314860	3,404,964.88	-140,832.63	0.15
	Original Face:	Base	8,500,000.000	102.381257	3,545,797.51	98.314860	3,404,964.88	-140,832.63	0.15
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,559,225.650	102.927117	2,634,137.19	98.605550	2,523,538.53	-110,598.66	0.11
	Original Face:	Base	5,000,000.000	102.927117	2,634,137.19	98.605550	2,523,538.53	-110,598.66	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
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,549,052.400	105.666995	2,693,507.06	102.889570	2,622,709.05	-70,798.01	0.11
	Original Face:	Base	5,000,000.000	105.666995	2,693,507.06	102.889570	2,622,709.05	-70,798.01	0.11
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,260,620.450	102.627078	2,320,008.72	100.112780	2,263,169.98	-56,838.74	0.10
	Original Face:	Base	5,000,000.000	102.627078	2,320,008.72	100.112780	2,263,169.98	-56,838.74	0.10
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,612,015.500	101.073749	3,650,799.47	98.803610	3,568,801.71	-81,997.76	0.16
	Original Face:	Base	5,000,000.000	101.073749	3,650,799.47	98.803610	3,568,801.71	-81,997.76	0.16
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,665,881.820	106.494443	6,033,849.28	103.412520	5,859,231.17	-174,618.11	0.26
	Original Face:	Base	8,346,000.000	106.494443	6,033,849.28	103.412520	5,859,231.17	-174,618.11	0.26
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,473,286.350	102.132401	2,526,026.73	99.936200	2,471,708.39	-54,318.34	0.11
	Original Face:	Base	5,000,000.000	102.132401	2,526,026.73	99.936200	2,471,708.39	-54,318.34	0.11
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,080,508.660	102.490479	3,157,228.07	99.376500	3,061,301.69	-95,926.38	0.13
	Original Face:	Base	6,000,000.000	102.490479	3,157,228.07	99.376500	3,061,301.69	-95,926.38	0.13
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,113,909.410	103.693321	7,376,648.92	100.800690	7,170,869.77	-205,779.15	0.31
	Original Face:	Base	9,284,523.000	103.693321	7,376,648.92	100.800690	7,170,869.77	-205,779.15	0.31
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,671,917.350	101.353098	1,694,540.03	99.304840	1,660,294.85	-34,245.18	0.07
	Original Face:	Base	5,000,000.000	101.353098	1,694,540.03	99.304840	1,660,294.85	-34,245.18	0.07
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.397209	10,948,589.09	94.030480	10,053,995.62	-894,593.47	0.44
	Original Face:	Base	10,692,273.000	102.397209	10,948,589.09	94.030480	10,053,995.62	-894,593.47	0.44
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	4,484,432.400	102.251861	4,585,415.60	98.254360	4,406,150.35	-179,265.25	0.19
	Original Face:	Base	15,000,000.000	102.251861	4,585,415.60	98.254360	4,406,150.35	-179,265.25	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
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	6,851,919.030	105.305465	7,215,445.20	101.469570	6,952,612.78	-262,832.42	0.30
Original Face:		Base	11,000,000.000	105.305465	7,215,445.20	101.469570	6,952,612.78	-262,832.42	0.30
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,719,110.410	103.853264	1,785,352.28	99.753880	1,714,879.34	-70,472.94	0.08
Original Face:		Base	2,304,044.000	103.853264	1,785,352.28	99.753880	1,714,879.34	-70,472.94	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,813,551.240	104.364080	6,067,259.24	99.170160	5,765,308.07	-301,951.17	0.25
Original Face:		Base	6,976,000.000	104.364080	6,067,259.24	99.170160	5,765,308.07	-301,951.17	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,000,967.620	101.387942	3,042,619.30	97.561980	2,927,803.43	-114,815.87	0.13
Original Face:		Base	3,479,000.000	101.387942	3,042,619.30	97.561980	2,927,803.43	-114,815.87	0.13
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,403,379.750	101.667758	4,476,817.46	99.455930	4,379,422.28	-97,395.18	0.19
Original Face:		Base	5,000,000.000	101.667758	4,476,817.46	99.455930	4,379,422.28	-97,395.18	0.19
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,328,055.440	101.925671	2,372,886.13	99.551430	2,317,612.48	-55,273.65	0.10
Original Face:		Base	3,000,000.000	101.925671	2,372,886.13	99.551430	2,317,612.48	-55,273.65	0.10
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,336,768.050	100.786189	2,355,139.46	100.064430	2,338,273.63	-16,865.83	0.10
Original Face:		Base	2,645,000.000	100.786189	2,355,139.46	100.064430	2,338,273.63	-16,865.83	0.10
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,668,128.840	101.002125	5,724,930.55	98.702180	5,594,566.73	-130,363.82	0.25
Original Face:		Base	6,000,000.000	101.002125	5,724,930.55	98.702180	5,594,566.73	-130,363.82	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	310,846.860	99.855334	310,397.17	107.216938	333,280.49	22,883.32	0.01
Original Face:		Base	6,625,000.000	99.855334	310,397.17	107.216938	333,280.49	22,883.32	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	28,590.950	99.998986	28,590.66	100.732739	28,800.45	209.79	0.00
Original Face:		Base	5,000,000.000	99.998986	28,590.66	100.732739	28,800.45	209.79	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	301,379.340	99.931595	301,173.18	109.017699	328,556.82	27,383.64	0.01
Original Face:		Base	6,000,000.000	99.931595	301,173.18	109.017699	328,556.82	27,383.64	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,889,532.450	101.931697	1,926,032.50	100.785500	1,904,374.73	-21,657.77	0.08
Original Face:		Base	5,000,000.000	101.931697	1,926,032.50	100.785500	1,904,374.73	-21,657.77	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	103.009954	5,150,497.71	103.110240	5,155,512.00	5,014.29	0.23
Original Face:		Base	5,000,000.000	103.009954	5,150,497.71	103.110240	5,155,512.00	5,014.29	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	956,222.920	104.375335	998,060.88	102.836800	983,349.05	-14,711.83	0.04
Original Face:		Base	7,703,000.000	104.375335	998,060.88	102.836800	983,349.05	-14,711.83	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	290,758.420	102.695674	298,596.32	100.280570	291,574.20	-7,022.12	0.01
Original Face:		Base	10,316,000.000	102.695674	298,596.32	100.280570	291,574.20	-7,022.12	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,458,676.600	103.280689	1,506,531.24	103.423210	1,508,610.16	2,078.92	0.07
Original Face:		Base	10,000,000.000	103.280689	1,506,531.24	103.423210	1,508,610.16	2,078.92	0.07
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,763,812.600	103.063532	1,817,847.56	101.842370	1,796,308.55	-21,539.01	0.08
Original Face:		Base	10,000,000.000	103.063532	1,817,847.56	101.842370	1,796,308.55	-21,539.01	0.08
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,415,463.220	102.729893	3,508,701.71	96.076940	3,281,472.55	-227,229.16	0.14
Original Face:		Base	13,000,000.000	102.729893	3,508,701.71	96.076940	3,281,472.55	-227,229.16	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	829,237.410	100.908339	836,769.70	98.474840	816,590.21	-20,179.49	0.04
Original Face:		Base	3,000,000.000	100.908339	836,769.70	98.474840	816,590.21	-20,179.49	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,963,369.550	107.074804	2,102,274.10	103.725630	2,036,517.43	-65,756.67	0.09
Original Face:		Base	5,000,000.000	107.074804	2,102,274.10	103.725630	2,036,517.43	-65,756.67	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
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,002,526.880	104.304611	5,217,866.19	101.460640	5,075,595.79	-142,270.40	0.22
	Original Face:	Base	8,000,000.000	104.304611	5,217,866.19	101.460640	5,075,595.79	-142,270.40	0.22
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,500,000.000	99.636521	2,490,913.03	99.027130	2,475,678.25	-15,234.78	0.11
	Original Face:	Base	2,500,000.000	99.636521	2,490,913.03	99.027130	2,475,678.25	-15,234.78	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,886,685.200	102.355471	2,954,680.22	96.711230	2,791,748.76	-162,931.46	0.12
	Original Face:	Base	5,000,000.000	102.355471	2,954,680.22	96.711230	2,791,748.76	-162,931.46	0.12
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,012,398.300	104.026082	2,093,419.10	99.258950	1,997,485.42	-95,933.68	0.09
	Original Face:	Base	5,000,000.000	104.026082	2,093,419.10	99.258950	1,997,485.42	-95,933.68	0.09
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,385,369.000	100.871022	2,406,146.09	98.028400	2,338,339.06	-67,807.03	0.10
	Original Face:	Base	5,000,000.000	100.871022	2,406,146.09	98.028400	2,338,339.06	-67,807.03	0.10
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,632,100.500	104.044996	2,738,568.87	99.171080	2,610,282.49	-128,286.38	0.11
	Original Face:	Base	5,000,000.000	104.044996	2,738,568.87	99.171080	2,610,282.49	-128,286.38	0.11
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.643273	6,320,397.55	96.614760	6,067,406.93	-252,990.62	0.27
	Original Face:	Base	6,280,000.000	100.643273	6,320,397.55	96.614760	6,067,406.93	-252,990.62	0.27
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,303,450.630	104.888244	5,562,696.25	101.120390	5,362,869.96	-199,826.29	0.23
	Original Face:	Base	8,090,000.000	104.888244	5,562,696.25	101.120390	5,362,869.96	-199,826.29	0.23
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,003,919.150	104.589930	2,095,897.64	100.841580	2,020,783.73	-75,113.91	0.09
	Original Face:	Base	3,000,000.000	104.589930	2,095,897.64	100.841580	2,020,783.73	-75,113.91	0.09
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,668,605.900	104.980583	2,801,518.04	101.345480	2,704,511.46	-97,006.58	0.12
	Original Face:	Base	5,000,000.000	104.980583	2,801,518.04	101.345480	2,704,511.46	-97,006.58	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
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	2,305,380.650	101.891043	2,348,976.39	99.726210	2,299,068.75	-49,907.64	0.10
	Original Face:	Base	5,000,000.000	101.891043	2,348,976.39	99.726210	2,299,068.75	-49,907.64	0.10
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	488,437.910	101.019673	493,418.38	98.690890	482,043.72	-11,374.66	0.02
	Original Face:	Base	1,000,000.000	101.019673	493,418.38	98.690890	482,043.72	-11,374.66	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,048,819.050	101.429487	2,078,106.66	99.311500	2,034,712.93	-43,393.73	0.09
	Original Face:	Base	5,000,000.000	101.429487	2,078,106.66	99.311500	2,034,712.93	-43,393.73	0.09
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,666,376.580	102.220365	3,747,783.53	99.927530	3,663,719.56	-84,063.97	0.16
	Original Face:	Base	7,500,000.000	102.220365	3,747,783.53	99.927530	3,663,719.56	-84,063.97	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	5,366,502.200	102.761666	5,514,707.06	99.646070	5,347,508.54	-167,198.52	0.23
	Original Face:	Base	10,000,000.000	102.761666	5,514,707.06	99.646070	5,347,508.54	-167,198.52	0.23
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,639,346.700	101.980659	2,691,623.16	100.554800	2,653,989.80	-37,633.36	0.12
	Original Face:	Base	5,000,000.000	101.980659	2,691,623.16	100.554800	2,653,989.80	-37,633.36	0.12
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,251,985.600	102.183300	2,301,153.20	100.022770	2,252,498.38	-48,654.82	0.10
	Original Face:	Base	5,000,000.000	102.183300	2,301,153.20	100.022770	2,252,498.38	-48,654.82	0.10
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,378,816.730	103.375760	1,425,362.28	99.579080	1,373,013.01	-52,349.27	0.06
	Original Face:	Base	6,185,000.000	103.375760	1,425,362.28	99.579080	1,373,013.01	-52,349.27	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,704,893.600	103.052051	2,787,448.34	99.975440	2,704,229.28	-83,219.06	0.12
	Original Face:	Base	6,000,000.000	103.052051	2,787,448.34	99.975440	2,704,229.28	-83,219.06	0.12
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.789159	1,763,363.77	97.797440	1,745,661.81	-17,701.96	0.08
	Original Face:	Base	1,784,977.000	98.789159	1,763,363.77	97.797440	1,745,661.81	-17,701.96	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
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,641,721.600	101.549377	4,713,639.38	99.426180	4,615,086.47	-98,552.91	0.20
	Original Face:	Base	10,000,000.000	101.549377	4,713,639.38	99.426180	4,615,086.47	-98,552.91	0.20
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,588,539.820	102.335559	3,672,352.30	99.643240	3,575,737.35	-96,614.95	0.16
	Original Face:	Base	5,183,921.000	102.335559	3,672,352.30	99.643240	3,575,737.35	-96,614.95	0.16
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,183,758.900	102.819615	2,245,332.50	99.993610	2,183,619.36	-61,713.14	0.10
	Original Face:	Base	5,000,000.000	102.819615	2,245,332.50	99.993610	2,183,619.36	-61,713.14	0.10
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,225,814.600	101.377947	2,256,485.14	98.111170	2,183,772.75	-72,712.39	0.10
	Original Face:	Base	5,000,000.000	101.377947	2,256,485.14	98.111170	2,183,772.75	-72,712.39	0.10
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	8,125,843.550	102.637300	8,340,146.45	98.663930	8,017,276.59	-322,869.86	0.35
	Original Face:	Base	14,550,000.000	102.637300	8,340,146.45	98.663930	8,017,276.59	-322,869.86	0.35
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,669,911.000	102.862277	4,803,576.77	99.539190	4,648,391.58	-155,185.19	0.20
	Original Face:	Base	10,000,000.000	102.862277	4,803,576.77	99.539190	4,648,391.58	-155,185.19	0.20
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.317958	5,265,897.88	102.167380	5,108,369.00	-157,528.88	0.22
	Original Face:	Base	5,000,000.000	105.317958	5,265,897.88	102.167380	5,108,369.00	-157,528.88	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,345,829.360	104.287090	2,446,397.18	99.273250	2,328,781.05	-117,616.13	0.10
	Original Face:	Base	3,000,000.000	104.287090	2,446,397.18	99.273250	2,328,781.05	-117,616.13	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,014,885.000	103.527645	3,121,239.44	101.353620	3,055,695.09	-65,544.35	0.13
	Original Face:	Base	5,000,000.000	103.527645	3,121,239.44	101.353620	3,055,695.09	-65,544.35	0.13
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,979,940.990	103.967849	2,058,502.06	99.665330	1,973,314.72	-85,187.34	0.09
	Original Face:	Base	2,579,263.000	103.967849	2,058,502.06	99.665330	1,973,314.72	-85,187.34	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
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,035,506.900	102.663316	3,116,352.05	100.686090	3,056,333.21	-60,018.84	0.13
Original Face:		Base	5,000,000.000	102.663316	3,116,352.05	100.686090	3,056,333.21	-60,018.84	0.13
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,214,824.850	103.115041	3,314,967.96	98.655600	3,171,604.74	-143,363.22	0.14
Original Face:		Base	5,000,000.000	103.115041	3,314,967.96	98.655600	3,171,604.74	-143,363.22	0.14
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,430,047.350	102.048109	4,520,779.54	98.162710	4,348,654.53	-172,125.01	0.19
Original Face:		Base	5,000,000.000	102.048109	4,520,779.54	98.162710	4,348,654.53	-172,125.01	0.19
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	4,548,834.840	104.054981	4,733,289.24	100.924310	4,590,880.18	-142,409.06	0.20
Original Face:		Base	6,000,000.000	104.054981	4,733,289.24	100.924310	4,590,880.18	-142,409.06	0.20
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,150,004.500	103.336814	4,288,482.42	100.910130	4,187,774.94	-100,707.48	0.18
Original Face:		Base	5,000,000.000	103.336814	4,288,482.42	100.910130	4,187,774.94	-100,707.48	0.18
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.789449	1,995,788.98	99.019700	1,980,394.00	-15,394.98	0.09
		Base		99.789449	1,995,788.98	99.019700	1,980,394.00	-15,394.98	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,028,025.400	102.531326	1,054,048.07	98.881210	1,016,523.95	-37,524.12	0.04
Original Face:		Base	1,104,000.000	102.531326	1,054,048.07	98.881210	1,016,523.95	-37,524.12	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		Local	4,910,603.300	104.397023	5,126,523.64	103.976380	5,105,867.55	-20,656.09	0.22
Original Face:		Base	5,000,000.000	104.397023	5,126,523.64	103.976380	5,105,867.55	-20,656.09	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		Local	5,928,563.700	103.691074	6,147,391.36	103.993820	6,165,339.86	17,948.50	0.27
Original Face:		Base	6,000,000.000	103.691074	6,147,391.36	103.993820	6,165,339.86	17,948.50	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		Local	9,217,076.290	105.132383	9,690,131.96	101.454710	9,351,158.02	-338,973.94	0.41
Original Face:		Base	9,629,000.000	105.132383	9,690,131.96	101.454710	9,351,158.02	-338,973.94	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
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,890,797.800	100.676033	4,923,861.23	97.494450	4,768,256.42	-155,604.81	0.21
	Original Face:	Base	5,000,000.000	100.676033	4,923,861.23	97.494450	4,768,256.42	-155,604.81	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,843,443.260	99.282224	5,801,500.45	98.933010	5,781,094.30	-20,406.15	0.25
	Original Face:	Base	6,000,000.000	99.282224	5,801,500.45	98.933010	5,781,094.30	-20,406.15	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,641,099.800	113.820680	10,973,565.39	114.006420	10,991,472.73	17,907.34	0.48
	Original Face:	Base	10,000,000.000	113.820680	10,973,565.39	114.006420	10,991,472.73	17,907.34	0.48
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,458,676.200	105.813636	12,124,841.97	104.357420	11,957,978.85	-166,863.12	0.52
	Original Face:	Base	11,739,000.000	105.813636	12,124,841.97	104.357420	11,957,978.85	-166,863.12	0.52
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	14,580,369.900	100.582227	14,665,260.80	100.982870	14,723,675.98	58,415.18	0.64
	Original Face:	Base	15,000,000.000	100.582227	14,665,260.80	100.982870	14,723,675.98	58,415.18	0.64
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,178,199.000	104.432003	3,319,056.87	102.981631	3,272,961.17	-46,095.70	0.14
	Original Face:	Base	10,000,000.000	104.432003	3,319,056.87	102.981631	3,272,961.17	-46,095.70	0.14
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,686,598.410	102.930564	1,736,025.25	101.479463	1,711,551.01	-24,474.24	0.07
	Original Face:	Base	7,000,000.000	102.930564	1,736,025.25	101.479463	1,711,551.01	-24,474.24	0.07
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.586	01 Nov 2035		
		Local	1,098,082.350	103.639125	1,138,042.94	105.111929	1,154,215.54	16,172.60	0.05
	Original Face:	Base	5,000,000.000	103.639125	1,138,042.94	105.111929	1,154,215.54	16,172.60	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,065,806.800	106.170200	5,378,377.20	105.490452	5,343,942.49	-34,434.71	0.23
	Original Face:	Base	20,000,000.000	106.170200	5,378,377.20	105.490452	5,343,942.49	-34,434.71	0.23
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.573	01 May 2036		
		Local	1,225,004.050	103.789225	1,271,422.21	104.883191	1,284,823.34	13,401.13	0.06
	Original Face:	Base	5,000,000.000	103.789225	1,271,422.21	104.883191	1,284,823.34	13,401.13	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.431	01 Oct 2037		
		Local	565,464.360	107.086176	605,534.16	104.765208	592,409.91	-13,124.25	0.03
Original Face:		Base	4,000,000.000	107.086176	605,534.16	104.765208	592,409.91	-13,124.25	0.03
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,067,167.760	104.859338	3,216,211.81	103.329821	3,169,298.96	-46,912.85	0.14
Original Face:		Base	8,000,000.000	104.859338	3,216,211.81	103.329821	3,169,298.96	-46,912.85	0.14
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,539,202.100	106.045660	3,753,170.24	103.748106	3,671,855.15	-81,315.09	0.16
Original Face:		Base	5,000,000.000	106.045660	3,753,170.24	103.748106	3,671,855.15	-81,315.09	0.16
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.595	01 Aug 2037		
		Local	268,567.950	107.377369	288,381.20	103.846174	278,897.54	-9,483.66	0.01
Original Face:		Base	5,000,000.000	107.377369	288,381.20	103.846174	278,897.54	-9,483.66	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,341,040.850	104.189647	4,522,915.13	98.429000	4,272,843.10	-250,072.03	0.19
Original Face:		Base	4,950,000.000	104.189647	4,522,915.13	98.429000	4,272,843.10	-250,072.03	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,611,417.580	102.867097	5,772,302.34	97.170000	5,452,614.46	-319,687.88	0.24
Original Face:		Base	6,575,000.000	102.867097	5,772,302.34	97.170000	5,452,614.46	-319,687.88	0.24
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,325,934.800	102.756468	2,390,048.44	100.135052	2,329,076.02	-60,972.42	0.10
Original Face:		Base	6,000,000.000	102.756468	2,390,048.44	100.135052	2,329,076.02	-60,972.42	0.10
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,255,778.400	104.741240	3,410,142.68	101.458000	3,303,247.65	-106,895.03	0.14
Original Face:		Base	10,000,000.000	104.741240	3,410,142.68	101.458000	3,303,247.65	-106,895.03	0.14
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,219,815.900	100.706236	2,235,493.05	98.284292	2,181,730.34	-53,762.71	0.10
Original Face:		Base	5,000,000.000	100.706236	2,235,493.05	98.284292	2,181,730.34	-53,762.71	0.10
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	6,743,916.100	102.573991	6,917,503.92	101.776948	6,863,751.98	-53,751.94	0.30
Original Face:		Base	10,000,000.000	102.573991	6,917,503.92	101.776948	6,863,751.98	-53,751.94	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
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,265,333.680	104.952767	3,427,058.04	101.725000	3,321,660.69	-105,397.35	0.15
Original Face:		Base	6,000,000.000	104.952767	3,427,058.04	101.725000	3,321,660.69	-105,397.35	0.15
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,561,900.490	105.342305	4,805,611.12	100.177000	4,569,975.05	-235,636.07	0.20
Original Face:		Base	6,750,000.000	105.342305	4,805,611.12	100.177000	4,569,975.05	-235,636.07	0.20
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,058,264.550	100.515696	4,079,192.84	97.911907	3,973,524.21	-105,668.63	0.17
Original Face:		Base	5,000,000.000	100.515696	4,079,192.84	97.911907	3,973,524.21	-105,668.63	0.17
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	4,928,842.170	102.975410	5,075,495.43	102.864385	5,070,023.19	-5,472.24	0.22
Original Face:		Base	7,000,000.000	102.975410	5,075,495.43	102.864385	5,070,023.19	-5,472.24	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,004,502.400	101.348555	4,058,505.33	98.110469	3,928,836.09	-129,669.24	0.17
Original Face:		Base	5,000,000.000	101.348555	4,058,505.33	98.110469	3,928,836.09	-129,669.24	0.17
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,762,235.670	99.167131	4,722,572.48	97.742000	4,654,704.39	-67,868.09	0.20
Original Face:		Base	4,920,000.000	99.167131	4,722,572.48	97.742000	4,654,704.39	-67,868.09	0.20
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.246746	8,435,973.40	95.601078	8,126,091.63	-309,881.77	0.36
Original Face:		Base	8,500,000.000	99.246746	8,435,973.40	95.601078	8,126,091.63	-309,881.77	0.36
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.685772	5,599,349.84	97.228298	5,461,313.50	-138,036.34	0.24
Original Face:		Base	5,617,000.000	99.685772	5,599,349.84	97.228298	5,461,313.50	-138,036.34	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,359,315.620	101.436163	3,407,560.88	98.282000	3,301,602.58	-105,958.30	0.14
Original Face:		Base	8,125,000.000	101.436163	3,407,560.88	98.282000	3,301,602.58	-105,958.30	0.14
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,938,519.040	101.417656	2,980,177.14	97.123921	2,854,004.91	-126,172.23	0.13
Original Face:		Base	5,948,304.000	101.417656	2,980,177.14	97.123921	2,854,004.91	-126,172.23	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
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,701,258.280	101.371888	3,752,035.39	97.910134	3,623,906.94	-128,128.45	0.16
	Original Face:	Base	6,000,000.000	101.371888	3,752,035.39	97.910134	3,623,906.94	-128,128.45	0.16
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,697,785.760	102.484527	5,839,348.80	99.225284	5,653,644.10	-185,704.70	0.25
	Original Face:	Base	7,922,201.000	102.484527	5,839,348.80	99.225284	5,653,644.10	-185,704.70	0.25
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,759,570.440	100.763858	4,795,926.79	97.686784	4,649,471.30	-146,455.49	0.20
	Original Face:	Base	6,000,000.000	100.763858	4,795,926.79	97.686784	4,649,471.30	-146,455.49	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,266,412.240	102.537952	3,349,312.20	101.716437	3,322,478.15	-26,834.05	0.15
	Original Face:	Base	6,000,000.000	102.537952	3,349,312.20	101.716437	3,322,478.15	-26,834.05	0.15
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,394,959.100	105.057495	6,718,383.83	103.752458	6,634,927.25	-83,456.58	0.29
	Original Face:	Base	11,523,254.000	105.057495	6,718,383.83	103.752458	6,634,927.25	-83,456.58	0.29
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	41,075.600	100.268432	41,185.86	100.022720	41,084.93	-100.93	0.00
	Original Face:	Base	5,000,000.000	100.268432	41,185.86	100.022720	41,084.93	-100.93	0.00
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	63,748.300	100.446647	64,033.03	100.006050	63,752.16	-280.87	0.00
	Original Face:	Base	5,000,000.000	100.446647	64,033.03	100.006050	63,752.16	-280.87	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	8,736.700	100.705987	8,798.38	99.975230	8,734.54	-63.84	0.00
	Original Face:	Base	5,000,000.000	100.705987	8,798.38	99.975230	8,734.54	-63.84	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	9,864.650	101.464522	10,009.12	100.082080	9,872.75	-136.37	0.00
	Original Face:	Base	10,127,769.000	101.464522	10,009.12	100.082080	9,872.75	-136.37	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	64,046.550	99.873467	63,965.51	101.060770	64,725.94	760.43	0.00
	Original Face:	Base	5,000,000.000	99.873467	63,965.51	101.060770	64,725.94	760.43	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
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	18,983.030	100.403150	19,059.56	100.284890	19,037.11	-22.45	0.00
Original Face:		Base	760,000.000	100.403150	19,059.56	100.284890	19,037.11	-22.45	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,760,556.330	118.562813	5,644,249.51	116.716290	5,556,344.73	-87,904.78	0.24
Original Face:		Base	41,000,000.000	118.562813	5,644,249.51	116.716290	5,556,344.73	-87,904.78	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	311,414.350	101.656256	316,572.17	110.351840	343,651.47	27,079.30	0.02
Original Face:		Base	5,000,000.000	101.656256	316,572.17	110.351840	343,651.47	27,079.30	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,767,099.630	110.083293	3,046,114.39	107.783290	2,982,471.02	-63,643.37	0.13
Original Face:		Base	5,855,000.000	110.083293	3,046,114.39	107.783290	2,982,471.02	-63,643.37	0.13
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.03081	25 Sep 2039		
		Local	854,543.500	105.364539	900,385.82	110.282660	942,413.30	42,027.48	0.04
Original Face:		Base	5,000,000.000	105.364539	900,385.82	110.282660	942,413.30	42,027.48	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	105,697.200	101.890126	107,695.01	101.077710	106,836.31	-858.70	0.00
Original Face:		Base	6,000,000.000	101.890126	107,695.01	101.077710	106,836.31	-858.70	0.00
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	18,243.200	101.535038	18,523.24	100.076890	18,257.23	-266.01	0.00
Original Face:		Base	5,000,000.000	101.535038	18,523.24	100.076890	18,257.23	-266.01	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57786	25 Aug 2039		
		Local	2,257,356.900	102.879981	2,322,368.34	108.632240	2,452,217.37	129,849.03	0.11
Original Face:		Base	10,000,000.000	102.879981	2,322,368.34	108.632240	2,452,217.37	129,849.03	0.11
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	103,896.780	102.376262	106,365.64	100.084610	103,984.69	-2,380.95	0.00
Original Face:		Base	6,000,000.000	102.376262	106,365.64	100.084610	103,984.69	-2,380.95	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	6,997,557.440	102.896847	7,200,265.95	103.734620	7,258,889.62	58,623.67	0.32
Original Face:		Base	8,609,641.000	102.896847	7,200,265.95	103.734620	7,258,889.62	58,623.67	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
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.450391	4,972,519.54	98.970260	4,948,513.00	-24,006.54	0.22
Original Face:		Base	5,000,000.000	99.450391	4,972,519.54	98.970260	4,948,513.00	-24,006.54	0.22
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	373,237.400	103.036724	384,571.59	101.212070	377,761.30	-6,810.29	0.02
Original Face:		Base	5,000,000.000	103.036724	384,571.59	101.212070	377,761.30	-6,810.29	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05653	25 Oct 2040		
		Local	1,303,473.850	108.874445	1,419,149.92	110.167860	1,436,009.25	16,859.33	0.06
Original Face:		Base	5,000,000.000	108.874445	1,419,149.92	110.167860	1,436,009.25	16,859.33	0.06
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	1,679.900	100.000595	1,679.91	100.000595	1,679.91	0.00	0.00
Original Face:		Base	10,000,000.000	100.000595	1,679.91	100.000595	1,679.91	0.00	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,488,914.500	99.605409	1,483,039.37	108.000206	1,608,030.73	124,991.36	0.07
Original Face:		Base	11,959,998.000	99.605409	1,483,039.37	108.000206	1,608,030.73	124,991.36	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	63,637.400	100.157486	63,737.62	101.557984	64,628.86	891.24	0.00
Original Face:		Base	10,000,000.000	100.157486	63,737.62	101.557984	64,628.86	891.24	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	42,912.250	101.479088	43,546.96	100.745844	43,232.31	-314.65	0.00
Original Face:		Base	3,640,000.000	101.479088	43,546.96	100.745844	43,232.31	-314.65	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	60,760.720	100.310464	60,949.36	102.854964	62,495.42	1,546.06	0.00
Original Face:		Base	4,300,000.000	100.310464	60,949.36	102.854964	62,495.42	1,546.06	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	226,458.850	99.307521	224,890.67	106.804354	241,867.91	16,977.24	0.01
Original Face:		Base	5,000,000.000	99.307521	224,890.67	106.804354	241,867.91	16,977.24	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	255,347.370	100.666852	257,050.16	108.659486	277,459.14	20,408.98	0.01
Original Face:		Base	6,500,000.000	100.666852	257,050.16	108.659486	277,459.14	20,408.98	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
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	505,326.160	100.158092	506,125.04	109.123602	551,430.11	45,305.07	0.02
	Original Face:	Base	8,000,000.000	100.158092	506,125.04	109.123602	551,430.11	45,305.07	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	403,969.230	100.518324	406,063.10	108.387032	437,850.26	31,787.16	0.02
	Original Face:	Base	5,457,127.000	100.518324	406,063.10	108.387032	437,850.26	31,787.16	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	365,384.800	100.581984	367,511.28	107.795319	393,867.71	26,356.43	0.02
	Original Face:	Base	5,000,000.000	100.581984	367,511.28	107.795319	393,867.71	26,356.43	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,060,719.960	101.068144	1,072,049.98	109.120422	1,157,462.10	85,412.12	0.05
	Original Face:	Base	10,547,657.000	101.068144	1,072,049.98	109.120422	1,157,462.10	85,412.12	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	817,259.100	100.599448	822,158.14	109.405934	894,129.95	71,971.81	0.04
	Original Face:	Base	17,500,000.000	100.599448	822,158.14	109.405934	894,129.95	71,971.81	0.04
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	336,491.950	103.723438	349,021.02	108.533362	365,206.03	16,185.01	0.02
	Original Face:	Base	9,397,749.000	103.723438	349,021.02	108.533362	365,206.03	16,185.01	0.02
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	11,870,053.540	105.826876	12,561,706.85	102.360494	12,150,245.44	-411,461.41	0.53
	Original Face:	Base	15,243,777.000	105.826876	12,561,706.85	102.360494	12,150,245.44	-411,461.41	0.53
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,196,982.600	100.694755	4,226,141.33	96.563543	4,052,755.10	-173,386.23	0.18
	Original Face:	Base	4,744,826.000	100.694755	4,226,141.33	96.563543	4,052,755.10	-173,386.23	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,834,869.720	100.723939	3,862,631.84	96.560339	3,702,963.20	-159,668.64	0.16
	Original Face:	Base	4,166,154.000	100.723939	3,862,631.84	96.560339	3,702,963.20	-159,668.64	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,162,487.200	102.728129	9,412,451.68	100.061428	9,168,115.53	-244,336.15	0.40
	Original Face:	Base	10,000,000.000	102.728129	9,412,451.68	100.061428	9,168,115.53	-244,336.15	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,641,734.180	108.784504	10,488,712.73	105.188595	10,142,004.72	-346,708.01	0.44
	Original Face:	Base	9,938,165.000	108.784504	10,488,712.73	105.188595	10,142,004.72	-346,708.01	0.44
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,586,094.470	108.783695	7,164,596.91	105.188568	6,927,818.46	-236,778.45	0.30
	Original Face:	Base	6,864,195.000	108.783695	7,164,596.91	105.188568	6,927,818.46	-236,778.45	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,068,512.570	107.503195	3,298,749.06	107.472364	3,297,803.00	-946.06	0.14
	Original Face:	Base	3,075,747.000	107.503195	3,298,749.06	107.472364	3,297,803.00	-946.06	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,804,633.080	107.503196	9,465,261.92	107.534274	9,467,998.26	2,736.34	0.41
	Original Face:	Base	8,825,385.000	107.503196	9,465,261.92	107.534274	9,467,998.26	2,736.34	0.41
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,654,050.030	105.754844	12,324,722.47	105.581001	12,304,462.68	-20,259.79	0.54
	Original Face:	Base	11,668,342.000	105.754844	12,324,722.47	105.581001	12,304,462.68	-20,259.79	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	9,490,959.600	99.800057	9,471,983.10	99.658943	9,458,590.02	-13,393.08	0.41
	Original Face:	Base	10,000,000.000	99.800057	9,471,983.10	99.658943	9,458,590.02	-13,393.08	0.41
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,870,344.120	100.826003	4,910,573.33	97.850391	4,765,650.76	-144,922.57	0.21
	Original Face:	Base	6,000,000.000	100.826003	4,910,573.33	97.850391	4,765,650.76	-144,922.57	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,369,532.710	105.572839	1,445,854.56	108.505629	1,486,020.08	40,165.52	0.07
	Original Face:	Base	9,100,000.000	105.572839	1,445,854.56	108.505629	1,486,020.08	40,165.52	0.07
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,188,374.850	101.491225	1,206,096.19	102.972822	1,223,703.12	17,606.93	0.05
	Original Face:	Base	7,060,000.000	101.491225	1,206,096.19	102.972822	1,223,703.12	17,606.93	0.05
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,041,389.520	103.407018	1,076,869.85	102.979225	1,072,414.86	-4,454.99	0.05
	Original Face:	Base	6,000,000.000	103.407018	1,076,869.85	102.979225	1,072,414.86	-4,454.99	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,909,844.350	104.522730	1,996,221.45	102.985299	1,966,858.91	-29,362.54	0.09
	Original Face:	Base	5,000,000.000	104.522730	1,996,221.45	102.985299	1,966,858.91	-29,362.54	0.09
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,266,766.420	103.803745	4,429,063.34	97.890000	4,176,737.65	-252,325.69	0.18
	Original Face:	Base	7,000,000.000	103.803745	4,429,063.34	97.890000	4,176,737.65	-252,325.69	0.18
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,425,599.450	101.370061	2,458,831.64	98.221485	2,382,459.80	-76,371.84	0.10
	Original Face:	Base	5,000,000.000	101.370061	2,458,831.64	98.221485	2,382,459.80	-76,371.84	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	535,748.010	101.395068	543,222.06	102.905069	551,311.86	8,089.80	0.02
	Original Face:	Base	7,000,000.000	101.395068	543,222.06	102.905069	551,311.86	8,089.80	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,545,883.350	106.528793	1,646,810.87	103.739000	1,603,683.93	-43,126.94	0.07
	Original Face:	Base	6,100,000.000	106.528793	1,646,810.87	103.739000	1,603,683.93	-43,126.94	0.07
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	289,007.110	101.102091	292,192.23	100.732739	291,124.78	-1,067.45	0.01
	Original Face:	Base	16,114,886.000	101.102091	292,192.23	100.732739	291,124.78	-1,067.45	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	5,156,738.130	102.222462	5,271,344.66	99.368737	5,124,185.55	-147,159.11	0.22
	Original Face:	Base	9,500,000.000	102.222462	5,271,344.66	99.368737	5,124,185.55	-147,159.11	0.22
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,338,494.550	103.183856	2,412,948.86	101.724215	2,378,815.22	-34,133.64	0.10
	Original Face:	Base	5,000,000.000	103.183856	2,412,948.86	101.724215	2,378,815.22	-34,133.64	0.10
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,615,006.900	104.503319	3,777,802.19	103.737268	3,750,109.40	-27,692.79	0.16
	Original Face:	Base	7,899,440.000	104.503319	3,777,802.19	103.737268	3,750,109.40	-27,692.79	0.16
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,010,078.960	106.841638	4,284,434.05	105.413864	4,227,179.18	-57,254.87	0.19
	Original Face:	Base	8,000,000.000	106.841638	4,284,434.05	105.413864	4,227,179.18	-57,254.87	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
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,805,007.600	102.672313	4,933,412.46	99.581849	4,784,915.41	-148,497.05	0.21
Original Face:		Base	6,000,000.000	102.672313	4,933,412.46	99.581849	4,784,915.41	-148,497.05	0.21
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,274,635.700	102.789658	4,393,883.42	99.581344	4,256,739.68	-137,143.74	0.19
Original Face:		Base	5,000,000.000	102.789658	4,393,883.42	99.581344	4,256,739.68	-137,143.74	0.19
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,897,920.700	103.788890	5,083,497.51	103.118610	5,050,667.74	-32,829.77	0.22
Original Face:		Base	5,000,000.000	103.788890	5,083,497.51	103.118610	5,050,667.74	-32,829.77	0.22
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.584	01 Feb 2037		
		Local	845,186.950	103.372417	873,690.18	105.489850	891,586.45	17,896.27	0.04
Original Face:		Base	5,000,000.000	103.372417	873,690.18	105.489850	891,586.45	17,896.27	0.04
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	702,960.350	106.755041	750,445.61	105.829916	743,942.35	-6,503.26	0.03
Original Face:		Base	3,262,241.000	106.755041	750,445.61	105.829916	743,942.35	-6,503.26	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.66	01 Jan 2037		
		Local	1,210,770.010	103.364938	1,251,511.67	105.088998	1,272,386.07	20,874.40	0.06
Original Face:		Base	6,271,091.000	103.364938	1,251,511.67	105.088998	1,272,386.07	20,874.40	0.06
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,683,828.360	103.580209	1,744,112.94	101.457886	1,708,376.66	-35,736.28	0.07
Original Face:		Base	12,000,000.000	103.580209	1,744,112.94	101.457886	1,708,376.66	-35,736.28	0.07
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	0.000	0.000000	-43,109.72	0.000000	0.00	43,109.72	0.00
		Base		0.000000	-43,109.72	0.000000	0.00	43,109.72	0.00
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.643851	4,982,192.54	128.330339	6,416,516.95	1,434,324.41	0.28
		Base		99.643851	4,982,192.54	128.330339	6,416,516.95	1,434,324.41	0.28
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	99.043910	5,645,502.87	15,862.24	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	99.043910	5,645,502.87	15,862.24	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
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	97.170640	6,218,920.96	30,920.96	0.27
	Original Face:	Base	6,400,000.000	96.687500	6,188,000.00	97.170640	6,218,920.96	30,920.96	0.27
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.691873	19,938,374.56	99.428422	19,885,684.40	-52,690.16	0.87
		Base		99.691873	19,938,374.56	99.428422	19,885,684.40	-52,690.16	0.87
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.33063	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.787069	10,078,706.90	78,706.90	0.44
		Base		100.000000	10,000,000.00	100.787069	10,078,706.90	78,706.90	0.44
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.83457	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.465168	5,023,258.40	23,258.40	0.22
		Base		100.000000	5,000,000.00	100.465168	5,023,258.40	23,258.40	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.909714	4,995,485.69	96.625000	4,831,250.00	-164,235.69	0.21
		Base		99.909714	4,995,485.69	96.625000	4,831,250.00	-164,235.69	0.21
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.38822	25 Jul 2022		
		Local	5,000,000.000	99.189394	4,959,469.72	98.215920	4,910,796.00	-48,673.72	0.22
	Original Face:	Base	5,000,000.000	99.189394	4,959,469.72	98.215920	4,910,796.00	-48,673.72	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,484,013.150	111.586318	5,003,545.17	109.275000	4,899,905.37	-103,639.80	0.21
	Original Face:	Base	8,707,929.000	111.586318	5,003,545.17	109.275000	4,899,905.37	-103,639.80	0.21
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,497,360.040	106.157725	12,205,335.87	104.033093	11,961,059.26	-244,276.61	0.52
	Original Face:	Base	11,805,572.000	106.157725	12,205,335.87	104.033093	11,961,059.26	-244,276.61	0.52
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,949,202.000	100.000000	9,949,202.00	100.653957	10,014,265.50	65,063.50	0.44
	Original Face:	Base	10,000,000.000	100.000000	9,949,202.00	100.653957	10,014,265.50	65,063.50	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,452,899.780	110.011226	2,698,465.13	107.373704	2,633,769.35	-64,695.78	0.12
	Original Face:	Base	6,000,000.000	110.011226	2,698,465.13	107.373704	2,633,769.35	-64,695.78	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
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,764,414.140	106.167551	5,058,261.83	104.478385	4,977,782.95	-80,478.88	0.22
Original Face:		Base	5,682,660.000	106.167551	5,058,261.83	104.478385	4,977,782.95	-80,478.88	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,469,277.930	106.385428	4,754,660.46	104.852797	4,686,162.92	-68,497.54	0.21
Original Face:		Base	5,271,946.000	106.385428	4,754,660.46	104.852797	4,686,162.92	-68,497.54	0.21
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,564,318.430	106.153296	9,091,306.32	103.589876	8,871,766.84	-219,539.48	0.39
Original Face:		Base	8,934,236.000	106.153296	9,091,306.32	103.589876	8,871,766.84	-219,539.48	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	266,252.770	101.034802	269,007.96	109.251584	290,885.37	21,877.41	0.01
Original Face:		Base	7,000,000.000	101.034802	269,007.96	109.251584	290,885.37	21,877.41	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,584,602.280	105.242027	3,772,508.10	103.211000	3,699,703.86	-72,804.24	0.16
Original Face:		Base	22,821,698.000	105.242027	3,772,508.10	103.211000	3,699,703.86	-72,804.24	0.16
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	816,750.250	102.924593	840,636.87	99.870443	815,692.09	-24,944.78	0.04
Original Face:		Base	5,000,000.000	102.924593	840,636.87	99.870443	815,692.09	-24,944.78	0.04
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	13,054.800	99.986672	13,053.06	100.324281	13,097.13	44.07	0.00
Original Face:		Base	7,500,000.000	99.986672	13,053.06	100.324281	13,097.13	44.07	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	6,119,512.060	101.355908	6,202,487.02	96.853000	5,926,931.02	-275,556.00	0.26
Original Face:		Base	13,640,889.000	101.355908	6,202,487.02	96.853000	5,926,931.02	-275,556.00	0.26
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,014,919.850	108.883376	2,193,912.75	105.334094	2,122,397.57	-71,515.18	0.09
Original Face:		Base	5,000,000.000	108.883376	2,193,912.75	105.334094	2,122,397.57	-71,515.18	0.09
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,688,133.900	106.824194	6,076,303.20	102.771982	5,845,807.95	-230,495.25	0.26
Original Face:		Base	10,000,000.000	106.824194	6,076,303.20	102.771982	5,845,807.95	-230,495.25	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
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,499,611.740	104.247571	1,563,308.82	100.549500	1,507,852.11	-55,456.71	0.07
Original Face:		Base	14,082,000.000	104.247571	1,563,308.82	100.549500	1,507,852.11	-55,456.71	0.07
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	14,192.700	99.993870	14,191.83	102.240103	14,510.63	318.80	0.00
Original Face:		Base	5,000,000.000	99.993870	14,191.83	102.240103	14,510.63	318.80	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	238,447.810	100.972703	240,767.20	109.404913	260,873.62	20,106.42	0.01
Original Face:		Base	7,322,535.000	100.972703	240,767.20	109.404913	260,873.62	20,106.42	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,402,382.610	105.686435	1,482,128.18	107.180746	1,503,084.14	20,955.96	0.07
Original Face:		Base	8,800,000.000	105.686435	1,482,128.18	107.180746	1,503,084.14	20,955.96	0.07
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.1245	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.405740	10,140,574.00	140,574.00	0.44
		Base		100.000000	10,000,000.00	101.405740	10,140,574.00	140,574.00	0.44
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.18746	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.575800	10,057,580.00	57,580.00	0.44
		Base		100.000000	10,000,000.00	100.575800	10,057,580.00	57,580.00	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.14775	20 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	100.044280	8,003,542.40	3,542.40	0.35
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.044280	8,003,542.40	3,542.40	0.35
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,004,999.030	106.998843	1,075,337.33	100.175400	1,006,761.80	-68,575.53	0.04
Original Face:		Base	2,500,000.000	106.998843	1,075,337.33	100.175400	1,006,761.80	-68,575.53	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,874,960.400	102.640017	2,950,859.83	99.126200	2,849,839.00	-101,020.83	0.12
Original Face:		Base	10,000,000.000	102.640017	2,950,859.83	99.126200	2,849,839.00	-101,020.83	0.12
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	3,975,203.680	106.775805	4,244,555.73	98.357820	3,909,923.68	-334,632.05	0.17
Original Face:		Base	8,000,000.000	106.775805	4,244,555.73	98.357820	3,909,923.68	-334,632.05	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
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.08313	20 Aug 2067		
		Local	5,620,915.500	100.000000	5,620,915.50	99.874100	5,613,838.77	-7,076.73	0.25
Original Face:		Base	10,000,000.000	100.000000	5,620,915.50	99.874100	5,613,838.77	-7,076.73	0.25
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,788,384.500	103.720987	10,152,609.04	103.219260	10,103,498.05	-49,110.99	0.44
Original Face:		Base	10,000,000.000	103.720987	10,152,609.04	103.219260	10,103,498.05	-49,110.99	0.44
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	675,474.730	103.876829	701,661.73	99.603260	672,794.85	-28,866.88	0.03
Original Face:		Base	10,000,000.000	103.876829	701,661.73	99.603260	672,794.85	-28,866.88	0.03
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	114,345.360	103.308914	118,128.95	100.405610	114,809.16	-3,319.79	0.01
Original Face:		Base	7,440,000.000	103.308914	118,128.95	100.405610	114,809.16	-3,319.79	0.01
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	160,452.810	103.150771	165,508.31	101.264410	162,481.59	-3,026.72	0.01
Original Face:		Base	4,500,000.000	103.150771	165,508.31	101.264410	162,481.59	-3,026.72	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,870,340.940	102.534414	1,917,743.12	99.929040	1,869,013.75	-48,729.37	0.08
Original Face:		Base	6,500,000.000	102.534414	1,917,743.12	99.929040	1,869,013.75	-48,729.37	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.08313	20 Jun 2063		
		Local	6,895,869.620	100.000000	6,895,869.62	99.762900	6,879,519.51	-16,350.11	0.30
Original Face:		Base	9,934,605.000	100.000000	6,895,869.62	99.762900	6,879,519.51	-16,350.11	0.30
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,953,745.800	101.090651	10,062,306.41	101.227120	10,075,890.21	13,583.80	0.44
Original Face:		Base	10,000,000.000	101.090651	10,062,306.41	101.227120	10,075,890.21	13,583.80	0.44
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	101,879.820	104.643461	106,610.57	100.277760	102,162.80	-4,447.77	0.00
Original Face:		Base	7,600,000.000	104.643461	106,610.57	100.277760	102,162.80	-4,447.77	0.00
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72049	20 Aug 2034		
		Local	1,129,795.250	108.048762	1,220,729.78	108.613130	1,227,105.98	6,376.20	0.05
Original Face:		Base	5,000,000.000	108.048762	1,220,729.78	108.613130	1,227,105.98	6,376.20	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
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.05916	20 Apr 2037		
		Local	2,370,558.900	109.146778	2,587,388.67	108.381310	2,569,242.79	-18,145.88	0.11
Original Face:		Base	10,000,000.000	109.146778	2,587,388.67	108.381310	2,569,242.79	-18,145.88	0.11
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.394328	3,360,315.67	99.113010	3,221,172.83	-139,142.84	0.14
Original Face:		Base	3,250,000.000	103.394328	3,360,315.67	99.113010	3,221,172.83	-139,142.84	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.177266	5,208,863.31	98.818950	4,940,947.50	-267,915.81	0.22
Original Face:		Base	5,000,000.000	104.177266	5,208,863.31	98.818950	4,940,947.50	-267,915.81	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,201,302.310	102.926659	1,236,460.33	100.043170	1,201,820.91	-34,639.42	0.05
Original Face:		Base	6,500,000.000	102.926659	1,236,460.33	100.043170	1,201,820.91	-34,639.42	0.05
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.670940	1,993,418.79	94.064930	1,881,298.60	-112,120.19	0.08
Original Face:		Base	2,000,000.000	99.670940	1,993,418.79	94.064930	1,881,298.60	-112,120.19	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.607886	5,180,394.30	99.532040	4,976,602.00	-203,792.30	0.22
Original Face:		Base	5,000,000.000	103.607886	5,180,394.30	99.532040	4,976,602.00	-203,792.30	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,729,949.430	100.264275	1,734,521.25	98.523020	1,704,398.42	-30,122.83	0.07
Original Face:		Base	3,000,000.000	100.264275	1,734,521.25	98.523020	1,704,398.42	-30,122.83	0.07
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,502,172.920	100.308584	5,519,151.77	99.213920	5,458,921.44	-60,230.33	0.24
Original Face:		Base	12,000,000.000	100.308584	5,519,151.77	99.213920	5,458,921.44	-60,230.33	0.24
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	-96.231264	-5,224,395.32	98.936940	5,371,286.47	10,595,681.79	0.24
Original Face:		Base	5,429,000.000	-96.231264	-5,224,395.32	98.936940	5,371,286.47	10,595,681.79	0.24
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	2,028,655.550	99.877910	2,026,178.77	98.676570	2,001,807.71	-24,371.06	0.09
Original Face:		Base	5,000,000.000	99.877910	2,026,178.77	98.676570	2,001,807.71	-24,371.06	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
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,129,001.550	102.686230	1,159,329.13	100.372750	1,133,209.90	-26,119.23	0.05
Original Face:		Base	5,000,000.000	102.686230	1,159,329.13	100.372750	1,133,209.90	-26,119.23	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,440,116.030	102.928621	2,511,577.77	98.474290	2,402,886.94	-108,690.83	0.11
Original Face:		Base	3,000,000.000	102.928621	2,511,577.77	98.474290	2,402,886.94	-108,690.83	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,277,896.300	99.883695	7,269,431.75	97.333060	7,083,799.17	-185,632.58	0.31
Original Face:		Base	10,000,000.000	99.883695	7,269,431.75	97.333060	7,083,799.17	-185,632.58	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,363,260.370	102.233100	5,483,027.32	98.565030	5,286,299.19	-196,728.13	0.23
Original Face:		Base	5,879,850.000	102.233100	5,483,027.32	98.565030	5,286,299.19	-196,728.13	0.23
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.09203	20 Nov 2042		
		Local	3,701,043.140	114.913890	4,253,012.66	110.940380	4,105,951.32	-147,061.34	0.18
Original Face:		Base	5,010,613.000	114.913890	4,253,012.66	110.940380	4,105,951.32	-147,061.34	0.18
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,521,022.520	99.535839	5,495,396.11	98.785240	5,453,955.35	-41,440.76	0.24
Original Face:		Base	6,000,000.000	99.535839	5,495,396.11	98.785240	5,453,955.35	-41,440.76	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,411,658.010	102.315328	12,699,028.57	98.740310	12,255,309.60	-443,718.97	0.54
Original Face:		Base	13,484,830.000	102.315328	12,699,028.57	98.740310	12,255,309.60	-443,718.97	0.54
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,825,806.400	100.489968	4,849,451.33	98.473960	4,752,162.66	-97,288.67	0.21
Original Face:		Base	5,000,000.000	100.489968	4,849,451.33	98.473960	4,752,162.66	-97,288.67	0.21
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,672,073.100	101.439761	9,811,327.88	99.328260	9,607,101.92	-204,225.96	0.42
Original Face:		Base	10,000,000.000	101.439761	9,811,327.88	99.328260	9,607,101.92	-204,225.96	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,480,751.800	100.470672	9,525,375.09	98.849080	9,371,635.93	-153,739.16	0.41
Original Face:		Base	10,000,000.000	100.470672	9,525,375.09	98.849080	9,371,635.93	-153,739.16	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
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,863,169.000	97.934188	9,659,414.50	97.759610	9,642,195.55	-17,218.95	0.42
Original Face:		Base	10,000,000.000	97.934188	9,659,414.50	97.759610	9,642,195.55	-17,218.95	0.42
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					2.39728	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.049464	10,004,946.40	4,946.40	0.44
		Base		100.000000	10,000,000.00	100.049464	10,004,946.40	4,946.40	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.780513	4,989,025.63	97.561421	4,878,071.05	-110,954.58	0.21
		Base		99.780513	4,989,025.63	97.561421	4,878,071.05	-110,954.58	0.21
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	120.307687	12,030,768.65	121.626147	12,162,614.70	131,846.05	0.53
		Base		120.307687	12,030,768.65	121.626147	12,162,614.70	131,846.05	0.53
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.349522	5,932,262.57	100.166770	5,749,572.60	-182,689.97	0.25
Original Face:		Base	5,740,000.000	103.349522	5,932,262.57	100.166770	5,749,572.60	-182,689.97	0.25
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.231941	4,961,597.06	125.243254	6,262,162.70	1,300,565.64	0.27
		Base		99.231941	4,961,597.06	125.243254	6,262,162.70	1,300,565.64	0.27
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.813320	9,981,332.02	96.037000	9,603,700.00	-377,632.02	0.42
		Base		99.813320	9,981,332.02	96.037000	9,603,700.00	-377,632.02	0.42
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.269938	10,926,993.77	103.603260	10,360,326.00	-566,667.77	0.45
Original Face:		Base	10,000,000.000	109.269938	10,926,993.77	103.603260	10,360,326.00	-566,667.77	0.45
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	1,231,749.560	107.558326	1,324,849.21	99.885900	1,230,344.13	-94,505.08	0.05
Original Face:		Base	5,775,000.000	107.558326	1,324,849.21	99.885900	1,230,344.13	-94,505.08	0.05
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,802,281.760	102.650562	1,850,052.36	100.066660	1,803,483.16	-46,569.20	0.08
Original Face:		Base	10,000,000.000	102.650562	1,850,052.36	100.066660	1,803,483.16	-46,569.20	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	8,927,238.060	100.283883	8,952,580.98	98.849490	8,824,529.29	-128,051.69	0.39
	Original Face:	Base	10,000,000.000	100.283883	8,952,580.98	98.849490	8,824,529.29	-128,051.69	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694	15 Apr 2046		
		Local	3,493,164.080	100.725531	3,518,508.07	97.715370	3,413,358.21	-105,149.86	0.15
	Original Face:	Base	4,840,000.000	100.725531	3,518,508.07	97.715370	3,413,358.21	-105,149.86	0.15
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.310525	10,000,615.87	99.888640	9,669,372.18	-331,243.69	0.42
	Original Face:	Base	9,680,152.000	103.310525	10,000,615.87	99.888640	9,669,372.18	-331,243.69	0.42
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.178580	4,908,928.99	114.048386	5,702,419.30	793,490.31	0.25
		Base		98.178580	4,908,928.99	114.048386	5,702,419.30	793,490.31	0.25
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.17249	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.306824	4,965,341.20	-34,658.80	0.22
		Base		100.000000	5,000,000.00	99.306824	4,965,341.20	-34,658.80	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.919080	4,995,953.98	94.491000	4,724,550.00	-271,403.98	0.21
		Base		99.919080	4,995,953.98	94.491000	4,724,550.00	-271,403.98	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.1725	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.946318	15,141,947.70	141,947.70	0.66
		Base		100.000000	15,000,000.00	100.946318	15,141,947.70	141,947.70	0.66
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.719816	1,994,396.31	99.878323	1,997,566.46	3,170.15	0.09
		Base		99.719816	1,994,396.31	99.878323	1,997,566.46	3,170.15	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.920885	2,997,626.55	91.000000	2,730,000.00	-267,626.55	0.12
		Base		99.920885	2,997,626.55	91.000000	2,730,000.00	-267,626.55	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.692005	4,984,600.24	127.065907	6,353,295.35	1,368,695.11	0.28
		Base		99.692005	4,984,600.24	127.065907	6,353,295.35	1,368,695.11	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
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	4,748,866.430	100.000009	4,748,866.86	99.938510	4,745,946.35	-2,920.51	0.21
Original Face:		Base	5,000,000.000	100.000009	4,748,866.86	99.938510	4,745,946.35	-2,920.51	0.21
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.940691	4,997,034.54	99.673024	4,983,651.20	-13,383.34	0.22
		Base		99.940691	4,997,034.54	99.673024	4,983,651.20	-13,383.34	0.22
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	121.478320	12,147,831.97	120.752001	12,075,200.10	-72,631.87	0.53
		Base		121.478320	12,147,831.97	120.752001	12,075,200.10	-72,631.87	0.53
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	103.688191	3,214,333.92	103.965353	3,222,925.94	8,592.02	0.14
		Base		103.688191	3,214,333.92	103.965353	3,222,925.94	8,592.02	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.917961	4,995,898.03	98.000000	4,900,000.00	-95,898.03	0.21
		Base		99.917961	4,995,898.03	98.000000	4,900,000.00	-95,898.03	0.21
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.814093	9,981,409.27	95.422815	9,542,281.50	-439,127.77	0.42
		Base		99.814093	9,981,409.27	95.422815	9,542,281.50	-439,127.77	0.42
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.724530	7,977,962.36	99.765042	7,981,203.36	3,241.00	0.35
		Base		99.724530	7,977,962.36	99.765042	7,981,203.36	3,241.00	0.35
65478HAA6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A1					1.5	17 Dec 2018		
		Local	2,412,175.510	100.000000	2,412,175.51	100.000330	2,412,183.47	7.96	0.11
Original Face:		Base	10,000,000.000	100.000000	2,412,175.51	100.000330	2,412,183.47	7.96	0.11
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.859737	4,992,986.84	94.548708	4,727,435.40	-265,551.44	0.21
		Base		99.859737	4,992,986.84	94.548708	4,727,435.40	-265,551.44	0.21
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.919971	7,993,597.66	98.187953	7,855,036.24	-138,561.42	0.34
		Base		99.919971	7,993,597.66	98.187953	7,855,036.24	-138,561.42	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
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.69125	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.301216	20,060,243.20	60,243.20	0.88
		Base		100.000000	20,000,000.00	100.301216	20,060,243.20	60,243.20	0.88
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.901409	4,995,070.44	101.720099	5,086,004.95	90,934.51	0.22
		Base		99.901409	4,995,070.44	101.720099	5,086,004.95	90,934.51	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.72794	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.507386	20,101,477.20	101,477.20	0.88
		Base		100.000000	20,000,000.00	100.507386	20,101,477.20	101,477.20	0.88
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.936398	4,996,819.91	97.808537	4,890,426.85	-106,393.06	0.21
		Base		99.936398	4,996,819.91	97.808537	4,890,426.85	-106,393.06	0.21
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	120.161574	3,604,847.21	124.208000	3,726,240.00	121,392.79	0.16
		Base		120.161574	3,604,847.21	124.208000	3,726,240.00	121,392.79	0.16
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.766996	4,988,349.80	103.004422	5,150,221.10	161,871.30	0.23
		Base		99.766996	4,988,349.80	103.004422	5,150,221.10	161,871.30	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.888950	2,996,668.49	98.695607	2,960,868.21	-35,800.28	0.13
		Base		99.888950	2,996,668.49	98.695607	2,960,868.21	-35,800.28	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.948265	9,794,929.95	126.908376	12,437,020.85	2,642,090.90	0.54
		Base		99.948265	9,794,929.95	126.908376	12,437,020.85	2,642,090.90	0.54
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.999110	2,999,973.31	99.999110	2,999,973.31	0.00	0.13
		Base		99.999110	2,999,973.31	99.999110	2,999,973.31	0.00	0.13
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.581945	10,058,194.46	99.007700	9,900,770.00	-157,424.46	0.43
		Base		100.581945	10,058,194.46	99.007700	9,900,770.00	-157,424.46	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
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.710222	3,021,306.67	99.828000	2,994,840.00	-26,466.67	0.13
		Base		100.710222	3,021,306.67	99.828000	2,994,840.00	-26,466.67	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.618386	5,030,919.28	99.917228	4,995,861.40	-35,057.88	0.22
		Base		100.618386	5,030,919.28	99.917228	4,995,861.40	-35,057.88	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.744652	3,989,786.08	93.625000	3,745,000.00	-244,786.08	0.16
		Base		99.744652	3,989,786.08	93.625000	3,745,000.00	-244,786.08	0.16
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.854622	9,985,462.17	95.880902	9,588,090.20	-397,371.97	0.42
		Base		99.854622	9,985,462.17	95.880902	9,588,090.20	-397,371.97	0.42
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.80575	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.846627	10,084,662.70	84,662.70	0.44
		Base		100.000000	10,000,000.00	100.846627	10,084,662.70	84,662.70	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.939765	4,996,988.25	97.185000	4,859,250.00	-137,738.25	0.21
		Base		99.939765	4,996,988.25	97.185000	4,859,250.00	-137,738.25	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.987537	3,999,501.49	100.024462	4,000,978.48	1,476.99	0.18
		Base		99.987537	3,999,501.49	100.024462	4,000,978.48	1,476.99	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.989258	4,999,462.89	98.434752	4,921,737.60	-77,725.29	0.22
		Base		99.989258	4,999,462.89	98.434752	4,921,737.60	-77,725.29	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.919886	4,995,994.28	98.859206	4,942,960.30	-53,033.98	0.22
		Base		99.919886	4,995,994.28	98.859206	4,942,960.30	-53,033.98	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.454861	5,422,743.03	124.530671	6,226,533.55	803,790.52	0.27
		Base		108.454861	5,422,743.03	124.530671	6,226,533.55	803,790.52	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
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		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
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.865944	4,993,297.18	100.723788	5,036,189.40	42,892.22	0.22
		Base		99.865944	4,993,297.18	100.723788	5,036,189.40	42,892.22	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.789974	2,993,699.22	103.670466	3,110,113.98	116,414.76	0.14
		Base		99.789974	2,993,699.22	103.670466	3,110,113.98	116,414.76	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.842263	4,992,113.17	96.490030	4,824,501.50	-167,611.67	0.21
		Base		99.842263	4,992,113.17	96.490030	4,824,501.50	-167,611.67	0.21
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.934790	14,990,218.56	96.859000	14,528,850.00	-461,368.56	0.64
		Base		99.934790	14,990,218.56	96.859000	14,528,850.00	-461,368.56	0.64
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.58805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.141878	7,009,931.46	9,931.46	0.31
		Base		100.000000	7,000,000.00	100.141878	7,009,931.46	9,931.46	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.664416	4,983,220.82	127.401700	6,370,085.00	1,386,864.18	0.28
		Base		99.664416	4,983,220.82	127.401700	6,370,085.00	1,386,864.18	0.28
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	99.537400	4,976,870.00	-23,130.00	0.22
		Base		100.000000	5,000,000.00	99.537400	4,976,870.00	-23,130.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	104.773846	7,858,038.45	106.878906	8,015,917.95	157,879.50	0.35
		Base		104.773846	7,858,038.45	106.878906	8,015,917.95	157,879.50	0.35
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	114.746982	5,737,349.12	118.371094	5,918,554.70	181,205.58	0.26
		Base		114.746982	5,737,349.12	118.371094	5,918,554.70	181,205.58	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
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	116.664696	5,833,234.82	120.859375	6,042,968.75	209,733.93	0.26
			Base	116.664696	5,833,234.82	120.859375	6,042,968.75	209,733.93	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	109.129700	5,456,485.00	119.675781	5,983,789.05	527,304.05	0.26
			Base	109.129700	5,456,485.00	119.675781	5,983,789.05	527,304.05	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		5,000,000.000	Local	131.705554	6,585,277.72	128.003906	6,400,195.30	-185,082.42	0.28
			Base	131.705554	6,585,277.72	128.003906	6,400,195.30	-185,082.42	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	125.942108	15,742,763.47	126.734375	15,841,796.88	99,033.41	0.69
			Base	125.942108	15,742,763.47	126.734375	15,841,796.88	99,033.41	0.69
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	118.303763	14,787,970.41	122.226562	15,278,320.25	490,349.84	0.67
			Base	118.303763	14,787,970.41	122.226562	15,278,320.25	490,349.84	0.67
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	132.054089	26,410,817.89	129.035156	25,807,031.20	-603,786.69	1.13
			Base	132.054089	26,410,817.89	129.035156	25,807,031.20	-603,786.69	1.13
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	134.904166	16,863,020.76	127.757812	15,969,726.50	-893,294.26	0.70
			Base	134.904166	16,863,020.76	127.757812	15,969,726.50	-893,294.26	0.70
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	121.961384	18,294,207.53	128.800781	19,320,117.15	1,025,909.62	0.85
			Base	121.961384	18,294,207.53	128.800781	19,320,117.15	1,025,909.62	0.85
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	135.447757	20,317,163.48	127.313000	19,096,950.00	-1,220,213.48	0.84
			Base	135.447757	20,317,163.48	127.313000	19,096,950.00	-1,220,213.48	0.84
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	128.214800	35,259,069.90	123.558594	33,978,613.35	-1,280,456.55	1.49
			Base	128.214800	35,259,069.90	123.558594	33,978,613.35	-1,280,456.55	1.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	127.299739	22,277,454.38	121.796875	21,314,453.13	-963,001.25	0.93
			Base	127.299739	22,277,454.38	121.796875	21,314,453.13	-963,001.25	0.93
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	125.474669	25,094,933.74	122.171875	24,434,375.00	-660,558.74	1.07
			Base	125.474669	25,094,933.74	122.171875	24,434,375.00	-660,558.74	1.07
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	136.442003	27,288,400.57	131.386719	26,277,343.80	-1,011,056.77	1.15
			Base	136.442003	27,288,400.57	131.386719	26,277,343.80	-1,011,056.77	1.15
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	144.411401	25,271,995.13	134.356000	23,512,300.00	-1,759,695.13	1.03
			Base	144.411401	25,271,995.13	134.356000	23,512,300.00	-1,759,695.13	1.03
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.901153	4,995,057.67	99.000000	4,950,000.00	-45,057.67	0.22
			Base	99.901153	4,995,057.67	99.000000	4,950,000.00	-45,057.67	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.315694	2,582,892.35	97.011719	2,425,292.98	-157,599.37	0.11
			Base	103.315694	2,582,892.35	97.011719	2,425,292.98	-157,599.37	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.838472	5,041,923.59	100.371094	5,018,554.70	-23,368.89	0.22
			Base	100.838472	5,041,923.59	100.371094	5,018,554.70	-23,368.89	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.593004	9,959,300.42	96.363000	9,636,300.00	-323,000.42	0.42
			Base	99.593004	9,959,300.42	96.363000	9,636,300.00	-323,000.42	0.42
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.474616	5,223,730.81	101.671875	5,083,593.75	-140,137.06	0.22
			Base	104.474616	5,223,730.81	101.671875	5,083,593.75	-140,137.06	0.22
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.829579	4,991,478.96	98.640625	4,932,031.25	-59,447.71	0.22
			Base	99.829579	4,991,478.96	98.640625	4,932,031.25	-59,447.71	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
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		Local	5,000,000.000	99.674642	4,983,732.10	95.992188	4,799,609.40	-184,122.70	0.21
		Base		99.674642	4,983,732.10	95.992188	4,799,609.40	-184,122.70	0.21
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.844242	4,992,212.11	98.265625	4,913,281.25	-78,930.86	0.22
		Base		99.844242	4,992,212.11	98.265625	4,913,281.25	-78,930.86	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.260249	4,963,012.47	95.730469	4,786,523.45	-176,489.02	0.21
		Base		99.260249	4,963,012.47	95.730469	4,786,523.45	-176,489.02	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		Local	10,000,000.000	95.730677	9,573,067.71	93.800781	9,380,078.10	-192,989.61	0.41
		Base		95.730677	9,573,067.71	93.800781	9,380,078.10	-192,989.61	0.41
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.772313	7,482,923.46	98.007812	7,350,585.90	-132,337.56	0.32
		Base		99.772313	7,482,923.46	98.007812	7,350,585.90	-132,337.56	0.32
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		Local	5,000,000.000	95.533660	4,776,682.98	95.539062	4,776,953.10	270.12	0.21
		Base		95.533660	4,776,682.98	95.539062	4,776,953.10	270.12	0.21
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.980603	4,999,030.17	99.292969	4,964,648.45	-34,381.72	0.22
		Base		99.980603	4,999,030.17	99.292969	4,964,648.45	-34,381.72	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.986658	4,999,332.89	99.024350	4,951,217.50	-48,115.39	0.22
Original Face:		Base	5,000,000.000	99.986658	4,999,332.89	99.024350	4,951,217.50	-48,115.39	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.20775	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	99.932490	10,492,911.45	-7,088.55	0.46
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	99.932490	10,492,911.45	-7,088.55	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.261447	9,921,683.87	101.487830	9,387,624.28	-534,059.59	0.41
Original Face:		Base	9,250,000.000	107.261447	9,921,683.87	101.487830	9,387,624.28	-534,059.59	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
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.631095	5,081,554.76	100.712370	5,035,618.50	-45,936.26	0.22
Original Face:		Base	5,000,000.000	101.631095	5,081,554.76	100.712370	5,035,618.50	-45,936.26	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	1,414,680.450	102.501300	1,450,065.85	99.897170	1,413,225.73	-36,840.12	0.06
Original Face:		Base	5,000,000.000	102.501300	1,450,065.85	99.897170	1,413,225.73	-36,840.12	0.06
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.004858	7,474,359.52	99.749830	7,381,487.42	-92,872.10	0.32
Original Face:		Base	7,400,000.000	101.004858	7,474,359.52	99.749830	7,381,487.42	-92,872.10	0.32
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	21,723.270	99.999678	21,723.20	99.899340	21,701.40	-21.80	0.00
Original Face:		Base	2,000,000.000	99.999678	21,723.20	99.899340	21,701.40	-21.80	0.00
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.917316	4,995,865.81	118.445483	5,922,274.15	926,408.34	0.26
		Base		99.917316	4,995,865.81	118.445483	5,922,274.15	926,408.34	0.26
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.30063	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.965111	4,998,255.55	-1,744.45	0.22
		Base		100.000000	5,000,000.00	99.965111	4,998,255.55	-1,744.45	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.928510	4,996,425.50	95.409000	4,770,450.00	-225,975.50	0.21
		Base		99.928510	4,996,425.50	95.409000	4,770,450.00	-225,975.50	0.21
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	98.725602	4,936,280.10	-63,719.90	0.22
		Base		100.000000	5,000,000.00	98.725602	4,936,280.10	-63,719.90	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.987316	9,998,731.60	98.098000	9,809,800.00	-188,931.60	0.43
		Base		99.987316	9,998,731.60	98.098000	9,809,800.00	-188,931.60	0.43
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.36457	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.438000	15,365,700.00	365,700.00	0.67
		Base		100.000000	15,000,000.00	102.438000	15,365,700.00	365,700.00	0.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	987,703.820	99.997730	987,681.40	99.393260	981,711.03	-5,970.37	0.04
	Original Face:	Base	3,500,000.000	99.997730	987,681.40	99.393260	981,711.03	-5,970.37	0.04
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.577495	5,178,874.73	100.011820	5,000,591.00	-178,283.73	0.22
	Original Face:	Base	5,000,000.000	103.577495	5,178,874.73	100.011820	5,000,591.00	-178,283.73	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.691576	6,978,410.33	93.383000	6,536,810.00	-441,600.33	0.29
		Base		99.691576	6,978,410.33	93.383000	6,536,810.00	-441,600.33	0.29
US DOLLAR Total									
		Local	2,123,171,039.740		2,214,460,295.21		2,204,089,393.82	-10,370,901.39	96.54
	Original Face:	Base	2,160,064,539.000		2,214,460,295.21		2,204,089,393.82	-10,370,901.39	96.54
FIXED INCOME Total									
		Base	2,123,171,039.740		2,214,460,295.21		2,204,089,393.82	-10,370,901.39	96.54
	Original Face:		2,160,064,539.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,202,311,422.100	Base	2,293,481,645.18		2,283,112,202.89	-10,369,442.29	100.00
Original Face:		2,160,064,539.000						

& 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	146,011.040	1.000000	146,011.04	1.000000	146,011.04	0.00	0.04
		Base		1.000000	146,011.04	1.000000	146,011.04	0.00	0.04
US DOLLAR Total									
		Local	146,011.040		146,011.04		146,011.04	0.00	0.04
		Base			146,011.04		146,011.04	0.00	0.04
CASH Total									
		Base	146,011.040		146,011.04		146,011.04	0.00	0.04
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	99.924826	2,997,744.77	97.264826	2,917,944.78	-79,799.99	0.82
		Base		99.924826	2,997,744.77	97.264826	2,917,944.78	-79,799.99	0.82
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		Local	31,000,000.000	100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	8.66
		Base		100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	8.66
US DOLLAR Total									
		Local	34,000,000.000		33,997,744.77		33,917,944.78	-79,799.99	9.48
		Base			33,997,744.77		33,917,944.78	-79,799.99	9.48
CASH EQUIVALENT Total									
		Base	34,000,000.000		33,997,744.77		33,917,944.78	-79,799.99	9.48
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
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					2.7414	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.371156	501,855.78	1,855.78	0.14
		Base		100.000000	500,000.00	100.371156	501,855.78	1,855.78	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.55
		Base		101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.55
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.23871	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.009550	4,000,382.00	382.00	1.12
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.009550	4,000,382.00	382.00	1.12
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.943872	1,998,877.44	98.627704	1,972,554.08	-26,323.36	0.55
		Base		99.943872	1,998,877.44	98.627704	1,972,554.08	-26,323.36	0.55
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					2.92878	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.523218	2,010,464.36	10,464.36	0.56
		Base		100.000000	2,000,000.00	100.523218	2,010,464.36	10,464.36	0.56
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					2.68375	03 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.217361	3,006,520.83	6,520.83	0.84
		Base		100.000000	3,000,000.00	100.217361	3,006,520.83	6,520.83	0.84
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.565	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.043248	5,002,162.40	2,162.40	1.40
		Base		100.000000	5,000,000.00	100.043248	5,002,162.40	2,162.40	1.40
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6725	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.235772	2,004,715.44	4,715.44	0.56
		Base		100.000000	2,000,000.00	100.235772	2,004,715.44	4,715.44	0.56
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.253714	2,005,074.28	5,074.28	0.56
		Base		100.000000	2,000,000.00	100.253714	2,005,074.28	5,074.28	0.56
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.655	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.511719	5,025,585.95	25,585.95	1.40
		Base		100.000000	5,000,000.00	100.511719	5,025,585.95	25,585.95	1.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.868853	7,060,819.71	60,819.71	1.97
		Base		100.000000	7,000,000.00	100.868853	7,060,819.71	60,819.71	1.97
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	557,598.110	99.982742	557,501.88	99.940360	557,265.56	-236.32	0.16
	Original Face:	Base	4,280,000.000	99.982742	557,501.88	99.940360	557,265.56	-236.32	0.16
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.397329	5,833,084.80	99.116270	5,758,655.29	-74,429.51	1.61
		Base		100.397329	5,833,084.80	99.116270	5,758,655.29	-74,429.51	1.61
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					3.00509	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.558878	3,016,766.34	16,766.34	0.84
		Base		100.000000	3,000,000.00	100.558878	3,016,766.34	16,766.34	0.84
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.978048	499,890.24	98.978757	494,893.79	-4,996.45	0.14
		Base		99.978048	499,890.24	98.978757	494,893.79	-4,996.45	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.993882	2,999,816.47	98.313315	2,949,399.45	-50,417.02	0.82
		Base		99.993882	2,999,816.47	98.313315	2,949,399.45	-50,417.02	0.82
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.5645	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.363700	5,018,185.00	18,185.00	1.40
		Base		100.000000	5,000,000.00	100.363700	5,018,185.00	18,185.00	1.40
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	99.956304	3,998,252.16	-1,747.84	1.12
		Base		100.000000	4,000,000.00	99.956304	3,998,252.16	-1,747.84	1.12
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.998767	1,999,975.34	99.998767	1,999,975.34	0.00	0.56
		Base		99.998767	1,999,975.34	99.998767	1,999,975.34	0.00	0.56
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	75,787.360	100.078984	75,847.22	99.929840	75,734.19	-113.03	0.02
	Original Face:	Base	3,737,000.000	100.078984	75,847.22	99.929840	75,734.19	-113.03	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.835108	1,996,702.16	96.656806	1,933,136.12	-63,566.04	0.54
		Base		99.835108	1,996,702.16	96.656806	1,933,136.12	-63,566.04	0.54
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.68725	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.451100	5,022,555.00	22,555.00	1.40
		Base		100.000000	5,000,000.00	100.451100	5,022,555.00	22,555.00	1.40
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.974526	999,745.26	98.754370	987,543.70	-12,201.56	0.28
Original Face:		Base	1,000,000.000	99.974526	999,745.26	98.754370	987,543.70	-12,201.56	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.58871	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.796490	2,015,929.80	15,929.80	0.56
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.796490	2,015,929.80	15,929.80	0.56
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					2.865	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.869517	3,026,085.51	26,085.51	0.85
		Base		100.000000	3,000,000.00	100.869517	3,026,085.51	26,085.51	0.85
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					2.54519	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.436353	4,017,454.12	17,454.12	1.12
		Base		100.000000	4,000,000.00	100.436353	4,017,454.12	17,454.12	1.12
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.810492	4,990,524.59	98.811403	4,940,570.15	-49,954.44	1.38
		Base		99.810492	4,990,524.59	98.811403	4,940,570.15	-49,954.44	1.38
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.809084	3,992,363.37	96.202559	3,848,102.36	-144,261.01	1.07
		Base		99.809084	3,992,363.37	96.202559	3,848,102.36	-144,261.01	1.07
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	260,416.470	99.996832	260,408.22	99.878620	260,100.38	-307.84	0.07
Original Face:		Base	2,500,000.000	99.996832	260,408.22	99.878620	260,100.38	-307.84	0.07
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.297379	2,377,047.88	98.380179	2,331,610.24	-45,437.64	0.65
		Base		100.297379	2,377,047.88	98.380179	2,331,610.24	-45,437.64	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
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					2.61769	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.111478	4,004,459.12	4,459.12	1.12
		Base		100.000000	4,000,000.00	100.111478	4,004,459.12	4,459.12	1.12
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.993228	999,932.28	99.729820	997,298.20	-2,634.08	0.28
Original Face:		Base	1,000,000.000	99.993228	999,932.28	99.729820	997,298.20	-2,634.08	0.28
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.184961	1,001,849.61	1,849.61	0.28
		Base		100.000000	1,000,000.00	100.184961	1,001,849.61	1,849.61	0.28
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.932206	1,998,644.11	98.171339	1,963,426.78	-35,217.33	0.55
		Base		99.932206	1,998,644.11	98.171339	1,963,426.78	-35,217.33	0.55
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	587,825.980	99.991715	587,777.28	99.805100	586,680.31	-1,096.97	0.16
Original Face:		Base	2,000,000.000	99.991715	587,777.28	99.805100	586,680.31	-1,096.97	0.16
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	2,905,837.720	100.210013	2,911,940.36	99.322190	2,886,141.66	-25,798.70	0.81
Original Face:		Base	3,000,000.000	100.210013	2,911,940.36	99.322190	2,886,141.66	-25,798.70	0.81
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.992110	3,999,684.39	98.452664	3,938,106.56	-61,577.83	1.10
		Base		99.992110	3,999,684.39	98.452664	3,938,106.56	-61,577.83	1.10
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	99.519732	1,990,394.64	-9,605.36	0.56
		Base		100.000000	2,000,000.00	99.519732	1,990,394.64	-9,605.36	0.56
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,118,899.560	100.000000	5,118,899.56	97.568760	4,994,446.83	-124,452.73	1.40
Original Face:		Base	5,126,000.000	100.000000	5,118,899.56	97.568760	4,994,446.83	-124,452.73	1.40
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	12,339.640	100.569790	12,409.95	100.730878	12,429.83	19.88	0.00
Original Face:		Base	1,100,000.000	100.569790	12,409.95	100.730878	12,429.83	19.88	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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	832,933.260	103.609744	863,000.02	103.122188	858,939.00	-4,061.02	0.24
Original Face:		Base	2,090,000.000	103.609744	863,000.02	103.122188	858,939.00	-4,061.02	0.24
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	3,170.150	100.057726	3,171.98	100.132047	3,174.34	2.36	0.00
Original Face:		Base	1,500,000.000	100.057726	3,171.98	100.132047	3,174.34	2.36	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	0.610	101.639344	0.62	100.173109	0.61	-0.01	0.00
Original Face:		Base	1,500,000.000	101.639344	0.62	100.173109	0.61	-0.01	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	4,025.160	101.054616	4,067.61	103.500114	4,166.05	98.44	0.00
Original Face:		Base	250,000.000	101.054616	4,067.61	103.500114	4,166.05	98.44	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	54,146.240	100.113618	54,207.76	103.646804	56,120.85	1,913.09	0.02
Original Face:		Base	1,000,000.000	100.113618	54,207.76	103.646804	56,120.85	1,913.09	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	62,123.430	100.679550	62,545.59	103.626020	64,376.04	1,830.45	0.02
Original Face:		Base	2,206,300.000	100.679550	62,545.59	103.626020	64,376.04	1,830.45	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	925,033.600	101.514714	939,045.21	100.229395	927,155.58	-11,889.63	0.26
Original Face:		Base	5,000,000.000	101.514714	939,045.21	100.229395	927,155.58	-11,889.63	0.26
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,343,556.300	102.177481	2,394,586.80	98.150467	2,300,211.45	-94,375.35	0.64
Original Face:		Base	5,000,000.000	102.177481	2,394,586.80	98.150467	2,300,211.45	-94,375.35	0.64
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	53,065.530	101.155741	53,678.83	103.641895	54,998.12	1,319.29	0.02
Original Face:		Base	1,000,000.000	101.155741	53,678.83	103.641895	54,998.12	1,319.29	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	503,385.720	101.395655	510,411.25	103.085431	518,917.34	8,506.09	0.14
Original Face:		Base	6,000,000.000	101.395655	510,411.25	103.085431	518,917.34	8,506.09	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
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	498,696.700	101.827343	507,809.60	101.442483	505,890.32	-1,919.28	0.14
Original Face:		Base	5,000,000.000	101.827343	507,809.60	101.442483	505,890.32	-1,919.28	0.14
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,062,111.750	103.977582	2,144,133.93	100.565707	2,073,777.26	-70,356.67	0.58
Original Face:		Base	5,000,000.000	103.977582	2,144,133.93	100.565707	2,073,777.26	-70,356.67	0.58
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,365,517.990	103.888728	1,418,619.27	103.047591	1,407,133.39	-11,485.88	0.39
Original Face:		Base	5,700,000.000	103.888728	1,418,619.27	103.047591	1,407,133.39	-11,485.88	0.39
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	611,579.240	103.599753	633,594.58	103.126019	630,697.32	-2,897.26	0.18
Original Face:		Base	2,000,000.000	103.599753	633,594.58	103.126019	630,697.32	-2,897.26	0.18
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.404679	5,020,233.96	99.955300	4,997,765.00	-22,468.96	1.40
		Base		100.404679	5,020,233.96	99.955300	4,997,765.00	-22,468.96	1.40
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	97.730200	1,954,604.00	-45,396.00	0.55
		Base		100.000000	2,000,000.00	97.730200	1,954,604.00	-45,396.00	0.55
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.118627	2,903,440.18	99.214800	2,877,229.20	-26,210.98	0.80
		Base		100.118627	2,903,440.18	99.214800	2,877,229.20	-26,210.98	0.80
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.211100	4,860,555.00	-139,445.00	1.36
		Base		100.000000	5,000,000.00	97.211100	4,860,555.00	-139,445.00	1.36
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.986611	999,866.11	99.467400	994,674.00	-5,192.11	0.28
		Base		99.986611	999,866.11	99.467400	994,674.00	-5,192.11	0.28
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	892,727.260	100.669144	898,700.89	99.255670	886,082.42	-12,618.47	0.25
Original Face:		Base	1,000,000.000	100.669144	898,700.89	99.255670	886,082.42	-12,618.47	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.23426	25 Apr 2020		
		Local	377,232.220	99.986568	377,181.55	100.025670	377,329.06	147.51	0.11
Original Face:		Base	1,000,000.000	99.986568	377,181.55	100.025670	377,329.06	147.51	0.11
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	6,870.900	99.922572	6,865.58	100.732739	6,921.25	55.67	0.00
Original Face:		Base	2,360,770.000	99.922572	6,865.58	100.732739	6,921.25	55.67	0.00
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,403,418.030	100.168055	2,407,457.09	98.947910	2,378,131.91	-29,325.18	0.66
Original Face:		Base	2,500,000.000	100.168055	2,407,457.09	98.947910	2,378,131.91	-29,325.18	0.66
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	904,748.850	106.244081	961,242.10	104.162070	942,405.13	-18,836.97	0.26
Original Face:		Base	1,212,000.000	106.244081	961,242.10	104.162070	942,405.13	-18,836.97	0.26
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.675058	1,993,501.16	95.499700	1,909,994.00	-83,507.16	0.53
		Base		99.675058	1,993,501.16	95.499700	1,909,994.00	-83,507.16	0.53
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	407,126.380	102.991801	419,306.79	100.949483	410,991.98	-8,314.81	0.11
Original Face:		Base	500,000.000	102.991801	419,306.79	100.949483	410,991.98	-8,314.81	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,906,989.260	101.423206	1,934,129.65	98.094350	1,870,648.72	-63,480.93	0.52
Original Face:		Base	2,000,000.000	101.423206	1,934,129.65	98.094350	1,870,648.72	-63,480.93	0.52
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	620,181.350	101.436164	629,088.17	98.282432	609,529.31	-19,558.86	0.17
Original Face:		Base	1,500,000.000	101.436164	629,088.17	98.282432	609,529.31	-19,558.86	0.17
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	45,085.630	100.478401	45,301.32	103.284218	46,566.34	1,265.02	0.01
Original Face:		Base	2,500,000.000	100.478401	45,301.32	103.284218	46,566.34	1,265.02	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	87,097.610	101.584647	88,477.80	105.476594	91,867.59	3,389.79	0.03
Original Face:		Base	983,845.000	101.584647	88,477.80	105.476594	91,867.59	3,389.79	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	57,727.280	100.582428	58,063.50	103.136496	59,537.89	1,474.39	0.02
Original Face:		Base	1,800,000.000	100.582428	58,063.50	103.136496	59,537.89	1,474.39	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	77,843.050	101.558469	79,056.21	101.018782	78,636.10	-420.11	0.02
Original Face:		Base	3,350,000.000	101.558469	79,056.21	101.018782	78,636.10	-420.11	0.02
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	0.860	101.162791	0.87	100.041944	0.86	-0.01	0.00
Original Face:		Base	1,500,000.000	101.162791	0.87	100.041944	0.86	-0.01	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,953,666.050	103.973270	2,031,290.47	102.985998	2,012,002.48	-19,287.99	0.56
Original Face:		Base	5,200,000.000	103.973270	2,031,290.47	102.985998	2,012,002.48	-19,287.99	0.56
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	806,858.350	101.638675	820,080.14	98.345452	793,508.49	-26,571.65	0.22
Original Face:		Base	2,680,283.000	101.638675	820,080.14	98.345452	793,508.49	-26,571.65	0.22
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,625,520.950	102.421344	5,761,734.14	98.282025	5,528,875.91	-232,858.23	1.54
Original Face:		Base	15,000,000.000	102.421344	5,761,734.14	98.282025	5,528,875.91	-232,858.23	1.54
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,085,977.210	101.326082	2,113,638.97	98.221531	2,048,878.75	-64,760.22	0.57
Original Face:		Base	4,200,000.000	101.326082	2,113,638.97	98.221531	2,048,878.75	-64,760.22	0.57
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	156,166.160	102.296208	159,752.06	102.373035	159,872.04	119.98	0.04
Original Face:		Base	1,500,000.000	102.296208	159,752.06	102.373035	159,872.04	119.98	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	244,913.380	101.400026	248,342.23	102.905069	252,028.28	3,686.05	0.07
Original Face:		Base	3,200,000.000	101.400026	248,342.23	102.905069	252,028.28	3,686.05	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	207,107.190	103.181483	213,696.27	101.457886	210,126.58	-3,569.69	0.06
Original Face:		Base	765,534.000	103.181483	213,696.27	101.457886	210,126.58	-3,569.69	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
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,708,659.260	102.416921	1,749,956.20	98.284026	1,679,339.11	-70,617.09	0.47
Original Face:		Base	5,157,070.000	102.416921	1,749,956.20	98.284026	1,679,339.11	-70,617.09	0.47
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	273,270.900	101.651127	277,782.95	103.788520	283,623.82	5,840.87	0.08
Original Face:		Base	5,000,000.000	101.651127	277,782.95	103.788520	283,623.82	5,840.87	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	494,220.450	102.264801	505,413.56	102.903503	508,570.16	3,156.60	0.14
Original Face:		Base	5,000,000.000	102.264801	505,413.56	102.903503	508,570.16	3,156.60	0.14
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	481,386.520	103.742793	499,403.82	103.035943	496,001.14	-3,402.68	0.14
Original Face:		Base	2,000,000.000	103.742793	499,403.82	103.035943	496,001.14	-3,402.68	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	293,529.550	103.566271	303,997.61	104.809125	307,645.75	3,648.14	0.09
Original Face:		Base	5,000,000.000	103.566271	303,997.61	104.809125	307,645.75	3,648.14	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,755,637.040	107.055218	2,950,053.24	105.494231	2,907,038.10	-43,015.14	0.81
Original Face:		Base	14,750,000.000	107.055218	2,950,053.24	105.494231	2,907,038.10	-43,015.14	0.81
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	298,946.520	101.274994	302,758.07	100.134235	299,347.81	-3,410.26	0.08
Original Face:		Base	2,000,000.000	101.274994	302,758.07	100.134235	299,347.81	-3,410.26	0.08
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.374129	4,014,965.17	99.605199	3,984,207.96	-30,757.21	1.11
		Base		100.374129	4,014,965.17	99.605199	3,984,207.96	-30,757.21	1.11
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.691873	4,984,593.64	99.428422	4,971,421.10	-13,172.54	1.39
		Base		99.691873	4,984,593.64	99.428422	4,971,421.10	-13,172.54	1.39
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	100.006026	1,000,060.26	60.26	0.28
		Base		100.000000	1,000,000.00	100.006026	1,000,060.26	60.26	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
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91063	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.750905	1,007,509.05	7,509.05	0.28
		Base		100.000000	1,000,000.00	100.750905	1,007,509.05	7,509.05	0.28
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.986096	7,998,887.67	99.703896	7,976,311.68	-22,575.99	2.23
		Base		99.986096	7,998,887.67	99.703896	7,976,311.68	-22,575.99	2.23
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,499,168.400	98.790855	2,468,949.82	96.428040	2,409,899.10	-59,050.72	0.67
Original Face:		Base	4,000,000.000	98.790855	2,468,949.82	96.428040	2,409,899.10	-59,050.72	0.67
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,251,487.250	99.086758	1,240,058.14	95.105970	1,190,239.09	-49,819.05	0.33
Original Face:		Base	1,900,000.000	99.086758	1,240,058.14	95.105970	1,190,239.09	-49,819.05	0.33
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,376,665.680	99.538838	2,365,705.40	98.329350	2,336,959.91	-28,745.49	0.65
Original Face:		Base	3,050,000.000	99.538838	2,365,705.40	98.329350	2,336,959.91	-28,745.49	0.65
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,923,769.700	99.279451	2,902,702.51	96.578820	2,823,742.28	-78,960.23	0.79
Original Face:		Base	3,000,000.000	99.279451	2,902,702.51	96.578820	2,823,742.28	-78,960.23	0.79
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,825,806.400	99.858369	4,818,971.54	97.865460	4,722,797.63	-96,173.91	1.32
Original Face:		Base	5,000,000.000	99.858369	4,818,971.54	97.865460	4,722,797.63	-96,173.91	1.32
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.997519	999,975.19	99.722270	997,222.70	-2,752.49	0.28
		Base		99.997519	999,975.19	99.722270	997,222.70	-2,752.49	0.28
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.072445	6,004,346.71	100.072445	6,004,346.71	0.00	1.68
		Base		100.072445	6,004,346.71	100.072445	6,004,346.71	0.00	1.68
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.2	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	96.130609	2,883,918.27	-116,081.73	0.81
		Base		100.000000	3,000,000.00	96.130609	2,883,918.27	-116,081.73	0.81

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.491100	3,979,643.98	98.400500	3,936,020.00	-43,623.98	1.10
		Base		99.491100	3,979,643.98	98.400500	3,936,020.00	-43,623.98	1.10
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.276694	501,383.47	1,383.47	0.14
		Base		100.000000	500,000.00	100.276694	501,383.47	1,383.47	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.987870	1,999,757.39	99.298860	1,985,977.20	-13,780.19	0.55
		Base		99.987870	1,999,757.39	99.298860	1,985,977.20	-13,780.19	0.55
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.4914	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.437659	502,188.30	2,188.30	0.14
		Base		100.000000	500,000.00	100.437659	502,188.30	2,188.30	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.938073	1,998,761.46	97.916649	1,958,332.98	-40,428.48	0.55
		Base		99.938073	1,998,761.46	97.916649	1,958,332.98	-40,428.48	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.62954	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	100.019218	7,001,345.26	1,345.26	1.96
		Base		100.000000	7,000,000.00	100.019218	7,001,345.26	1,345.26	1.96
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.7275	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.622464	5,534,235.52	34,235.52	1.55
		Base		100.000000	5,500,000.00	100.622464	5,534,235.52	34,235.52	1.55
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.993559	2,999,806.77	98.720829	2,961,624.87	-38,181.90	0.83
		Base		99.993559	2,999,806.77	98.720829	2,961,624.87	-38,181.90	0.83
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.342680	8,027,414.41	98.837825	7,907,026.00	-120,388.41	2.21
		Base		100.342680	8,027,414.41	98.837825	7,907,026.00	-120,388.41	2.21
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.959270	1,999,185.40	98.466388	1,969,327.76	-29,857.64	0.55
		Base		99.959270	1,999,185.40	98.466388	1,969,327.76	-29,857.64	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
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,211,854.410	99.988464	2,211,599.26	99.329800	2,197,030.56	-14,568.70	0.61
Original Face:		Base	3,000,000.000	99.988464	2,211,599.26	99.329800	2,197,030.56	-14,568.70	0.61
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.881895	3,785,523.81	98.541553	3,734,724.86	-50,798.95	1.04
		Base		99.881895	3,785,523.81	98.541553	3,734,724.86	-50,798.95	1.04
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.925973	1,998,519.45	98.187953	1,963,759.06	-34,760.39	0.55
		Base		99.925973	1,998,519.45	98.187953	1,963,759.06	-34,760.39	0.55
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.69125	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.301216	2,006,024.32	6,024.32	0.56
		Base		100.000000	2,000,000.00	100.301216	2,006,024.32	6,024.32	0.56
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.146800	3,004,404.00	98.930586	2,967,917.58	-36,486.42	0.83
		Base		100.146800	3,004,404.00	98.930586	2,967,917.58	-36,486.42	0.83
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					2.25	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.358086	3,974,323.44	-25,676.56	1.11
		Base		100.000000	4,000,000.00	99.358086	3,974,323.44	-25,676.56	1.11
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.885159	3,995,406.35	99.858927	3,994,357.08	-1,049.27	1.12
		Base		99.885159	3,995,406.35	99.858927	3,994,357.08	-1,049.27	1.12
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.0	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.022241	5,001,112.05	1,112.05	1.40
		Base		100.000000	5,000,000.00	100.022241	5,001,112.05	1,112.05	1.40
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.969654	2,999,089.63	99.641816	2,989,254.48	-9,835.15	0.84
		Base		99.969654	2,999,089.63	99.641816	2,989,254.48	-9,835.15	0.84
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997084	499,985.42	97.792470	488,962.35	-11,023.07	0.14
Original Face:		Base	500,000.000	99.997084	499,985.42	97.792470	488,962.35	-11,023.07	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
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.808878	4,990,443.90	99.775000	4,988,750.00	-1,693.90	1.39
		Base		99.808878	4,990,443.90	99.775000	4,988,750.00	-1,693.90	1.39
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.441193	3,013,235.80	99.120945	2,973,628.35	-39,607.45	0.83
		Base		100.441193	3,013,235.80	99.120945	2,973,628.35	-39,607.45	0.83
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.989304	499,946.52	99.719599	498,598.00	-1,348.52	0.14
		Base		99.989304	499,946.52	99.719599	498,598.00	-1,348.52	0.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.339360	5,016,968.00	16,968.00	1.40
		Base		100.000000	5,000,000.00	100.339360	5,016,968.00	16,968.00	1.40
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	99.018274	4,950,913.68	98.858611	4,942,930.55	-7,983.13	1.38
		Base		99.018274	4,950,913.68	98.858611	4,942,930.55	-7,983.13	1.38
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.58805	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.141878	5,007,093.90	7,093.90	1.40
		Base		100.000000	5,000,000.00	100.141878	5,007,093.90	7,093.90	1.40
9128283B4	US TREASURY FRN 10/19 VAR					1.952121	31 Oct 2019		
		Local	5,000,000.000	100.004252	5,000,212.59	100.066060	5,003,303.00	3,090.41	1.40
		Base		100.004252	5,000,212.59	100.066060	5,003,303.00	3,090.41	1.40
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					1.72	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.12
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.12
931142DJ9	WALMART INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	100.504721	2,010,094.42	99.755884	1,995,117.68	-14,976.74	0.56
		Base		100.504721	2,010,094.42	99.755884	1,995,117.68	-14,976.74	0.56
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.987316	2,999,619.48	98.098271	2,942,948.13	-56,671.35	0.82
		Base		99.987316	2,999,619.48	98.098271	2,942,948.13	-56,671.35	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
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.438722	984,387.22	96.393962	963,939.62	-20,447.60	0.27
		Base		98.438722	984,387.22	96.393962	963,939.62	-20,447.60	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.85
		Base		100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.85
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					2.81938	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.187472	4,007,498.88	7,498.88	1.12
		Base		100.000000	4,000,000.00	100.187472	4,007,498.88	7,498.88	1.12
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.57769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.069035	5,003,451.75	3,451.75	1.40
		Base		100.000000	5,000,000.00	100.069035	5,003,451.75	3,451.75	1.40
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	282,201.110	99.997729	282,194.70	99.393260	280,488.88	-1,705.82	0.08
Original Face:		Base	1,000,000.000	99.997729	282,194.70	99.393260	280,488.88	-1,705.82	0.08
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.867172	1,997,343.44	96.600428	1,932,008.56	-65,334.88	0.54
		Base		99.867172	1,997,343.44	96.600428	1,932,008.56	-65,334.88	0.54
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.758473	3,990,338.93	99.774660	3,990,986.40	647.47	1.11
Original Face:		Base	4,000,000.000	99.758473	3,990,338.93	99.774660	3,990,986.40	647.47	1.11
US DOLLAR Total									
		Local	325,751,911.680		326,602,118.10		323,902,470.36	-2,699,647.74	90.48
Original Face:		Base	192,098,802.000		326,602,118.10		323,902,470.36	-2,699,647.74	90.48
FIXED INCOME Total									
		Base	325,751,911.680		326,602,118.10		323,902,470.36	-2,699,647.74	90.48
Original Face:			192,098,802.000						

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

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		359,897,922.720	Base	360,745,873.91		357,966,426.18	-2,779,447.73	100.00
Original Face:		192,098,802.000						

& 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								
		593,157.040	Local	1.000000	593,157.04	1.000000	593,157.04	0.00	0.42
			Base	1.000000	593,157.04	1.000000	593,157.04	0.00	0.42
US DOLLAR Total									
		593,157.040	Local		593,157.04		593,157.04	0.00	0.42
			Base		593,157.04		593,157.04	0.00	0.42
CASH Total									
		593,157.040	Base		593,157.04		593,157.04	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.5	30 Nov 2018		
		244,337.020	Local	100.000000	244,337.02	100.000000	244,337.02	0.00	0.17
			Base	100.000000	244,337.02	100.000000	244,337.02	0.00	0.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.32
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.32
US DOLLAR Total									
		9,244,337.020	Local		9,244,337.02		9,244,337.02	0.00	6.49
			Base		9,244,337.02		9,244,337.02	0.00	6.49
CASH EQUIVALENT Total									
		9,244,337.020	Base		9,244,337.02		9,244,337.02	0.00	6.49
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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	427,933.320	100.568416	430,365.76	98.710684	422,415.91	-7,949.85	0.30
Original Face:		Base	1,000,000.000	100.568416	430,365.76	98.710684	422,415.91	-7,949.85	0.30
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	97.772436	977,724.36	96.886914	968,869.14	-8,855.22	0.68
		Base		97.772436	977,724.36	96.886914	968,869.14	-8,855.22	0.68
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,034,930.350	105.749329	2,151,925.20	103.869894	2,113,680.00	-38,245.20	1.48
Original Face:		Base	5,000,000.000	105.749329	2,151,925.20	103.869894	2,113,680.00	-38,245.20	1.48
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,609,556.500	104.269972	1,678,284.11	100.590032	1,619,053.40	-59,230.71	1.14
Original Face:		Base	5,000,000.000	104.269972	1,678,284.11	100.590032	1,619,053.40	-59,230.71	1.14
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,455,922.990	103.327690	1,504,371.60	98.536169	1,434,610.74	-69,760.86	1.01
Original Face:		Base	4,372,786.000	103.327690	1,504,371.60	98.536169	1,434,610.74	-69,760.86	1.01
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,357,847.200	103.958519	1,411,597.84	100.287366	1,361,749.19	-49,848.65	0.96
Original Face:		Base	5,000,000.000	103.958519	1,411,597.84	100.287366	1,361,749.19	-49,848.65	0.96
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,470,279.980	104.123854	1,530,912.18	102.326025	1,504,479.06	-26,433.12	1.06
Original Face:		Base	7,500,000.000	104.123854	1,530,912.18	102.326025	1,504,479.06	-26,433.12	1.06
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,748,029.750	102.919202	1,799,058.27	98.535371	1,722,427.60	-76,630.67	1.21
Original Face:		Base	5,000,000.000	102.919202	1,799,058.27	98.535371	1,722,427.60	-76,630.67	1.21
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,577,266.600	104.111619	1,642,117.80	100.288299	1,581,813.84	-60,303.96	1.11
Original Face:		Base	5,000,000.000	104.111619	1,642,117.80	100.288299	1,581,813.84	-60,303.96	1.11
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,028,864.710	104.727283	1,077,502.06	102.338424	1,052,923.93	-24,578.13	0.74
Original Face:		Base	4,169,641.000	104.727283	1,077,502.06	102.338424	1,052,923.93	-24,578.13	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,934,653.680	102.168450	4,019,974.67	97.731537	3,845,397.52	-174,577.15	2.70
Original Face:		Base	7,500,000.000	102.168450	4,019,974.67	97.731537	3,845,397.52	-174,577.15	2.70
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	809,176.840	101.264963	819,412.63	97.738167	790,874.61	-28,538.02	0.56
Original Face:		Base	2,000,000.000	101.264963	819,412.63	97.738167	790,874.61	-28,538.02	0.56
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	551,394.490	103.186450	568,964.40	100.535164	554,345.35	-14,619.05	0.39
Original Face:		Base	2,910,888.000	103.186450	568,964.40	100.535164	554,345.35	-14,619.05	0.39
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,668,696.410	105.461757	1,759,836.56	101.842612	1,699,444.01	-60,392.55	1.19
Original Face:		Base	12,190,366.000	105.461757	1,759,836.56	101.842612	1,699,444.01	-60,392.55	1.19
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	879,289.250	107.487066	945,122.22	105.946193	931,573.49	-13,548.73	0.65
Original Face:		Base	5,000,000.000	107.487066	945,122.22	105.946193	931,573.49	-13,548.73	0.65
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,426,308.720	103.423695	1,475,141.18	103.467521	1,475,766.27	625.09	1.04
Original Face:		Base	9,450,000.000	103.423695	1,475,141.18	103.467521	1,475,766.27	625.09	1.04
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	970,410.130	101.438244	984,367.00	98.337146	954,273.63	-30,093.37	0.67
Original Face:		Base	2,500,000.000	101.438244	984,367.00	98.337146	954,273.63	-30,093.37	0.67
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	672,923.010	101.355910	682,047.24	96.853304	651,748.17	-30,299.07	0.46
Original Face:		Base	1,500,000.000	101.355910	682,047.24	96.853304	651,748.17	-30,299.07	0.46
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,067,820.220	105.991565	1,131,799.36	103.280696	1,102,852.16	-28,947.20	0.77
Original Face:		Base	5,872,458.000	105.991565	1,131,799.36	103.280696	1,102,852.16	-28,947.20	0.77
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	45,150.800	103.043313	46,524.88	104.236895	47,063.79	538.91	0.03
Original Face:		Base	1,000,000.000	103.043313	46,524.88	104.236895	47,063.79	538.91	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
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	43,524.080	105.303018	45,832.17	106.036865	46,151.57	319.40	0.03
Original Face:		Base	1,000,000.000	105.303018	45,832.17	106.036865	46,151.57	319.40	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	567.220	101.888156	577.93	104.513848	592.82	14.89	0.00
Original Face:		Base	25,000.000	101.888156	577.93	104.513848	592.82	14.89	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	132,916.220	103.585612	137,682.08	107.182313	142,462.68	4,780.60	0.10
Original Face:		Base	2,000,000.000	103.585612	137,682.08	107.182313	142,462.68	4,780.60	0.10
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	9,217.050	100.000000	9,217.05	101.082250	9,316.80	99.75	0.01
Original Face:		Base	410,000.000	100.000000	9,217.05	101.082250	9,316.80	99.75	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.10313	20 Apr 2067		
		Local	2,909,428.180	100.000000	2,909,428.18	99.976660	2,908,749.12	-679.06	2.04
Original Face:		Base	4,006,379.000	100.000000	2,909,428.18	99.976660	2,908,749.12	-679.06	2.04
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.08313	20 Jun 2063		
		Local	3,447,934.460	100.000000	3,447,934.46	99.762900	3,439,759.41	-8,175.05	2.42
Original Face:		Base	4,967,302.000	100.000000	3,447,934.46	99.762900	3,439,759.41	-8,175.05	2.42
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	803,335.160	101.154955	812,613.32	97.946490	786,838.59	-25,774.73	0.55
Original Face:		Base	2,720,000.000	101.154955	812,613.32	97.946490	786,838.59	-25,774.73	0.55
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,150,723.720	101.617054	1,169,331.54	97.086920	1,117,202.22	-52,129.32	0.78
Original Face:		Base	4,000,000.000	101.617054	1,169,331.54	97.086920	1,117,202.22	-52,129.32	0.78
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,046,697.930	102.277758	2,093,316.76	95.861600	1,961,997.38	-131,319.38	1.38
Original Face:		Base	4,400,000.000	102.277758	2,093,316.76	95.861600	1,961,997.38	-131,319.38	1.38
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,874,376.300	99.291958	1,861,104.93	96.428040	1,807,424.33	-53,680.60	1.27
Original Face:		Base	3,000,000.000	99.291958	1,861,104.93	96.428040	1,807,424.33	-53,680.60	1.27

& 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
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	796,853.280	99.716166	794,591.54	98.074690	781,511.38	-13,080.16	0.55
Original Face:		Base	2,000,000.000	99.716166	794,591.54	98.074690	781,511.38	-13,080.16	0.55
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,282,121.100	97.473224	1,249,724.77	94.688470	1,214,020.85	-35,703.92	0.85
Original Face:		Base	2,000,000.000	97.473224	1,249,724.77	94.688470	1,214,020.85	-35,703.92	0.85
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	712,020.860	100.652345	716,665.69	95.684460	681,293.31	-35,372.38	0.48
Original Face:		Base	1,000,000.000	100.652345	716,665.69	95.684460	681,293.31	-35,372.38	0.48
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,431,851.860	101.317101	1,450,710.80	98.379430	1,408,647.70	-42,063.10	0.99
Original Face:		Base	2,000,000.000	101.317101	1,450,710.80	98.379430	1,408,647.70	-42,063.10	0.99
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	599,280.990	101.386275	607,588.67	98.173810	588,336.98	-19,251.69	0.41
Original Face:		Base	1,000,000.000	101.386275	607,588.67	98.173810	588,336.98	-19,251.69	0.41
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,669,718.910	98.857324	2,639,212.66	97.458430	2,601,866.14	-37,346.52	1.83
Original Face:		Base	4,270,000.000	98.857324	2,639,212.66	97.458430	2,601,866.14	-37,346.52	1.83
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	702,329.360	100.772370	707,753.94	96.948450	680,897.43	-26,856.51	0.48
Original Face:		Base	1,000,000.000	100.772370	707,753.94	96.948450	680,897.43	-26,856.51	0.48
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	650,013.000	100.877319	655,715.69	97.672920	634,886.68	-20,829.01	0.45
Original Face:		Base	1,000,000.000	100.877319	655,715.69	97.672920	634,886.68	-20,829.01	0.45
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	727,789.630	99.883690	726,943.14	97.333060	708,379.92	-18,563.22	0.50
Original Face:		Base	1,000,000.000	99.883690	726,943.14	97.333060	708,379.92	-18,563.22	0.50
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	752,673.680	100.334450	755,191.00	97.332780	732,598.22	-22,592.78	0.51
Original Face:		Base	1,000,000.000	100.334450	755,191.00	97.332780	732,598.22	-22,592.78	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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	836,410.050	100.958843	844,429.91	97.947450	819,242.32	-25,187.59	0.58
Original Face:		Base	1,000,000.000	100.958843	844,429.91	97.947450	819,242.32	-25,187.59	0.58
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,348,886.100	98.408819	7,231,952.00	96.678670	7,104,805.34	-127,146.66	4.99
Original Face:		Base	7,500,000.000	98.408819	7,231,952.00	96.678670	7,104,805.34	-127,146.66	4.99
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,937,643.980	101.237341	2,973,992.64	101.395990	2,978,653.20	4,660.56	2.09
Original Face:		Base	3,000,000.000	101.237341	2,973,992.64	101.395990	2,978,653.20	4,660.56	2.09
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.139162	6,351,539.35	99.681896	6,260,023.07	-91,516.28	4.40
		Base		101.139162	6,351,539.35	99.681896	6,260,023.07	-91,516.28	4.40
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.672542	1,016,725.42	100.438000	1,004,380.00	-12,345.42	0.71
		Base		101.672542	1,016,725.42	100.438000	1,004,380.00	-12,345.42	0.71
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	100.911660	5,045,583.00	100.086204	5,004,310.20	-41,272.80	3.51
		Base		100.911660	5,045,583.00	100.086204	5,004,310.20	-41,272.80	3.51
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	103.849142	2,596,228.55	100.790000	2,519,750.00	-76,478.55	1.77
		Base		103.849142	2,596,228.55	100.790000	2,519,750.00	-76,478.55	1.77
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	101.880885	4,584,639.83	101.880885	4,584,639.83	0.00	3.22
		Base		101.880885	4,584,639.83	101.880885	4,584,639.83	0.00	3.22
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	99.534453	1,990,689.05	101.230000	2,024,600.00	33,910.95	1.42
		Base		99.534453	1,990,689.05	101.230000	2,024,600.00	33,910.95	1.42
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,434,205.590	101.739755	1,459,157.25	100.600000	1,442,810.82	-16,346.43	1.01
Original Face:		Base	3,000,000.000	101.739755	1,459,157.25	100.600000	1,442,810.82	-16,346.43	1.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	101.677762	1,931,877.48	101.677762	1,931,877.48	0.00	1.36
		Base		101.677762	1,931,877.48	101.677762	1,931,877.48	0.00	1.36
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.534735	2,030,694.70	100.920000	2,018,400.00	-12,294.70	1.42
		Base		101.534735	2,030,694.70	100.920000	2,018,400.00	-12,294.70	1.42
690353W37	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 VAR					1.94	15 Jun 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.81
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.81
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.537742	3,458,498.32	99.478900	3,422,074.16	-36,424.16	2.40
		Base		100.537742	3,458,498.32	99.478900	3,422,074.16	-36,424.16	2.40
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	102.072930	1,637,193.65	99.818700	1,601,037.04	-36,156.61	1.12
Original Face:		Base	4,000,000.000	102.072930	1,637,193.65	99.818700	1,601,037.04	-36,156.61	1.12
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.672855	574,882.01	99.387050	561,957.54	-12,924.47	0.39
Original Face:		Base	1,000,000.000	101.672855	574,882.01	99.387050	561,957.54	-12,924.47	0.39
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999447	2,269,987.45	99.476300	2,258,112.01	-11,875.44	1.59
		Base		99.999447	2,269,987.45	99.476300	2,258,112.01	-11,875.44	1.59
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.205349	1,002,053.49	98.661900	986,619.00	-15,434.49	0.69
		Base		100.205349	1,002,053.49	98.661900	986,619.00	-15,434.49	0.69
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.844868	2,965,346.05	96.115600	2,883,468.00	-81,878.05	2.02
		Base		98.844868	2,965,346.05	96.115600	2,883,468.00	-81,878.05	2.02
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	99.017267	4,950,863.33	98.265625	4,913,281.25	-37,582.08	3.45
		Base		99.017267	4,950,863.33	98.265625	4,913,281.25	-37,582.08	3.45

& 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
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		5,000,000.000	Local	100.008090	5,000,404.52	99.582031	4,979,101.55	-21,302.97	3.50
			Base	100.008090	5,000,404.52	99.582031	4,979,101.55	-21,302.97	3.50
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		5,000,000.000	Local	99.655341	4,982,767.05	98.816406	4,940,820.30	-41,946.75	3.47
			Base	99.655341	4,982,767.05	98.816406	4,940,820.30	-41,946.75	3.47
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		5,000,000.000	Local	98.088564	4,904,428.20	97.632812	4,881,640.60	-22,787.60	3.43
			Base	98.088564	4,904,428.20	97.632812	4,881,640.60	-22,787.60	3.43
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.054625	2,001,092.49	99.625000	1,992,500.00	-8,592.49	1.40
			Base	100.054625	2,001,092.49	99.625000	1,992,500.00	-8,592.49	1.40
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.404675	994,046.75	96.320312	963,203.12	-30,843.63	0.68
			Base	99.404675	994,046.75	96.320312	963,203.12	-30,843.63	0.68
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.980324	2,999,409.73	99.980324	2,999,409.73	0.00	2.11
			Base	99.980324	2,999,409.73	99.980324	2,999,409.73	0.00	2.11
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.762833	4,988,141.67	98.507812	4,925,390.60	-62,751.07	3.46
			Base	99.762833	4,988,141.67	98.507812	4,925,390.60	-62,751.07	3.46
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		470,898.270	Local	102.395165	482,177.06	99.970640	470,760.01	-11,417.05	0.33
Original Face:		2,000,000.000	Base	102.395165	482,177.06	99.970640	470,760.01	-11,417.05	0.33
US DOLLAR Total									
		133,567,240.220	Local		134,696,986.59		132,561,162.51	-2,135,824.08	93.09
Original Face:		160,264,820.000	Base		134,696,986.59		132,561,162.51	-2,135,824.08	93.09
FIXED INCOME Total									
		133,567,240.220	Base		134,696,986.59		132,561,162.51	-2,135,824.08	93.09

& 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

Original Face: 160,264,820.000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		143,404,734.280	Base	144,534,480.65		142,398,656.57	-2,135,824.08	100.00
Original Face:		160,264,820.000						

& 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								
		0.040	Local	1.000000	0.04	1.000000	0.04	0.00	0.00
			Base	1.000000	0.04	1.000000	0.04	0.00	0.00
US DOLLAR Total									
		0.040	Local		0.04		0.04	0.00	0.00
			Base		0.04		0.04	0.00	0.00
CASH Total									
		0.040	Base		0.04		0.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.9294995	31 Dec 2030		
		3,326,467.590	Local	100.021082	3,327,168.86	100.040000	3,327,798.18	629.32	0.16
			Base	100.021082	3,327,168.86	100.040000	3,327,798.18	629.32	0.16
US DOLLAR Total									
		3,326,467.590	Local		3,327,168.86		3,327,798.18	629.32	0.16
			Base		3,327,168.86		3,327,798.18	629.32	0.16
CASH EQUIVALENT Total									
		3,326,467.590	Base		3,327,168.86		3,327,798.18	629.32	0.16
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		70,011.000	Local	19.875067	1,391,473.35	45.060000	3,154,695.66	1,763,222.31	0.15
			Base	19.875067	1,391,473.35	45.060000	3,154,695.66	1,763,222.31	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								
		59,380.000	Local	19.866982	1,179,701.41	12.750000	757,095.00	-422,606.41	0.04
			Base	19.866982	1,179,701.41	12.750000	757,095.00	-422,606.41	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		551,398.000	Local	34.726100	19,147,902.06	32.320000	17,821,183.36	-1,326,718.70	0.86
			Base	34.726100	19,147,902.06	32.320000	17,821,183.36	-1,326,718.70	0.86
002824100	ABBOTT LABORATORIES COMMON STOCK								
		156,360.000	Local	26.873594	4,201,955.12	61.530000	9,620,830.80	5,418,875.68	0.46
			Base	26.873594	4,201,955.12	61.530000	9,620,830.80	5,418,875.68	0.46
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		143,214.000	Local	31.017717	4,442,171.26	98.940000	14,169,593.16	9,727,421.90	0.68
			Base	31.017717	4,442,171.26	98.940000	14,169,593.16	9,727,421.90	0.68
003654100	ABIOMED INC COMMON STOCK USD.01								
		3,778.000	Local	381.147501	1,439,975.26	381.147501	1,439,975.26	0.00	0.07
			Base	381.147501	1,439,975.26	381.147501	1,439,975.26	0.00	0.07
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		68,158.000	Local	36.277448	2,472,598.31	70.910000	4,833,083.78	2,360,485.47	0.23
			Base	36.277448	2,472,598.31	70.910000	4,833,083.78	2,360,485.47	0.23
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		3,787.000	Local	244.230172	924,899.66	118.250000	447,812.75	-477,086.91	0.02
			Base	244.230172	924,899.66	118.250000	447,812.75	-477,086.91	0.02
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		44,161.000	Local	37.355457	1,649,654.33	249.280000	11,008,454.08	9,358,799.75	0.53
			Base	37.355457	1,649,654.33	249.280000	11,008,454.08	9,358,799.75	0.53
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,646.000	Local	159.550465	1,060,372.39	128.620000	854,808.52	-205,563.87	0.04
			Base	159.550465	1,060,372.39	128.620000	854,808.52	-205,563.87	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		74,052.000	Local	13.138777	972,952.71	13.730000	1,016,733.96	43,781.25	0.05
			Base	13.138777	972,952.71	13.730000	1,016,733.96	43,781.25	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
00817Y108	AETNA INC COMMON STOCK USD.01								
		29,356.000	Local	34.792164	1,021,358.77	176.130000	5,170,472.28	4,149,113.51	0.25
			Base	34.792164	1,021,358.77	176.130000	5,170,472.28	4,149,113.51	0.25
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		4,896.000	Local	202.387359	990,888.51	159.260000	779,736.96	-211,151.55	0.04
			Base	202.387359	990,888.51	159.260000	779,736.96	-211,151.55	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		28,990.000	Local	31.022004	899,327.91	61.920000	1,795,060.80	895,732.89	0.09
			Base	31.022004	899,327.91	61.920000	1,795,060.80	895,732.89	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		19,671.000	Local	72.622788	1,428,562.87	161.410000	3,175,096.11	1,746,533.24	0.15
			Base	72.622788	1,428,562.87	161.410000	3,175,096.11	1,746,533.24	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		15,276.000	Local	43.544002	665,178.18	75.380000	1,151,504.88	486,326.70	0.06
			Base	43.544002	665,178.18	75.380000	1,151,504.88	486,326.70	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		11,049.000	Local	65.646573	725,328.98	60.810000	671,889.69	-53,439.29	0.03
			Base	65.646573	725,328.98	60.810000	671,889.69	-53,439.29	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		9,938.000	Local	83.304405	827,879.18	93.470000	928,904.86	101,025.68	0.04
			Base	83.304405	827,879.18	93.470000	928,904.86	101,025.68	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		9,093.000	Local	114.598806	1,042,046.94	124.920000	1,135,897.56	93,850.62	0.05
			Base	114.598806	1,042,046.94	124.920000	1,135,897.56	93,850.62	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		19,919.000	Local	109.068892	2,172,543.25	116.130000	2,313,193.47	140,650.22	0.11
			Base	109.068892	2,172,543.25	116.130000	2,313,193.47	140,650.22	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		6,479.000	Local	146.186558	947,142.71	331.950000	2,150,704.05	1,203,561.34	0.10
			Base	146.186558	947,142.71	331.950000	2,150,704.05	1,203,561.34	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
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,334.000	254.446793	1,102,772.40	210.820000	913,693.88	-189,078.52	0.04
		Base		254.446793	1,102,772.40	210.820000	913,693.88	-189,078.52	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,788.000	40.062256	832,814.18	41.420000	861,038.96	28,224.78	0.04
		Base		40.062256	832,814.18	41.420000	861,038.96	28,224.78	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,838.000	39.459853	1,256,322.81	93.480000	2,976,216.24	1,719,893.43	0.14
		Base		39.459853	1,256,322.81	93.480000	2,976,216.24	1,719,893.43	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,350.000	328.553046	8,985,925.80	1,084.990000	29,674,476.50	20,688,550.70	1.43
		Base		328.553046	8,985,925.80	1,084.990000	29,674,476.50	20,688,550.70	1.43
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,827.000	314.256363	8,430,555.45	1,100.000000	29,509,700.00	21,079,144.55	1.42
		Base		314.256363	8,430,555.45	1,100.000000	29,509,700.00	21,079,144.55	1.42
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,720.000	18.375505	3,137,066.17	55.740000	9,515,932.80	6,378,866.63	0.46
		Base		18.375505	3,137,066.17	55.740000	9,515,932.80	6,378,866.63	0.46
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	36,091.000	174.325429	6,291,579.05	1,629.620000	58,814,615.42	52,523,036.37	2.83
		Base		174.325429	6,291,579.05	1,629.620000	58,814,615.42	52,523,036.37	2.83
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,792.000	39.537336	861,597.62	59.190000	1,289,868.48	428,270.86	0.06
		Base		39.537336	861,597.62	59.190000	1,289,868.48	428,270.86	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,827.000	48.323353	1,827,927.47	43.540000	1,646,987.58	-180,939.89	0.08
		Base		48.323353	1,827,927.47	43.540000	1,646,987.58	-180,939.89	0.08
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,191.000	38.050265	1,681,479.24	67.950000	3,002,778.45	1,321,299.21	0.14
		Base		38.050265	1,681,479.24	67.950000	3,002,778.45	1,321,299.21	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
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,724.000	44.935339	2,908,394.90	98.300000	6,362,369.20	3,453,974.30	0.31
		Base		44.935339	2,908,394.90	98.300000	6,362,369.20	3,453,974.30	0.31
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	80,770.000	107.544202	8,686,345.21	52.790000	4,263,848.30	-4,422,496.91	0.21
		Base		107.544202	8,686,345.21	52.790000	4,263,848.30	-4,422,496.91	0.21
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,602.000	56.841887	2,251,052.41	138.370000	5,479,728.74	3,228,676.33	0.26
		Base		56.841887	2,251,052.41	138.370000	5,479,728.74	3,228,676.33	0.26
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,039.000	68.316771	1,095,732.69	83.140000	1,333,482.46	237,749.77	0.06
		Base		68.316771	1,095,732.69	83.140000	1,333,482.46	237,749.77	0.06
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,602.000	27.909088	407,528.50	82.140000	1,199,408.28	791,879.78	0.06
		Base		27.909088	407,528.50	82.140000	1,199,408.28	791,879.78	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,149.000	39.221558	515,724.27	138.630000	1,822,845.87	1,307,121.60	0.09
		Base		39.221558	515,724.27	138.630000	1,822,845.87	1,307,121.60	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,781.000	46.768543	971,897.10	73.030000	1,517,636.43	545,739.33	0.07
		Base		46.768543	971,897.10	73.030000	1,517,636.43	545,739.33	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	60,052.000	65.114537	3,910,258.16	179.620000	10,786,540.24	6,876,282.08	0.52
		Base		65.114537	3,910,258.16	179.620000	10,786,540.24	6,876,282.08	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,442.000	23.378131	641,542.68	86.930000	2,385,533.06	1,743,990.38	0.11
		Base		23.378131	641,542.68	86.930000	2,385,533.06	1,743,990.38	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	46,279.000	49.527756	2,292,095.01	69.800000	3,230,274.20	938,179.19	0.16
		Base		49.527756	2,292,095.01	69.800000	3,230,274.20	938,179.19	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
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,223.000	48.016000	1,595,235.56	97.180000	3,228,611.14	1,633,375.58	0.16
		Base		48.016000	1,595,235.56	97.180000	3,228,611.14	1,633,375.58	0.16
03349M105	ANDEAVOR COMMON STOCK USD.167								
		Local	12,710.000	52.094861	662,125.68	144.430000	1,835,705.30	1,173,579.62	0.09
		Base		52.094861	662,125.68	144.430000	1,835,705.30	1,173,579.62	0.09
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,534.000	121.869892	918,167.77	162.800000	1,226,535.20	308,367.43	0.06
		Base		121.869892	918,167.77	162.800000	1,226,535.20	308,367.43	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	22,969.000	54.642013	1,255,072.40	221.420000	5,085,795.98	3,830,723.58	0.25
		Base		54.642013	1,255,072.40	221.420000	5,085,795.98	3,830,723.58	0.25
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	34,274.000	67.003078	2,296,463.50	40.000000	1,370,960.00	-925,503.50	0.07
		Base		67.003078	2,296,463.50	40.000000	1,370,960.00	-925,503.50	0.07
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,136.000	24.459735	345,762.82	40.830000	577,172.88	231,410.06	0.03
		Base		24.459735	345,762.82	40.830000	577,172.88	231,410.06	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	455,832.000	24.578579	11,203,702.90	186.870000	85,181,325.84	73,977,622.94	4.10
		Base		24.578579	11,203,702.90	186.870000	85,181,325.84	73,977,622.94	4.10
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	94,403.000	20.081896	1,895,791.22	50.780000	4,793,784.34	2,897,993.12	0.23
		Base		20.081896	1,895,791.22	50.780000	4,793,784.34	2,897,993.12	0.23
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	50,249.000	24.238827	1,217,976.82	43.720000	2,196,886.28	978,909.46	0.11
		Base		24.238827	1,217,976.82	43.720000	2,196,886.28	978,909.46	0.11
03965L100	ARCONIC INC COMMON STOCK								
		Local	38,164.000	43.880204	1,674,644.11	17.650000	673,594.60	-1,001,049.51	0.03
		Base		43.880204	1,674,644.11	17.650000	673,594.60	-1,001,049.51	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,713.000	53.989720	254,453.55	93.350000	439,958.55	185,505.00	0.02
		Base		53.989720	254,453.55	93.350000	439,958.55	185,505.00	0.02
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,787.000	39.575482	783,080.06	129.100000	2,554,501.70	1,771,421.64	0.12
		Base		39.575482	783,080.06	129.100000	2,554,501.70	1,771,421.64	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,822.000	41.336633	1,646,107.41	130.020000	5,177,656.44	3,531,549.03	0.25
		Base		41.336633	1,646,107.41	130.020000	5,177,656.44	3,531,549.03	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,446.000	217.632555	532,329.23	649.320000	1,588,236.72	1,055,907.49	0.08
		Base		217.632555	532,329.23	649.320000	1,588,236.72	1,055,907.49	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,403.000	132.125808	1,638,756.40	165.540000	2,053,192.62	414,436.22	0.10
		Base		132.125808	1,638,756.40	165.540000	2,053,192.62	414,436.22	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,899.000	49.952916	394,578.08	105.030000	829,631.97	435,053.89	0.04
		Base		49.952916	394,578.08	105.030000	829,631.97	435,053.89	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	69,844.000	32.689225	2,283,146.23	52.500000	3,666,810.00	1,383,663.77	0.18
		Base		32.689225	2,283,146.23	52.500000	3,666,810.00	1,383,663.77	0.18
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	37,961.000	56.928661	2,161,068.89	34.590000	1,313,070.99	-847,997.90	0.06
		Base		56.928661	2,161,068.89	34.590000	1,313,070.99	-847,997.90	0.06
058498106	BALL CORP COMMON STOCK								
		Local	31,454.000	15.798893	496,938.37	36.950000	1,162,225.30	665,286.93	0.06
		Base		15.798893	496,938.37	36.950000	1,162,225.30	665,286.93	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	860,022.000	23.804785	20,472,638.80	29.040000	24,975,038.88	4,502,400.08	1.20
		Base		23.804785	20,472,638.80	29.040000	24,975,038.88	4,502,400.08	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
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	90,707.000	35.489350	3,219,132.47	54.750000	4,966,208.25	1,747,075.78	0.24
		Base		35.489350	3,219,132.47	54.750000	4,966,208.25	1,747,075.78	0.24
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	44,652.000	26.573588	1,186,563.85	70.840000	3,163,147.68	1,976,583.83	0.15
		Base		26.573588	1,186,563.85	70.840000	3,163,147.68	1,976,583.83	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	23,918.000	117.239121	2,804,125.29	221.590000	5,299,989.62	2,495,864.33	0.26
		Base		117.239121	2,804,125.29	221.590000	5,299,989.62	2,495,864.33	0.26
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	172,891.000	83.421717	14,422,864.10	191.530000	33,113,813.23	18,690,949.13	1.60
		Base		83.421717	14,422,864.10	191.530000	33,113,813.23	18,690,949.13	1.60
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	22,843.000	32.786042	748,931.56	68.250000	1,559,034.75	810,103.19	0.08
		Base		32.786042	748,931.56	68.250000	1,559,034.75	810,103.19	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	19,008.000	92.091488	1,750,475.00	293.960000	5,587,591.68	3,837,116.68	0.27
		Base		92.091488	1,750,475.00	293.960000	5,587,591.68	3,837,116.68	0.27
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,117.000	215.590645	2,396,721.20	534.230000	5,939,034.91	3,542,313.71	0.29
		Base		215.590645	2,396,721.20	534.230000	5,939,034.91	3,542,313.71	0.29
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,779.000	19.382605	363,985.94	27.450000	515,483.55	151,497.61	0.02
		Base		19.382605	363,985.94	27.450000	515,483.55	151,497.61	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	49,714.000	66.335530	3,297,804.55	352.160000	17,507,282.24	14,209,477.69	0.84
		Base		66.335530	3,297,804.55	352.160000	17,507,282.24	14,209,477.69	0.84
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,381.000	357.647955	1,566,855.69	2,108.920000	9,239,178.52	7,672,322.83	0.45
		Base		357.647955	1,566,855.69	2,108.920000	9,239,178.52	7,672,322.83	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
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,779.000	33.650707	598,275.92	48.780000	867,259.62	268,983.70	0.04
		Base		33.650707	598,275.92	48.780000	867,259.62	268,983.70	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	13,866.000	92.043334	1,276,272.87	121.770000	1,688,462.82	412,189.95	0.08
		Base		92.043334	1,276,272.87	121.770000	1,688,462.82	412,189.95	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	123,551.000	17.264061	2,132,992.04	30.390000	3,754,714.89	1,621,722.85	0.18
		Base		17.264061	2,132,992.04	30.390000	3,754,714.89	1,621,722.85	0.18
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,609.000	48.956947	421,470.36	47.110000	405,569.99	-15,900.37	0.02
		Base		48.956947	421,470.36	47.110000	405,569.99	-15,900.37	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	146,658.000	40.711213	5,970,625.14	52.620000	7,717,143.96	1,746,518.82	0.37
		Base		40.711213	5,970,625.14	52.620000	7,717,143.96	1,746,518.82	0.37
11135F101	BROADCOM INC COMMON STOCK								
		Local	36,884.000	177.027719	6,529,490.40	252.070000	9,297,349.88	2,767,859.48	0.45
		Base		177.027719	6,529,490.40	252.070000	9,297,349.88	2,767,859.48	0.45
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	23,502.000	20.509637	482,017.50	56.560000	1,329,273.12	847,255.62	0.06
		Base		20.509637	482,017.50	56.560000	1,329,273.12	847,255.62	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	31,005.000	37.662432	1,167,723.71	50.370000	1,561,721.85	393,998.14	0.08
		Base		37.662432	1,167,723.71	50.370000	1,561,721.85	393,998.14	0.08
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,124.000	84.589201	856,381.07	97.560000	987,697.44	131,316.37	0.05
		Base		84.589201	856,381.07	97.560000	987,697.44	131,316.37	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,138.000	21.660773	587,830.06	46.190000	1,253,504.22	665,674.16	0.06
		Base		21.660773	587,830.06	46.190000	1,253,504.22	665,674.16	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
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,953.000	27.195618	569,829.78	41.140000	862,006.42	292,176.64	0.04
		Base		27.195618	569,829.78	41.140000	862,006.42	292,176.64	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,553.000	53.257121	668,536.64	87.000000	1,092,111.00	423,574.36	0.05
		Base		53.257121	668,536.64	87.000000	1,092,111.00	423,574.36	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	21,817.000	39.199596	855,217.59	169.370000	3,695,145.29	2,839,927.70	0.18
		Base		39.199596	855,217.59	169.370000	3,695,145.29	2,839,927.70	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,577.000	87.158090	2,665,032.93	162.900000	4,980,993.30	2,315,960.37	0.24
		Base		87.158090	2,665,032.93	162.900000	4,980,993.30	2,315,960.37	0.24
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,370.000	20.614175	522,981.61	46.130000	1,170,318.10	647,336.49	0.06
		Base		20.614175	522,981.61	46.130000	1,170,318.10	647,336.49	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	79,702.000	11.802758	940,703.41	64.650000	5,152,734.30	4,212,030.89	0.25
		Base		11.802758	940,703.41	64.650000	5,152,734.30	4,212,030.89	0.25
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	91,164.000	35.903014	3,273,062.35	63.390000	5,778,885.96	2,505,823.61	0.28
		Base		35.903014	3,273,062.35	63.390000	5,778,885.96	2,505,823.61	0.28
12673P105	CA INC COMMON STOCK USD.1								
		Local	28,097.000	31.595898	887,749.96	35.740000	1,004,186.78	116,436.82	0.05
		Base		31.595898	887,749.96	35.740000	1,004,186.78	116,436.82	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	41,375.000	17.155911	709,825.80	22.850000	945,418.75	235,592.95	0.05
		Base		17.155911	709,825.80	22.850000	945,418.75	235,592.95	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,404.000	38.271416	972,247.04	42.450000	1,078,399.80	106,152.76	0.05
		Base		38.271416	972,247.04	42.450000	1,078,399.80	106,152.76	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
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,287.000	37.102085	641,383.74	33.640000	581,534.68	-59,849.06	0.03
		Base		37.102085	641,383.74	33.640000	581,534.68	-59,849.06	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,684.000	56.146116	2,452,686.91	94.000000	4,106,296.00	1,653,609.09	0.20
		Base		56.146116	2,452,686.91	94.000000	4,106,296.00	1,653,609.09	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,276.000	42.861397	1,211,948.87	52.090000	1,472,896.84	260,947.97	0.07
		Base		42.861397	1,211,948.87	52.090000	1,472,896.84	260,947.97	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,245.000	24.712572	401,455.74	68.920000	1,119,605.40	718,149.66	0.05
		Base		24.712572	401,455.74	68.920000	1,119,605.40	718,149.66	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,474.000	38.675483	1,410,649.58	62.280000	2,271,600.72	860,951.14	0.11
		Base		38.675483	1,410,649.58	62.280000	2,271,600.72	860,951.14	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,685.000	56.471735	3,031,685.09	151.910000	8,155,288.35	5,123,603.26	0.39
		Base		56.471735	3,031,685.09	151.910000	8,155,288.35	5,123,603.26	0.39
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	67,586.000	34.143576	2,307,627.70	78.680000	5,317,666.48	3,010,038.78	0.26
		Base		34.143576	2,307,627.70	78.680000	5,317,666.48	3,010,038.78	0.26
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	17,762.000	69.094519	1,227,256.85	117.160000	2,080,995.92	853,739.07	0.10
		Base		69.094519	1,227,256.85	117.160000	2,080,995.92	853,739.07	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,704.000	18.758812	726,041.05	26.130000	1,011,335.52	285,294.47	0.05
		Base		18.758812	726,041.05	26.130000	1,011,335.52	285,294.47	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	87,435.000	43.195015	3,776,756.10	18.220000	1,593,065.70	-2,183,690.40	0.08
		Base		43.195015	3,776,756.10	18.220000	1,593,065.70	-2,183,690.40	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
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,388.000	31.117941	883,376.10	59.680000	1,694,195.84	810,819.74	0.08
		Base		31.117941	883,376.10	59.680000	1,694,195.84	810,819.74	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	16,715.000	274.048164	4,580,715.06	261.040000	4,363,283.60	-217,431.46	0.21
		Base		274.048164	4,580,715.06	261.040000	4,363,283.60	-217,431.46	0.21
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	171,601.000	65.105916	11,172,240.36	124.300000	21,330,004.30	10,157,763.94	1.03
		Base		65.105916	11,172,240.36	124.300000	21,330,004.30	10,157,763.94	1.03
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,207.000	303.202297	669,167.47	430.180000	949,407.26	280,239.79	0.05
		Base		303.202297	669,167.47	430.180000	949,407.26	280,239.79	0.05
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	21,913.000	43.267556	948,121.95	46.950000	1,028,815.35	80,693.40	0.05
		Base		43.267556	948,121.95	46.950000	1,028,815.35	80,693.40	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,576.000	136.977410	1,174,718.27	92.920000	796,881.92	-377,836.35	0.04
		Base		136.977410	1,174,718.27	92.920000	796,881.92	-377,836.35	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,407.000	37.730557	505,853.58	69.370000	930,043.59	424,190.01	0.04
		Base		37.730557	505,853.58	69.370000	930,043.59	424,190.01	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	432,867.000	28.380464	12,284,966.14	42.710000	18,487,749.57	6,202,783.43	0.89
		Base		28.380464	12,284,966.14	42.710000	18,487,749.57	6,202,783.43	0.89
172908105	CINTAS CORP COMMON STOCK								
		Local	7,748.000	40.492597	313,736.64	182.250000	1,412,073.00	1,098,336.36	0.07
		Base		40.492597	313,736.64	182.250000	1,412,073.00	1,098,336.36	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	230,908.000	82.082107	18,953,415.09	66.690000	15,399,254.52	-3,554,160.57	0.74
		Base		82.082107	18,953,415.09	66.690000	15,399,254.52	-3,554,160.57	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	43,788.000	20.135778	881,705.43	40.850000	1,788,739.80	907,034.37	0.09
		Base		20.135778	881,705.43	40.850000	1,788,739.80	907,034.37	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,619.000	34.151920	396,811.16	105.620000	1,227,198.78	830,387.62	0.06
		Base		34.151920	396,811.16	105.620000	1,227,198.78	830,387.62	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,623.000	61.045466	709,531.45	120.830000	1,404,407.09	694,875.64	0.07
		Base		61.045466	709,531.45	120.830000	1,404,407.09	694,875.64	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	344,813.000	28.772354	9,921,081.54	43.000000	14,826,959.00	4,905,877.46	0.71
		Base		28.772354	9,921,081.54	43.000000	14,826,959.00	4,905,877.46	0.71
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,828.000	25.174168	1,329,900.94	75.350000	3,980,589.80	2,650,688.86	0.19
		Base		25.174168	1,329,900.94	75.350000	3,980,589.80	2,650,688.86	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,620.000	35.521308	2,792,685.20	63.090000	4,960,135.80	2,167,450.60	0.24
		Base		35.521308	2,792,685.20	63.090000	4,960,135.80	2,167,450.60	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	416,376.000	13.369026	5,566,541.57	31.180000	12,982,603.68	7,416,062.11	0.63
		Base		13.369026	5,566,541.57	31.180000	12,982,603.68	7,416,062.11	0.63
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	15,525.000	45.210067	701,886.29	94.290000	1,463,852.25	761,965.96	0.07
		Base		45.210067	701,886.29	94.290000	1,463,852.25	761,965.96	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,982.000	19.742523	710,375.46	37.060000	1,333,492.92	623,117.46	0.06
		Base		19.742523	710,375.46	37.060000	1,333,492.92	623,117.46	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,392.000	97.333952	1,303,496.29	137.310000	1,838,855.52	535,359.23	0.09
		Base		97.333952	1,303,496.29	137.310000	1,838,855.52	535,359.23	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,514.000	40.189724	4,240,578.50	67.390000	7,110,588.46	2,870,009.96	0.34
		Base		40.189724	4,240,578.50	67.390000	7,110,588.46	2,870,009.96	0.34
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	27,887.000	49.038011	1,367,523.02	76.730000	2,139,769.51	772,246.49	0.10
		Base		49.038011	1,367,523.02	76.730000	2,139,769.51	772,246.49	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,388.000	41.649841	640,907.76	223.080000	3,432,755.04	2,791,847.28	0.17
		Base		41.649841	640,907.76	223.080000	3,432,755.04	2,791,847.28	0.17
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,403.000	184.833625	813,822.45	226.310000	996,442.93	182,620.48	0.05
		Base		184.833625	813,822.45	226.310000	996,442.93	182,620.48	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	78,098.000	22.371208	1,747,146.61	27.170000	2,121,922.66	374,776.05	0.10
		Base		22.371208	1,747,146.61	27.170000	2,121,922.66	374,776.05	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,449.000	63.103594	2,489,373.69	198.240000	7,820,369.76	5,330,996.07	0.38
		Base		63.103594	2,489,373.69	198.240000	7,820,369.76	5,330,996.07	0.38
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	42,385.000	23.352473	989,794.57	13.250000	561,601.25	-428,193.32	0.03
		Base		23.352473	989,794.57	13.250000	561,601.25	-428,193.32	0.03
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,250.000	67.759430	2,524,038.75	104.150000	3,879,587.50	1,355,548.75	0.19
		Base		67.759430	2,524,038.75	104.150000	3,879,587.50	1,355,548.75	0.19
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,990.000	44.819147	627,019.87	142.390000	1,992,036.10	1,365,016.23	0.10
		Base		44.819147	627,019.87	142.390000	1,992,036.10	1,365,016.23	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,737.000	27.666022	850,370.52	42.210000	1,297,408.77	447,038.25	0.06
		Base		27.666022	850,370.52	42.210000	1,297,408.77	447,038.25	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,113.000	47.987282	773,219.08	102.430000	1,650,454.59	877,235.51	0.08
		Base		47.987282	773,219.08	102.430000	1,650,454.59	877,235.51	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	25,623.000	63.926310	1,637,983.84	92.110000	2,360,134.53	722,150.69	0.11
		Base		63.926310	1,637,983.84	92.110000	2,360,134.53	722,150.69	0.11
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	55,144.000	30.761513	1,696,312.85	99.280000	5,474,696.32	3,778,383.47	0.26
		Base		30.761513	1,696,312.85	99.280000	5,474,696.32	3,778,383.47	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,097.000	33.320042	369,752.51	87.410000	969,988.77	600,236.26	0.05
		Base		33.320042	369,752.51	87.410000	969,988.77	600,236.26	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	13,081.000	36.124281	472,541.72	66.840000	874,334.04	401,792.32	0.04
		Base		36.124281	472,541.72	66.840000	874,334.04	401,792.32	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	29,095.000	52.337216	1,522,751.31	149.510000	4,349,993.45	2,827,242.14	0.21
		Base		52.337216	1,522,751.31	149.510000	4,349,993.45	2,827,242.14	0.21
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	58,423.000	23.342923	1,363,763.60	54.050000	3,157,763.15	1,793,999.55	0.15
		Base		23.342923	1,363,763.60	54.050000	3,157,763.15	1,793,999.55	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,637.000	45.496824	938,917.95	43.810000	904,106.97	-34,810.98	0.04
		Base		45.496824	938,917.95	43.810000	904,106.97	-34,810.98	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	47,260.000	44.010514	2,079,936.90	41.570000	1,964,598.20	-115,338.70	0.09
		Base		44.010514	2,079,936.90	41.570000	1,964,598.20	-115,338.70	0.09
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,460.000	99.868090	1,843,564.94	107.480000	1,984,080.80	140,515.86	0.10
		Base		99.868090	1,843,564.94	107.480000	1,984,080.80	140,515.86	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
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	135,091.000	37.804787	5,107,086.44	99.470000	13,437,501.77	8,330,415.33	0.65
		Base		37.804787	5,107,086.44	99.470000	13,437,501.77	8,330,415.33	0.65
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	31,868.000	21.277023	678,056.16	73.860000	2,353,770.48	1,675,714.32	0.11
		Base		21.277023	678,056.16	73.860000	2,353,770.48	1,675,714.32	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	13,985.000	18.994383	265,636.44	21.090000	294,943.65	29,307.21	0.01
		Base		18.994383	265,636.44	21.090000	294,943.65	29,307.21	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	30,569.000	21.999525	672,503.49	19.770000	604,349.13	-68,154.36	0.03
		Base		21.999525	672,503.49	19.770000	604,349.13	-68,154.36	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,492.000	62.229638	1,275,209.74	29.550000	605,538.60	-669,671.14	0.03
		Base		62.229638	1,275,209.74	29.550000	605,538.60	-669,671.14	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,177.000	52.961356	1,227,485.34	87.480000	2,027,523.96	800,038.62	0.10
		Base		52.961356	1,227,485.34	87.480000	2,027,523.96	800,038.62	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,309.000	48.967284	1,043,443.85	82.590000	1,759,910.31	716,466.46	0.08
		Base		48.967284	1,043,443.85	82.590000	1,759,910.31	716,466.46	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	58,536.000	43.027118	2,518,635.35	64.190000	3,757,425.84	1,238,790.49	0.18
		Base		43.027118	2,518,635.35	64.190000	3,757,425.84	1,238,790.49	0.18
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,872.000	31.141693	431,997.57	77.210000	1,071,057.12	639,059.55	0.05
		Base		31.141693	431,997.57	77.210000	1,071,057.12	639,059.55	0.05
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		Local	210,270.000	36.933488	7,766,004.48	64.110000	13,480,409.70	5,714,405.22	0.65
		Base		36.933488	7,766,004.48	64.110000	13,480,409.70	5,714,405.22	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
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	16,144.000	27.724970	447,591.91	119.300000	1,925,979.20	1,478,387.29	0.09
		Base		27.724970	447,591.91	119.300000	1,925,979.20	1,478,387.29	0.09
264411505	DUKE REALTY CORP REIT USD.01								
		Local	32,069.000	28.496032	913,839.26	28.120000	901,780.28	-12,058.98	0.04
		Base		28.496032	913,839.26	28.120000	901,780.28	-12,058.98	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	62,890.000	53.637476	3,373,260.87	77.160000	4,852,592.40	1,479,331.53	0.23
		Base		53.637476	3,373,260.87	77.160000	4,852,592.40	1,479,331.53	0.23
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	51,971.000	41.215842	2,142,028.50	117.810000	6,122,703.51	3,980,675.01	0.30
		Base		41.215842	2,142,028.50	117.810000	6,122,703.51	3,980,675.01	0.30
26884L109	EQT CORP COMMON STOCK								
		Local	21,997.000	48.556161	1,068,089.87	51.540000	1,133,725.38	65,635.51	0.05
		Base		48.556161	1,068,089.87	51.540000	1,133,725.38	65,635.51	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	23,929.000	26.500540	634,131.42	63.350000	1,515,902.15	881,770.73	0.07
		Base		26.500540	634,131.42	63.350000	1,515,902.15	881,770.73	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	12,841.000	34.809013	446,982.54	104.310000	1,339,444.71	892,462.17	0.06
		Base		34.809013	446,982.54	104.310000	1,339,444.71	892,462.17	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	84,575.000	11.959524	1,011,476.75	37.720000	3,190,169.00	2,178,692.25	0.15
		Base		11.959524	1,011,476.75	37.720000	3,190,169.00	2,178,692.25	0.15
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	23,358.000	49.900033	1,165,564.98	142.610000	3,331,084.38	2,165,519.40	0.16
		Base		49.900033	1,165,564.98	142.610000	3,331,084.38	2,165,519.40	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	29,272.000	36.023671	1,054,484.90	62.160000	1,819,547.52	765,062.62	0.09
		Base		36.023671	1,054,484.90	62.160000	1,819,547.52	765,062.62	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
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	18,865.000	47.050360	887,605.04	137.310000	2,590,353.15	1,702,748.11	0.12
		Base		47.050360	887,605.04	137.310000	2,590,353.15	1,702,748.11	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,556.000	37.035486	1,020,549.85	130.910000	3,607,355.96	2,586,806.11	0.17
		Base		37.035486	1,020,549.85	130.910000	3,607,355.96	2,586,806.11	0.17
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	57,028.000	39.084323	2,228,900.78	70.840000	4,039,863.52	1,810,962.74	0.19
		Base		39.084323	2,228,900.78	70.840000	4,039,863.52	1,810,962.74	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,240.000	61.140293	992,918.36	80.910000	1,313,978.40	321,060.04	0.06
		Base		61.140293	992,918.36	80.910000	1,313,978.40	321,060.04	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,870.000	63.591323	691,237.68	42.880000	466,105.60	-225,132.08	0.02
		Base		63.591323	691,237.68	42.880000	466,105.60	-225,132.08	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,792.000	108.448595	1,170,377.24	113.960000	1,229,856.32	59,479.08	0.06
		Base		108.448595	1,170,377.24	113.960000	1,229,856.32	59,479.08	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,117.000	269.484332	1,917,919.99	396.850000	2,824,381.45	906,461.46	0.14
		Base		269.484332	1,917,919.99	396.850000	2,824,381.45	906,461.46	0.14
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,078.000	44.687413	1,478,170.26	63.990000	2,116,661.22	638,490.96	0.10
		Base		44.687413	1,478,170.26	63.990000	2,116,661.22	638,490.96	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,932.000	179.727977	1,066,146.36	239.030000	1,417,925.96	351,779.60	0.07
		Base		179.727977	1,066,146.36	239.030000	1,417,925.96	351,779.60	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,466.000	31.412859	894,198.45	57.080000	1,624,839.28	730,640.83	0.08
		Base		31.412859	894,198.45	57.080000	1,624,839.28	730,640.83	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
30161N101	EXELON CORP COMMON STOCK								
		Local	86,711.000	41.226356	3,574,778.53	41.390000	3,588,968.29	14,189.76	0.17
		Base		41.226356	3,574,778.53	41.390000	3,588,968.29	14,189.76	0.17
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,991.000	56.952428	625,964.14	121.030000	1,330,240.73	704,276.59	0.06
		Base		56.952428	625,964.14	121.030000	1,330,240.73	704,276.59	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,865.000	41.860309	664,113.81	74.480000	1,181,625.20	517,511.39	0.06
		Base		41.860309	664,113.81	74.480000	1,181,625.20	517,511.39	0.06
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,742.000	27.135743	1,376,921.87	75.810000	3,846,751.02	2,469,829.15	0.19
		Base		27.135743	1,376,921.87	75.810000	3,846,751.02	2,469,829.15	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,324.000	86.087989	974,860.39	96.250000	1,089,935.00	115,074.61	0.05
		Base		86.087989	974,860.39	96.250000	1,089,935.00	115,074.61	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	380,641.000	59.397810	22,609,241.70	81.240000	30,923,274.84	8,314,033.14	1.49
		Base		59.397810	22,609,241.70	81.240000	30,923,274.84	8,314,033.14	1.49
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,479.000	29.460041	367,631.85	53.900000	672,618.10	304,986.25	0.03
		Base		29.460041	367,631.85	53.900000	672,618.10	304,986.25	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,069.000	31.452569	379,601.06	87.090000	1,051,089.21	671,488.15	0.05
		Base		31.452569	379,601.06	87.090000	1,051,089.21	671,488.15	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	215,253.000	66.664335	14,349,698.05	191.780000	41,281,220.34	26,931,522.29	1.99
		Base		66.664335	14,349,698.05	191.780000	41,281,220.34	26,931,522.29	1.99
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,839.000	30.347590	784,151.38	53.230000	1,375,409.97	591,258.59	0.07
		Base		30.347590	784,151.38	53.230000	1,375,409.97	591,258.59	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,575.000	150.282827	988,109.59	118.890000	781,701.75	-206,407.84	0.04
		Base		150.282827	988,109.59	118.890000	781,701.75	-206,407.84	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,140.000	81.841978	1,811,981.39	249.120000	5,515,516.80	3,703,535.41	0.27
		Base		81.841978	1,811,981.39	249.120000	5,515,516.80	3,703,535.41	0.27
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,555.000	128.197806	712,138.81	173.110000	961,626.05	249,487.24	0.05
		Base		128.197806	712,138.81	173.110000	961,626.05	249,487.24	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,753.000	37.074043	1,103,063.99	102.220000	3,041,351.66	1,938,287.67	0.15
		Base		37.074043	1,103,063.99	102.220000	3,041,351.66	1,938,287.67	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	62,325.000	24.234847	1,510,436.82	30.580000	1,905,898.50	395,461.68	0.09
		Base		24.234847	1,510,436.82	30.580000	1,905,898.50	395,461.68	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	37,119.000	11.238895	417,176.55	72.600000	2,694,839.40	2,277,662.85	0.13
		Base		11.238895	417,176.55	72.600000	2,694,839.40	2,277,662.85	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,159.000	44.385656	1,782,483.55	34.420000	1,382,272.78	-400,210.77	0.07
		Base		44.385656	1,782,483.55	34.420000	1,382,272.78	-400,210.77	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,568.000	41.872779	526,257.09	48.740000	612,564.32	86,307.23	0.03
		Base		41.872779	526,257.09	48.740000	612,564.32	86,307.23	0.03
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,755.000	24.815774	291,709.42	41.340000	485,951.70	194,242.28	0.02
		Base		24.815774	291,709.42	41.340000	485,951.70	194,242.28	0.02
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,886.000	63.692765	693,359.44	53.970000	587,517.42	-105,842.02	0.03
		Base		63.692765	693,359.44	53.970000	587,517.42	-105,842.02	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	350,568.000	12.466640	4,370,405.14	11.550000	4,049,060.40	-321,344.74	0.20
		Base		12.466640	4,370,405.14	11.550000	4,049,060.40	-321,344.74	0.20
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	27,508.000	19.907132	547,605.40	72.690000	1,999,556.52	1,451,951.12	0.10
		Base		19.907132	547,605.40	72.690000	1,999,556.52	1,451,951.12	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	13,649.000	56.893410	776,538.15	56.170000	766,664.33	-9,873.82	0.04
		Base		56.893410	776,538.15	56.170000	766,664.33	-9,873.82	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	29,249.000	25.782850	754,122.58	33.570000	981,888.93	227,766.35	0.05
		Base		25.782850	754,122.58	33.570000	981,888.93	227,766.35	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	120,958.000	24.693377	2,986,861.47	16.900000	2,044,190.20	-942,671.27	0.10
		Base		24.693377	2,986,861.47	16.900000	2,044,190.20	-942,671.27	0.10
36174X101	GGP INC REIT USD.01								
		Local	56,768.000	21.715847	1,232,765.20	20.280000	1,151,255.04	-81,510.16	0.06
		Base		21.715847	1,232,765.20	20.280000	1,151,255.04	-81,510.16	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,292.000	48.543681	790,873.65	66.280000	1,079,833.76	288,960.11	0.05
		Base		48.543681	790,873.65	66.280000	1,079,833.76	288,960.11	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,555.000	27.297764	533,807.77	27.980000	547,148.90	13,341.13	0.03
		Base		27.297764	533,807.77	27.980000	547,148.90	13,341.13	0.03
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,159.000	109.633019	894,495.80	132.740000	1,083,025.66	188,529.86	0.05
		Base		109.633019	894,495.80	132.740000	1,083,025.66	188,529.86	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,804.000	58.719492	1,456,478.28	201.710000	5,003,214.84	3,546,736.56	0.24
		Base		58.719492	1,456,478.28	201.710000	5,003,214.84	3,546,736.56	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	780,523.000	31.621636	24,681,414.04	14.080000	10,989,763.84	-13,691,650.20	0.53
		Base		31.621636	24,681,414.04	14.080000	10,989,763.84	-13,691,650.20	0.53
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	51,142.000	28.943520	1,480,229.52	42.290000	2,162,795.18	682,565.66	0.10
		Base		28.943520	1,480,229.52	42.290000	2,162,795.18	682,565.66	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	113,434.000	35.435509	4,019,591.49	42.700000	4,843,631.80	824,040.31	0.23
		Base		35.435509	4,019,591.49	42.700000	4,843,631.80	824,040.31	0.23
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,182.000	42.230748	556,685.72	90.790000	1,196,793.78	640,108.06	0.06
		Base		42.230748	556,685.72	90.790000	1,196,793.78	640,108.06	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	117,694.000	22.029653	2,592,758.02	67.400000	7,932,575.60	5,339,817.58	0.38
		Base		22.029653	2,592,758.02	67.400000	7,932,575.60	5,339,817.58	0.38
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,298.000	73.250460	1,047,335.07	111.160000	1,589,365.68	542,030.61	0.08
		Base		73.250460	1,047,335.07	111.160000	1,589,365.68	542,030.61	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	31,732.000	119.569911	3,794,192.43	225.880000	7,167,624.16	3,373,431.73	0.35
		Base		119.569911	3,794,192.43	225.880000	7,167,624.16	3,373,431.73	0.35
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	21,589.000	23.063931	497,927.21	24.430000	527,419.27	29,492.06	0.03
		Base		23.063931	497,927.21	24.430000	527,419.27	29,492.06	0.03
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,586.000	96.570837	442,873.86	308.990000	1,417,028.14	974,154.28	0.07
		Base		96.570837	442,873.86	308.990000	1,417,028.14	974,154.28	0.07
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,146.000	73.060710	1,837,184.62	103.140000	2,593,558.44	756,373.82	0.12
		Base		73.060710	1,837,184.62	103.140000	2,593,558.44	756,373.82	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
40414L109	HCP INC REIT USD1.0								
		42,188.000	Local	35.902222	1,514,642.94	23.970000	1,011,246.36	-503,396.58	0.05
			Base	35.902222	1,514,642.94	23.970000	1,011,246.36	-503,396.58	0.05
40434L105	HP INC COMMON STOCK USD.01								
		147,096.000	Local	15.357831	2,259,075.51	22.030000	3,240,524.88	981,449.37	0.16
			Base	15.357831	2,259,075.51	22.030000	3,240,524.88	981,449.37	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		78,397.000	Local	32.175585	2,522,469.31	49.740000	3,899,466.78	1,376,997.47	0.19
			Base	32.175585	2,522,469.31	49.740000	3,899,466.78	1,376,997.47	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		32,343.000	Local	33.694936	1,089,795.33	18.230000	589,612.89	-500,182.44	0.03
			Base	33.694936	1,089,795.33	18.230000	589,612.89	-500,182.44	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		15,132.000	Local	42.945852	649,856.64	41.080000	621,622.56	-28,234.08	0.03
			Base	42.945852	649,856.64	41.080000	621,622.56	-28,234.08	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		10,665.000	Local	52.022881	554,824.03	150.470000	1,604,762.55	1,049,938.52	0.08
			Base	52.022881	554,824.03	150.470000	1,604,762.55	1,049,938.52	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		32,068.000	Local	43.921281	1,408,467.65	52.330000	1,678,118.44	269,650.79	0.08
			Base	43.921281	1,408,467.65	52.330000	1,678,118.44	269,650.79	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		10,151.000	Local	31.418524	318,929.44	86.750000	880,599.25	561,669.81	0.04
			Base	31.418524	318,929.44	86.750000	880,599.25	561,669.81	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		9,781.000	Local	47.213453	461,794.78	66.380000	649,262.78	187,468.00	0.03
			Base	47.213453	461,794.78	66.380000	649,262.78	187,468.00	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		12,657.000	Local	45.761639	579,205.07	90.040000	1,139,636.28	560,431.21	0.05
			Base	45.761639	579,205.07	90.040000	1,139,636.28	560,431.21	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
42809H107	HESS CORP COMMON STOCK USD1.0								
		24,064.000	Local	51.734546	1,244,940.12	60.420000	1,453,946.88	209,006.76	0.07
			Base	51.734546	1,244,940.12	60.420000	1,453,946.88	209,006.76	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		140,857.000	Local	10.828382	1,525,253.36	15.240000	2,146,660.68	621,407.32	0.10
			Base	10.828382	1,525,253.36	15.240000	2,146,660.68	621,407.32	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		25,452.000	Local	69.593878	1,771,303.38	80.710000	2,054,230.92	282,927.54	0.10
			Base	69.593878	1,771,303.38	80.710000	2,054,230.92	282,927.54	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,841.000	Local	35.264938	876,016.32	37.890000	941,225.49	65,209.17	0.05
			Base	35.264938	876,016.32	37.890000	941,225.49	65,209.17	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,901.000	Local	45.986007	4,823,978.13	186.550000	19,569,281.55	14,745,303.42	0.94
			Base	45.986007	4,823,978.13	186.550000	19,569,281.55	14,745,303.42	0.94
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,549.000	Local	49.850180	3,367,329.80	147.910000	9,991,172.59	6,623,842.79	0.48
			Base	49.850180	3,367,329.80	147.910000	9,991,172.59	6,623,842.79	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,269.000	Local	11.011647	267,241.66	35.890000	871,014.41	603,772.75	0.04
			Base	11.011647	267,241.66	35.890000	871,014.41	603,772.75	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		65,946.000	Local	18.786568	1,238,899.03	21.630000	1,426,411.98	187,512.95	0.07
			Base	18.786568	1,238,899.03	21.630000	1,426,411.98	187,512.95	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		12,366.000	Local	46.208450	571,413.69	290.980000	3,598,258.68	3,026,844.99	0.17
			Base	46.208450	571,413.69	290.980000	3,598,258.68	3,026,844.99	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		7,689.000	Local	82.360667	633,271.17	128.100000	984,960.90	351,689.73	0.05
			Base	82.360667	633,271.17	128.100000	984,960.90	351,689.73	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
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	99,024.000	10.294741	1,019,426.46	14.870000	1,472,486.88	453,060.42	0.07
		Base		10.294741	1,019,426.46	14.870000	1,472,486.88	453,060.42	0.07
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,078.000	228.086685	930,137.50	221.070000	901,523.46	-28,614.04	0.04
		Base		228.086685	930,137.50	221.070000	901,523.46	-28,614.04	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,399.000	239.841698	815,221.93	241.270000	820,076.73	4,854.80	0.04
		Base		239.841698	815,221.93	241.270000	820,076.73	4,854.80	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,826.000	116.733614	913,557.26	208.210000	1,629,451.46	715,894.20	0.08
		Base		116.733614	913,557.26	208.210000	1,629,451.46	715,894.20	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,611.000	45.340089	1,251,885.19	143.700000	3,967,700.70	2,715,815.51	0.19
		Base		45.340089	1,251,885.19	143.700000	3,967,700.70	2,715,815.51	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,207.000	179.412321	2,369,498.53	272.440000	3,598,115.08	1,228,616.55	0.17
		Base		179.412321	2,369,498.53	272.440000	3,598,115.08	1,228,616.55	0.17
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,786.000	132.351438	2,089,299.80	68.270000	1,077,710.22	-1,011,589.58	0.05
		Base		132.351438	2,089,299.80	68.270000	1,077,710.22	-1,011,589.58	0.05
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	420,488.000	28.940185	12,169,000.42	55.200000	23,210,937.60	11,041,937.18	1.12
		Base		28.940185	12,169,000.42	55.200000	23,210,937.60	11,041,937.18	1.12
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	52,301.000	29.689949	1,552,814.00	70.890000	3,707,617.89	2,154,803.89	0.18
		Base		29.689949	1,552,814.00	70.890000	3,707,617.89	2,154,803.89	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	76,963.000	117.243538	9,023,414.38	141.310000	10,875,641.53	1,852,227.15	0.52
		Base		117.243538	9,023,414.38	141.310000	10,875,641.53	1,852,227.15	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,091.000	46.375012	328,845.21	122.130000	866,023.83	537,178.62	0.04
		Base		46.375012	328,845.21	122.130000	866,023.83	537,178.62	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	37,095.000	34.795526	1,290,740.03	53.500000	1,984,582.50	693,842.47	0.10
		Base		34.795526	1,290,740.03	53.500000	1,984,582.50	693,842.47	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	34,552.000	17.665837	610,390.00	22.600000	780,875.20	170,485.20	0.04
		Base		17.665837	610,390.00	22.600000	780,875.20	170,485.20	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	21,857.000	38.771378	847,426.00	201.600000	4,406,371.20	3,558,945.20	0.21
		Base		38.771378	847,426.00	201.600000	4,406,371.20	3,558,945.20	0.21
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,089.000	121.222813	1,223,016.96	459.670000	4,637,610.63	3,414,593.67	0.22
		Base		121.222813	1,223,016.96	459.670000	4,637,610.63	3,414,593.67	0.22
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	13,095.000	97.237282	1,273,322.21	98.930000	1,295,488.35	22,166.14	0.06
		Base		97.237282	1,273,322.21	98.930000	1,295,488.35	22,166.14	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,282.000	30.868430	780,415.64	33.290000	841,637.78	61,222.14	0.04
		Base		30.868430	780,415.64	33.290000	841,637.78	61,222.14	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	308,356.000	42.618855	13,141,779.66	107.010000	32,997,175.56	19,855,395.90	1.59
		Base		42.618855	13,141,779.66	107.010000	32,997,175.56	19,855,395.90	1.59
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,824.000	74.570343	807,149.39	64.800000	701,395.20	-105,754.19	0.03
		Base		74.570343	807,149.39	64.800000	701,395.20	-105,754.19	0.03
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	28,164.000	31.363149	883,311.74	21.880000	616,228.32	-267,083.42	0.03
		Base		31.363149	883,311.74	21.880000	616,228.32	-267,083.42	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
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		240,970.000	Local	61.340261	14,781,162.59	119.620000	28,824,831.40	14,043,668.81	1.39
			Base	61.340261	14,781,162.59	119.620000	28,824,831.40	14,043,668.81	1.39
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		30,891.000	Local	20.012373	618,202.21	26.640000	822,936.24	204,734.03	0.04
			Base	20.012373	618,202.21	26.640000	822,936.24	204,734.03	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		14,069.000	Local	44.374940	624,311.03	113.230000	1,593,032.87	968,721.84	0.08
			Base	44.374940	624,311.03	113.230000	1,593,032.87	968,721.84	0.08
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		9,259.000	Local	111.541195	1,032,759.92	107.150000	992,101.85	-40,658.07	0.05
			Base	111.541195	1,032,759.92	107.150000	992,101.85	-40,658.07	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		22,362.000	Local	45.169235	1,010,074.43	64.390000	1,439,889.18	429,814.75	0.07
			Base	45.169235	1,010,074.43	64.390000	1,439,889.18	429,814.75	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		95,332.000	Local	13.404300	1,277,858.74	19.440000	1,853,254.08	575,395.34	0.09
			Base	13.404300	1,277,858.74	19.440000	1,853,254.08	575,395.34	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,507.000	Local	61.695495	1,943,839.95	100.850000	3,177,480.95	1,233,641.00	0.15
			Base	61.695495	1,943,839.95	100.850000	3,177,480.95	1,233,641.00	0.15
49446R109	KIMCO REALTY CORP REIT USD.01								
		38,244.000	Local	23.860818	912,533.12	15.460000	591,252.24	-321,280.88	0.03
			Base	23.860818	912,533.12	15.460000	591,252.24	-321,280.88	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		170,430.000	Local	35.891426	6,116,975.66	16.680000	2,842,772.40	-3,274,203.26	0.14
			Base	35.891426	6,116,975.66	16.680000	2,842,772.40	-3,274,203.26	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		15,092.000	Local	50.885065	767,957.40	66.750000	1,007,391.00	239,433.60	0.05
			Base	50.885065	767,957.40	66.750000	1,007,391.00	239,433.60	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	53,688.000	30.999832	1,664,319.00	57.480000	3,085,986.24	1,421,667.24	0.15
		Base		30.999832	1,664,319.00	57.480000	3,085,986.24	1,421,667.24	0.15
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	72,224.000	13.539798	977,898.34	24.330000	1,757,209.92	779,311.58	0.08
		Base		13.539798	977,898.34	24.330000	1,757,209.92	779,311.58	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	22,060.000	31.324633	691,021.41	33.910000	748,054.60	57,033.19	0.04
		Base		31.324633	691,021.41	33.910000	748,054.60	57,033.19	0.04
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,809.000	31.479345	875,409.11	31.770000	883,491.93	8,082.82	0.04
		Base		31.479345	875,409.11	31.770000	883,491.93	8,082.82	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,051.000	80.116049	564,898.26	198.330000	1,398,424.83	833,526.57	0.07
		Base		80.116049	564,898.26	198.330000	1,398,424.83	833,526.57	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,153.000	72.777408	666,131.62	180.590000	1,652,940.27	986,808.65	0.08
		Base		72.777408	666,131.62	180.590000	1,652,940.27	986,808.65	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	14,644.000	42.202449	618,012.67	198.180000	2,902,147.92	2,284,135.25	0.14
		Base		42.202449	618,012.67	198.180000	2,902,147.92	2,284,135.25	0.14
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,169.000	35.170071	709,345.16	149.440000	3,014,055.36	2,304,710.20	0.15
		Base		35.170071	709,345.16	149.440000	3,014,055.36	2,304,710.20	0.15
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,879.000	23.406062	278,040.61	41.300000	490,602.70	212,562.09	0.02
		Base		23.406062	278,040.61	41.300000	490,602.70	212,562.09	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,525.000	52.631923	1,290,797.91	51.740000	1,268,923.50	-21,874.41	0.06
		Base		52.631923	1,290,797.91	51.740000	1,268,923.50	-21,874.41	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
532457108	ELI LILLY + CO COMMON STOCK								
		86,598.000	Local	59.089130	5,117,000.44	85.040000	7,364,293.92	2,247,293.48	0.35
			Base	59.089130	5,117,000.44	85.040000	7,364,293.92	2,247,293.48	0.35
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		19,606.000	Local	40.012820	784,491.34	66.290000	1,299,681.74	515,190.40	0.06
			Base	40.012820	784,491.34	66.290000	1,299,681.74	515,190.40	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		22,314.000	Local	70.383176	1,570,530.18	314.540000	7,018,645.56	5,448,115.38	0.34
			Base	70.383176	1,570,530.18	314.540000	7,018,645.56	5,448,115.38	0.34
540424108	LOEWS CORP COMMON STOCK USD.01								
		24,226.000	Local	28.733685	696,102.26	48.870000	1,183,924.62	487,822.36	0.06
			Base	28.733685	696,102.26	48.870000	1,183,924.62	487,822.36	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		74,549.000	Local	25.150431	1,874,939.46	95.010000	7,082,900.49	5,207,961.03	0.34
			Base	25.150431	1,874,939.46	95.010000	7,082,900.49	5,207,961.03	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,493.000	Local	100.277333	1,353,042.05	172.080000	2,321,875.44	968,833.39	0.11
			Base	100.277333	1,353,042.05	172.080000	2,321,875.44	968,833.39	0.11
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		45,790.000	Local	32.893675	1,506,201.37	31.450000	1,440,095.50	-66,105.87	0.07
			Base	32.893675	1,506,201.37	31.450000	1,440,095.50	-66,105.87	0.07
55354G100	MSCI INC COMMON STOCK USD.01								
		8,079.000	Local	149.601600	1,208,631.33	162.570000	1,313,403.03	104,771.70	0.06
			Base	149.601600	1,208,631.33	162.570000	1,313,403.03	104,771.70	0.06
554382101	MACERICH CO/THE REIT USD.01								
		9,748.000	Local	70.211408	684,420.81	55.630000	542,281.24	-142,139.57	0.03
			Base	70.211408	684,420.81	55.630000	542,281.24	-142,139.57	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		27,388.000	Local	32.262082	883,593.89	34.910000	956,115.08	72,521.19	0.05
			Base	32.262082	883,593.89	34.910000	956,115.08	72,521.19	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
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	76,326.000	17.668037	1,348,530.60	21.430000	1,635,666.18	287,135.58	0.08
		Base		17.668037	1,348,530.60	21.430000	1,635,666.18	287,135.58	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	42,610.000	13.872735	591,117.23	79.030000	3,367,468.30	2,776,351.07	0.16
		Base		13.872735	591,117.23	79.030000	3,367,468.30	2,776,351.07	0.16
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,606.000	37.188507	1,696,019.06	80.370000	3,665,354.22	1,969,335.16	0.18
		Base		37.188507	1,696,019.06	80.370000	3,665,354.22	1,969,335.16	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	26,977.000	38.475523	1,037,954.19	135.360000	3,651,606.72	2,613,652.53	0.18
		Base		38.475523	1,037,954.19	135.360000	3,651,606.72	2,613,652.53	0.18
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,641.000	134.743246	760,086.65	222.870000	1,257,209.67	497,123.02	0.06
		Base		134.743246	760,086.65	222.870000	1,257,209.67	497,123.02	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	28,145.000	19.884135	559,638.99	37.270000	1,048,964.15	489,325.16	0.05
		Base		19.884135	559,638.99	37.270000	1,048,964.15	489,325.16	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,949.000	31.254235	2,592,507.51	190.120000	15,770,263.88	13,177,756.37	0.76
		Base		31.254235	2,592,507.51	190.120000	15,770,263.88	13,177,756.37	0.76
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	30,895.000	21.979354	679,052.14	15.520000	479,490.40	-199,561.74	0.02
		Base		21.979354	679,052.14	15.520000	479,490.40	-199,561.74	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,879.000	40.493498	440,528.76	101.000000	1,098,779.00	658,250.24	0.05
		Base		40.493498	440,528.76	101.000000	1,098,779.00	658,250.24	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	71,617.000	51.144349	3,662,804.85	160.010000	11,459,436.17	7,796,631.32	0.55
		Base		51.144349	3,662,804.85	160.010000	11,459,436.17	7,796,631.32	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
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	18,540.000	62.297093	1,154,988.11	141.940000	2,631,567.60	1,476,579.49	0.13
		Base		62.297093	1,154,988.11	141.940000	2,631,567.60	1,476,579.49	0.13
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	242,122.000	46.314286	11,213,707.59	59.530000	14,413,522.66	3,199,815.07	0.69
		Base		46.314286	11,213,707.59	59.530000	14,413,522.66	3,199,815.07	0.69
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	93,123.000	36.223310	3,373,223.27	45.990000	4,282,726.77	909,503.50	0.21
		Base		36.223310	3,373,223.27	45.990000	4,282,726.77	909,503.50	0.21
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,288.000	407.919017	933,318.71	550.740000	1,260,093.12	326,774.41	0.06
		Base		407.919017	933,318.71	550.740000	1,260,093.12	326,774.41	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	691,966.000	34.084340	23,585,204.14	98.840000	68,393,919.44	44,808,715.30	3.30
		Base		34.084340	23,585,204.14	98.840000	68,393,919.44	44,808,715.30	3.30
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,051.000	37.559456	790,664.10	97.380000	2,049,946.38	1,259,282.28	0.10
		Base		37.559456	790,664.10	97.380000	2,049,946.38	1,259,282.28	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	103,890.000	19.061071	1,980,254.66	57.590000	5,983,025.10	4,002,770.44	0.29
		Base		19.061071	1,980,254.66	57.590000	5,983,025.10	4,002,770.44	0.29
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,207.000	89.001561	908,438.93	93.560000	954,966.92	46,527.99	0.05
		Base		89.001561	908,438.93	93.560000	954,966.92	46,527.99	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,683.000	80.721256	458,738.90	204.040000	1,159,559.32	700,820.42	0.06
		Base		80.721256	458,738.90	204.040000	1,159,559.32	700,820.42	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,610.000	51.773243	859,953.57	61.650000	1,024,006.50	164,052.93	0.05
		Base		51.773243	859,953.57	61.650000	1,024,006.50	164,052.93	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	133,609.000	17.597501	2,351,184.51	39.270000	5,246,825.43	2,895,640.92	0.25
		Base		17.597501	2,351,184.51	39.270000	5,246,825.43	2,895,640.92	0.25
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	39,601.000	52.817353	2,091,619.99	127.460000	5,047,543.46	2,955,923.47	0.24
		Base		52.817353	2,091,619.99	127.460000	5,047,543.46	2,955,923.47	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,150.000	27.956486	1,038,583.45	51.160000	1,900,594.00	862,010.55	0.09
		Base		27.956486	1,038,583.45	51.160000	1,900,594.00	862,010.55	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,937.000	32.135352	480,005.76	170.570000	2,547,804.09	2,067,798.33	0.12
		Base		32.135352	480,005.76	170.570000	2,547,804.09	2,067,798.33	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	123,942.000	36.651327	4,542,638.73	50.140000	6,214,451.88	1,671,813.15	0.30
		Base		36.651327	4,542,638.73	50.140000	6,214,451.88	1,671,813.15	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,502.000	49.680363	1,565,030.79	27.490000	865,989.98	-699,040.81	0.04
		Base		49.680363	1,565,030.79	27.490000	865,989.98	-699,040.81	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,552.000	71.277288	1,037,227.09	107.340000	1,562,011.68	524,784.59	0.08
		Base		71.277288	1,037,227.09	107.340000	1,562,011.68	524,784.59	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	27,107.000	24.062915	652,273.43	34.230000	927,872.61	275,599.18	0.04
		Base		24.062915	652,273.43	34.230000	927,872.61	275,599.18	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,472.000	31.993633	335,037.32	91.860000	961,957.92	626,920.60	0.05
		Base		31.993633	335,037.32	91.860000	961,957.92	626,920.60	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,139.000	46.999426	1,604,513.40	41.420000	1,414,037.38	-190,476.02	0.07
		Base		46.999426	1,604,513.40	41.420000	1,414,037.38	-190,476.02	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
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	23,643.000	16.451695	388,967.42	13.810000	326,509.83	-62,457.59	0.02
		Base		16.451695	388,967.42	13.810000	326,509.83	-62,457.59	0.02
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,292.000	107.037193	1,529,775.56	80.270000	1,147,218.84	-382,556.72	0.06
		Base		107.037193	1,529,775.56	80.270000	1,147,218.84	-382,556.72	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	24,071.000	35.328937	850,402.84	68.320000	1,644,530.72	794,127.88	0.08
		Base		35.328937	850,402.84	68.320000	1,644,530.72	794,127.88	0.08
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	38,993.000	33.448789	1,304,268.64	351.600000	13,709,938.80	12,405,670.16	0.66
		Base		33.448789	1,304,268.64	351.600000	13,709,938.80	12,405,670.16	0.66
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	43,568.000	34.252327	1,492,305.39	23.580000	1,027,333.44	-464,971.95	0.05
		Base		34.252327	1,492,305.39	23.580000	1,027,333.44	-464,971.95	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	17,947.000	52.553214	943,172.54	29.240000	524,770.28	-418,402.26	0.03
		Base		52.553214	943,172.54	29.240000	524,770.28	-418,402.26	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	47,923.000	37.509662	1,797,575.53	38.930000	1,865,642.39	68,066.86	0.09
		Base		37.509662	1,797,575.53	38.930000	1,865,642.39	68,066.86	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,404.000	12.076992	415,496.84	15.030000	517,092.12	101,595.28	0.02
		Base		12.076992	415,496.84	15.030000	517,092.12	101,595.28	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,956.000	13.022369	142,673.08	15.450000	169,270.20	26,597.12	0.01
		Base		13.022369	142,673.08	15.450000	169,270.20	26,597.12	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	42,251.000	55.259126	2,334,753.33	165.810000	7,005,638.31	4,670,884.98	0.34
		Base		55.259126	2,334,753.33	165.810000	7,005,638.31	4,670,884.98	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
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		116,622.000	Local	15.802351	1,842,901.76	71.800000	8,373,459.60	6,530,557.84	0.40
			Base	15.802351	1,842,901.76	71.800000	8,373,459.60	6,530,557.84	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01								
		30,322.000	Local	9.459611	286,834.33	25.300000	767,146.60	480,312.27	0.04
			Base	9.459611	286,834.33	25.300000	767,146.60	480,312.27	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		44,226.000	Local	40.461874	1,789,466.83	35.700000	1,578,868.20	-210,598.63	0.08
			Base	40.461874	1,789,466.83	35.700000	1,578,868.20	-210,598.63	0.08
655664100	NORDSTROM INC COMMON STOCK								
		10,501.000	Local	29.461305	309,373.16	49.030000	514,864.03	205,490.87	0.02
			Base	29.461305	309,373.16	49.030000	514,864.03	205,490.87	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		25,528.000	Local	43.221264	1,103,352.42	151.650000	3,871,321.20	2,767,968.78	0.19
			Base	43.221264	1,103,352.42	151.650000	3,871,321.20	2,767,968.78	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		19,111.000	Local	57.871409	1,105,980.49	102.520000	1,959,259.72	853,279.23	0.09
			Base	57.871409	1,105,980.49	102.520000	1,959,259.72	853,279.23	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		15,640.000	Local	53.979924	844,246.01	327.250000	5,118,190.00	4,273,943.99	0.25
			Base	53.979924	844,246.01	327.250000	5,118,190.00	4,273,943.99	0.25
670346105	NUCOR CORP COMMON STOCK USD.4								
		28,568.000	Local	35.233218	1,006,542.58	64.190000	1,833,779.92	827,237.34	0.09
			Base	35.233218	1,006,542.58	64.190000	1,833,779.92	827,237.34	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		54,352.000	Local	29.894127	1,624,805.59	252.190000	13,707,030.88	12,082,225.29	0.66
			Base	29.894127	1,624,805.59	252.190000	13,707,030.88	12,082,225.29	0.66
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		7,516.000	Local	49.199649	369,784.56	269.410000	2,024,885.56	1,655,101.00	0.10
			Base	49.199649	369,784.56	269.410000	2,024,885.56	1,655,101.00	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	68,742.000	45.313475	3,114,938.92	84.200000	5,788,076.40	2,673,137.48	0.28
		Base		45.313475	3,114,938.92	84.200000	5,788,076.40	2,673,137.48	0.28
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,688.000	43.026770	890,137.82	72.080000	1,491,191.04	601,053.22	0.07
		Base		43.026770	890,137.82	72.080000	1,491,191.04	601,053.22	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	36,893.000	38.447855	1,418,456.71	68.160000	2,514,626.88	1,096,170.17	0.12
		Base		38.447855	1,418,456.71	68.160000	2,514,626.88	1,096,170.17	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	271,463.000	22.088798	5,996,291.43	46.720000	12,682,751.36	6,686,459.93	0.61
		Base		22.088798	5,996,291.43	46.720000	12,682,751.36	6,686,459.93	0.61
69331C108	P G + E CORP COMMON STOCK								
		Local	46,271.000	38.886741	1,799,328.41	43.330000	2,004,922.43	205,594.02	0.10
		Base		38.886741	1,799,328.41	43.330000	2,004,922.43	205,594.02	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,369.000	80.760881	3,421,757.77	143.410000	6,076,138.29	2,654,380.52	0.29
		Base		80.760881	3,421,757.77	143.410000	6,076,138.29	2,654,380.52	0.29
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,855.000	36.525694	834,794.74	100.920000	2,306,526.60	1,471,731.86	0.11
		Base		36.525694	834,794.74	100.920000	2,306,526.60	1,471,731.86	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	62,370.000	26.168979	1,632,159.23	27.320000	1,703,948.40	71,789.17	0.08
		Base		26.168979	1,632,159.23	27.320000	1,703,948.40	71,789.17	0.08
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,890.000	119.459128	823,073.39	160.000000	1,102,400.00	279,326.61	0.05
		Base		119.459128	823,073.39	160.000000	1,102,400.00	279,326.61	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,619.000	30.985037	979,715.88	62.230000	1,967,650.37	987,934.49	0.09
		Base		30.985037	979,715.88	62.230000	1,967,650.37	987,934.49	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,476.000	110.302216	934,921.58	117.500000	995,930.00	61,008.42	0.05
		Base		110.302216	934,921.58	117.500000	995,930.00	61,008.42	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,951.000	51.481027	615,249.75	170.900000	2,042,425.90	1,427,176.15	0.10
		Base		51.481027	615,249.75	170.900000	2,042,425.90	1,427,176.15	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,721.000	33.469385	961,274.22	65.580000	1,883,523.18	922,248.96	0.09
		Base		33.469385	961,274.22	65.580000	1,883,523.18	922,248.96	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	101,343.000	18.795927	1,904,835.67	82.070000	8,317,220.01	6,412,384.34	0.40
		Base		18.795927	1,904,835.67	82.070000	8,317,220.01	6,412,384.34	0.40
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,181.000	16.577917	516,916.02	18.410000	574,042.21	57,126.19	0.03
		Base		16.577917	516,916.02	18.410000	574,042.21	57,126.19	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	127,753.000	54.821229	7,003,576.46	100.250000	12,807,238.25	5,803,661.79	0.62
		Base		54.821229	7,003,576.46	100.250000	12,807,238.25	5,803,661.79	0.62
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,926.000	27.119607	269,189.22	74.330000	737,799.58	468,610.36	0.04
		Base		27.119607	269,189.22	74.330000	737,799.58	468,610.36	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	534,608.000	28.294330	15,126,374.93	35.930000	19,208,465.44	4,082,090.51	0.93
		Base		28.294330	15,126,374.93	35.930000	19,208,465.44	4,082,090.51	0.93
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	139,521.000	40.596491	5,664,063.05	79.540000	11,097,500.34	5,433,437.29	0.53
		Base		40.596491	5,664,063.05	79.540000	11,097,500.34	5,433,437.29	0.53
718546104	PHILLIPS 66 COMMON STOCK								
		Local	37,712.000	28.270720	1,066,145.38	116.490000	4,393,070.88	3,326,925.50	0.21
		Base		28.270720	1,066,145.38	116.490000	4,393,070.88	3,326,925.50	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,041.000	42.950131	431,262.27	79.610000	799,364.01	368,101.74	0.04
		Base		42.950131	431,262.27	79.610000	799,364.01	368,101.74	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,299.000	92.601186	1,416,705.54	193.100000	2,954,236.90	1,537,531.36	0.14
		Base		92.601186	1,416,705.54	193.100000	2,954,236.90	1,537,531.36	0.14
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,795.000	58.804175	1,516,853.70	156.260000	4,030,726.70	2,513,873.00	0.19
		Base		58.804175	1,516,853.70	156.260000	4,030,726.70	2,513,873.00	0.19
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,972.000	42.169689	926,552.40	121.420000	2,667,840.24	1,741,287.84	0.13
		Base		42.169689	926,552.40	121.420000	2,667,840.24	1,741,287.84	0.13
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,199.000	33.002022	798,615.94	55.800000	1,350,304.20	551,688.26	0.07
		Base		33.002022	798,615.94	55.800000	1,350,304.20	551,688.26	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	226,375.000	56.575199	12,807,210.58	73.170000	16,563,858.75	3,756,648.17	0.80
		Base		56.575199	12,807,210.58	73.170000	16,563,858.75	3,756,648.17	0.80
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,300.000	18.018027	942,342.79	62.090000	3,247,307.00	2,304,964.21	0.16
		Base		18.018027	942,342.79	62.090000	3,247,307.00	2,304,964.21	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	47,877.000	42.250347	2,022,819.84	64.350000	3,080,884.95	1,058,065.11	0.15
		Base		42.250347	2,022,819.84	64.350000	3,080,884.95	1,058,065.11	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,920.000	50.237482	1,905,005.30	96.840000	3,672,172.80	1,767,167.50	0.18
		Base		50.237482	1,905,005.30	96.840000	3,672,172.80	1,767,167.50	0.18
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,318.000	29.709656	1,346,382.20	52.980000	2,400,947.64	1,054,565.44	0.12
		Base		29.709656	1,346,382.20	52.980000	2,400,947.64	1,054,565.44	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,461.000	101.208069	1,362,361.82	211.840000	2,851,578.24	1,489,216.42	0.14
		Base		101.208069	1,362,361.82	211.840000	2,851,578.24	1,489,216.42	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,682.000	18.061660	427,736.24	30.250000	716,380.50	288,644.26	0.03
		Base		18.061660	427,736.24	30.250000	716,380.50	288,644.26	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,363.000	80.997943	920,379.63	80.250000	911,880.75	-8,498.88	0.04
		Base		80.997943	920,379.63	80.250000	911,880.75	-8,498.88	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	133,006.000	43.748132	5,818,764.01	58.120000	7,730,308.72	1,911,544.71	0.37
		Base		43.748132	5,818,764.01	58.120000	7,730,308.72	1,911,544.71	0.37
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,811.000	23.884608	329,870.32	36.010000	497,334.11	167,463.79	0.02
		Base		23.884608	329,870.32	36.010000	497,334.11	167,463.79	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,184.000	45.395337	553,096.79	106.530000	1,297,961.52	744,864.73	0.06
		Base		45.395337	553,096.79	106.530000	1,297,961.52	744,864.73	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,977.000	96.231109	478,942.23	134.580000	669,804.66	190,862.43	0.03
		Base		96.231109	478,942.23	134.580000	669,804.66	190,862.43	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	20,330.000	45.906862	933,286.50	15.840000	322,027.20	-611,259.30	0.02
		Base		45.906862	933,286.50	15.840000	322,027.20	-611,259.30	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,641.000	78.075704	908,879.27	96.560000	1,124,054.96	215,175.69	0.05
		Base		78.075704	908,879.27	96.560000	1,124,054.96	215,175.69	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,918.000	46.714049	1,210,734.72	209.500000	5,429,821.00	4,219,086.28	0.26
		Base		46.714049	1,210,734.72	209.500000	5,429,821.00	4,219,086.28	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
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,531.000	51.579522	1,316,876.78	53.300000	1,360,802.30	43,925.52	0.07
		Base		51.579522	1,316,876.78	53.300000	1,360,802.30	43,925.52	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	15,901.000	31.297998	497,669.47	162.420000	2,582,640.42	2,084,970.95	0.12
		Base		31.297998	497,669.47	162.420000	2,582,640.42	2,084,970.95	0.12
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,348.000	68.737821	917,512.44	58.080000	775,251.84	-142,260.60	0.04
		Base		68.737821	917,512.44	58.080000	775,251.84	-142,260.60	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,937.000	250.337728	1,736,592.82	300.320000	2,083,319.84	346,727.02	0.10
		Base		250.337728	1,736,592.82	300.320000	2,083,319.84	346,727.02	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	100,842.000	12.767270	1,287,477.02	18.240000	1,839,358.08	551,881.06	0.09
		Base		12.767270	1,287,477.02	18.240000	1,839,358.08	551,881.06	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	20,235.000	24.150950	488,694.47	67.430000	1,364,446.05	875,751.58	0.07
		Base		24.150950	488,694.47	67.430000	1,364,446.05	875,751.58	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,838.000	77.321699	992,655.97	102.810000	1,319,874.78	327,218.81	0.06
		Base		77.321699	992,655.97	102.810000	1,319,874.78	327,218.81	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,166.000	29.838065	333,171.83	63.680000	711,050.88	377,879.05	0.03
		Base		29.838065	333,171.83	63.680000	711,050.88	377,879.05	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	11,479.000	47.284705	542,781.13	175.410000	2,013,531.39	1,470,750.26	0.10
		Base		47.284705	542,781.13	175.410000	2,013,531.39	1,470,750.26	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,728.000	54.500304	802,680.47	137.510000	2,025,247.28	1,222,566.81	0.10
		Base		54.500304	802,680.47	137.510000	2,025,247.28	1,222,566.81	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
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,236.000	75.229229	694,817.16	275.790000	2,547,196.44	1,852,379.28	0.12
		Base		75.229229	694,817.16	275.790000	2,547,196.44	1,852,379.28	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,337.000	14.867751	510,513.98	78.880000	2,708,502.56	2,197,988.58	0.13
		Base		14.867751	510,513.98	78.880000	2,708,502.56	2,197,988.58	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,811.000	41.922135	956,285.82	197.500000	4,505,172.50	3,548,886.68	0.22
		Base		41.922135	956,285.82	197.500000	4,505,172.50	3,548,886.68	0.22
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,470.000	153.434514	1,606,459.36	158.070000	1,654,992.90	48,533.54	0.08
		Base		153.434514	1,606,459.36	158.070000	1,654,992.90	48,533.54	0.08
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	8,114.000	131.965413	1,070,767.36	97.520000	791,277.28	-279,490.08	0.04
		Base		131.965413	1,070,767.36	97.520000	791,277.28	-279,490.08	0.04
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,750.000	264.725931	1,257,448.17	312.130000	1,482,617.50	225,169.33	0.07
		Base		264.725931	1,257,448.17	312.130000	1,482,617.50	225,169.33	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,204.000	35.951983	2,236,357.15	129.330000	8,044,843.32	5,808,486.17	0.39
		Base		35.951983	2,236,357.15	129.330000	8,044,843.32	5,808,486.17	0.39
80589M102	SCANA CORP COMMON STOCK								
		Local	12,813.000	40.807741	522,869.59	36.300000	465,111.90	-57,757.69	0.02
		Base		40.807741	522,869.59	36.300000	465,111.90	-57,757.69	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,806.000	69.814170	963,854.43	69.200000	955,375.20	-8,479.23	0.05
		Base		69.814170	963,854.43	69.200000	955,375.20	-8,479.23	0.05
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	124,321.000	85.511767	10,630,908.35	68.670000	8,537,123.07	-2,093,785.28	0.41
		Base		85.511767	10,630,908.35	68.670000	8,537,123.07	-2,093,785.28	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
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		107,651.000	Local	21.613017	2,326,662.88	55.620000	5,987,548.62	3,660,885.74	0.29
			Base	21.613017	2,326,662.88	55.620000	5,987,548.62	3,660,885.74	0.29
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		15,038.000	Local	24.088469	362,242.40	43.560000	655,055.28	292,812.88	0.03
			Base	24.088469	362,242.40	43.560000	655,055.28	292,812.88	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		22,942.000	Local	53.763361	1,233,439.02	106.530000	2,444,011.26	1,210,572.24	0.12
			Base	53.763361	1,233,439.02	106.530000	2,444,011.26	1,210,572.24	0.12
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		7,430.000	Local	74.366112	552,540.21	379.250000	2,817,827.50	2,265,287.29	0.14
			Base	74.366112	552,540.21	379.250000	2,817,827.50	2,265,287.29	0.14
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		27,954.000	Local	84.621168	2,365,500.12	160.220000	4,478,789.88	2,113,289.76	0.22
			Base	84.621168	2,365,500.12	160.220000	4,478,789.88	2,113,289.76	0.22
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		16,392.000	Local	92.606430	1,518,004.60	98.610000	1,616,415.12	98,410.52	0.08
			Base	92.606430	1,518,004.60	98.610000	1,616,415.12	98,410.52	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		13,069.000	Local	53.809841	703,240.81	63.070000	824,261.83	121,021.02	0.04
			Base	53.809841	703,240.81	63.070000	824,261.83	121,021.02	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		10,204.000	Local	62.887071	641,699.67	107.500000	1,096,930.00	455,230.33	0.05
			Base	62.887071	641,699.67	107.500000	1,096,930.00	455,230.33	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		5,095.000	Local	49.119480	250,263.75	147.820000	753,142.90	502,879.15	0.04
			Base	49.119480	250,263.75	147.820000	753,142.90	502,879.15	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		90,605.000	Local	34.058991	3,085,914.91	44.900000	4,068,164.50	982,249.59	0.20
			Base	34.058991	3,085,914.91	44.900000	4,068,164.50	982,249.59	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
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	48,591.000	14.208160	690,388.68	51.080000	2,482,028.28	1,791,639.60	0.12
		Base		14.208160	690,388.68	51.080000	2,482,028.28	1,791,639.60	0.12
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,775.000	54.942004	756,826.10	139.240000	1,918,031.00	1,161,204.90	0.09
		Base		54.942004	756,826.10	139.240000	1,918,031.00	1,161,204.90	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	126,263.000	14.394394	1,817,479.41	56.670000	7,155,324.21	5,337,844.80	0.34
		Base		14.394394	1,817,479.41	56.670000	7,155,324.21	5,337,844.80	0.34
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,026.000	54.086727	1,786,268.23	96.110000	3,174,128.86	1,387,860.63	0.15
		Base		54.086727	1,786,268.23	96.110000	3,174,128.86	1,387,860.63	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,684.000	69.037409	530,483.45	63.500000	487,934.00	-42,549.45	0.02
		Base		69.037409	530,483.45	63.500000	487,934.00	-42,549.45	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,941.000	55.581821	1,608,593.48	174.020000	5,036,312.82	3,427,719.34	0.24
		Base		55.581821	1,608,593.48	174.020000	5,036,312.82	3,427,719.34	0.24
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	42,074.000	42.826581	1,801,885.59	67.510000	2,840,415.74	1,038,530.15	0.14
		Base		42.826581	1,801,885.59	67.510000	2,840,415.74	1,038,530.15	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	55,720.000	28.929735	1,611,964.81	20.780000	1,157,861.60	-454,103.21	0.06
		Base		28.929735	1,611,964.81	20.780000	1,157,861.60	-454,103.21	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,361.000	70.308496	939,391.81	88.070000	1,176,703.27	237,311.46	0.06
		Base		70.308496	939,391.81	88.070000	1,176,703.27	237,311.46	0.06
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	64,212.000	31.794227	2,041,570.89	34.630000	2,223,661.56	182,090.67	0.11
		Base		31.794227	2,041,570.89	34.630000	2,223,661.56	182,090.67	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
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	43,147.000	28.178231	1,215,806.12	65.030000	2,805,849.41	1,590,043.29	0.14
		Base		28.178231	1,215,806.12	65.030000	2,805,849.41	1,590,043.29	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	56,813.000	17.374386	987,090.97	90.320000	5,131,350.16	4,144,259.19	0.25
		Base		17.374386	987,090.97	90.320000	5,131,350.16	4,144,259.19	0.25
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,276.000	107.299672	1,102,611.43	112.080000	1,151,734.08	49,122.65	0.06
		Base		107.299672	1,102,611.43	112.080000	1,151,734.08	49,122.65	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	25,591.000	32.625999	834,931.93	43.720000	1,118,838.52	283,906.59	0.05
		Base		32.625999	834,931.93	43.720000	1,118,838.52	283,906.59	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	48,836.000	46.482149	2,270,002.21	72.890000	3,559,656.04	1,289,653.83	0.17
		Base		46.482149	2,270,002.21	72.890000	3,559,656.04	1,289,653.83	0.17
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	88,407.000	35.845999	3,169,037.27	111.910000	9,893,627.37	6,724,590.10	0.48
		Base		35.845999	3,169,037.27	111.910000	9,893,627.37	6,724,590.10	0.48
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	23,511.000	32.205622	757,186.39	66.580000	1,565,362.38	808,175.99	0.08
		Base		32.205622	757,186.39	66.580000	1,565,362.38	808,175.99	0.08
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,098.000	59.648099	2,153,177.08	208.270000	7,518,130.46	5,364,953.38	0.36
		Base		59.648099	2,153,177.08	208.270000	7,518,130.46	5,364,953.38	0.36
88579Y101	3M CO COMMON STOCK USD.01								
		Local	53,489.000	74.900858	4,006,372.01	197.230000	10,549,635.47	6,543,263.46	0.51
		Base		74.900858	4,006,372.01	197.230000	10,549,635.47	6,543,263.46	0.51
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,154.000	45.497738	416,486.29	130.780000	1,197,160.12	780,673.83	0.06
		Base		45.497738	416,486.29	130.780000	1,197,160.12	780,673.83	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
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	70,085.000	59.978257	4,203,576.13	94.160000	6,599,203.60	2,395,627.47	0.32
		Base		59.978257	4,203,576.13	94.160000	6,599,203.60	2,395,627.47	0.32
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,530.000	21.277569	202,775.23	84.830000	808,429.90	605,654.67	0.04
		Base		21.277569	202,775.23	84.830000	808,429.90	605,654.67	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,857.000	27.920910	414,820.96	85.190000	1,265,667.83	850,846.87	0.06
		Base		27.920910	414,820.96	85.190000	1,265,667.83	850,846.87	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,239.000	72.134145	810,715.66	74.310000	835,170.09	24,454.43	0.04
		Base		72.134145	810,715.66	74.310000	835,170.09	24,454.43	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,360.000	265.413236	1,157,201.71	334.110000	1,456,719.60	299,517.89	0.07
		Base		265.413236	1,157,201.71	334.110000	1,456,719.60	299,517.89	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,386.000	45.225819	1,102,876.81	128.520000	3,134,088.72	2,031,211.91	0.15
		Base		45.225819	1,102,876.81	128.520000	3,134,088.72	2,031,211.91	0.15
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,752.000	36.846319	359,325.30	52.140000	508,469.28	149,143.98	0.02
		Base		36.846319	359,325.30	52.140000	508,469.28	149,143.98	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	94,708.000	16.463288	1,559,205.04	38.550000	3,650,993.40	2,091,788.36	0.18
		Base		16.463288	1,559,205.04	38.550000	3,650,993.40	2,091,788.36	0.18
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,463.000	26.894236	1,061,327.23	38.170000	1,506,302.71	444,975.48	0.07
		Base		26.894236	1,061,327.23	38.170000	1,506,302.71	444,975.48	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,733.000	22.729329	607,623.14	67.470000	1,803,675.51	1,196,052.37	0.09
		Base		22.729329	607,623.14	67.470000	1,803,675.51	1,196,052.37	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								
		Local	24,095.000	35.894217	864,871.16	36.470000	878,744.65	13,873.49	0.04
		Base		35.894217	864,871.16	36.470000	878,744.65	13,873.49	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	141,002.000	26.711916	3,766,433.57	49.990000	7,048,689.98	3,282,256.41	0.34
		Base		26.711916	3,766,433.57	49.990000	7,048,689.98	3,282,256.41	0.34
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,205.000	207.343577	1,079,223.32	246.910000	1,285,166.55	205,943.23	0.06
		Base		207.343577	1,079,223.32	246.910000	1,285,166.55	205,943.23	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,651.000	28.381713	472,583.91	20.900000	348,005.90	-124,578.01	0.02
		Base		28.381713	472,583.91	20.900000	348,005.90	-124,578.01	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,568.000	25.930619	429,618.49	18.920000	313,466.56	-116,151.93	0.02
		Base		25.930619	429,618.49	18.920000	313,466.56	-116,151.93	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	70,703.000	27.852815	1,969,277.60	142.760000	10,093,560.28	8,124,282.68	0.49
		Base		27.852815	1,969,277.60	142.760000	10,093,560.28	8,124,282.68	0.49
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,738.000	56.913198	1,237,179.09	69.590000	1,512,747.42	275,568.33	0.07
		Base		56.913198	1,237,179.09	69.590000	1,512,747.42	275,568.33	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	61,826.000	70.061431	4,331,618.06	116.120000	7,179,235.12	2,847,617.06	0.35
		Base		70.061431	4,331,618.06	116.120000	7,179,235.12	2,847,617.06	0.35
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,591.000	114.747306	871,046.80	159.570000	1,211,295.87	340,249.07	0.06
		Base		114.747306	871,046.80	159.570000	1,211,295.87	340,249.07	0.06
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	66,816.000	57.311562	3,829,329.35	124.820000	8,339,973.12	4,510,643.77	0.40
		Base		57.311562	3,829,329.35	124.820000	8,339,973.12	4,510,643.77	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		86,898.000	Local	42.257349	3,672,079.14	241.510000	20,986,735.98	17,314,656.84	1.01
			Base	42.257349	3,672,079.14	241.510000	20,986,735.98	17,314,656.84	1.01
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		7,814.000	Local	114.385886	893,811.31	114.980000	898,453.72	4,642.41	0.04
			Base	114.385886	893,811.31	114.980000	898,453.72	4,642.41	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		19,881.000	Local	23.972972	476,606.66	38.810000	771,581.61	294,974.95	0.04
			Base	23.972972	476,606.66	38.810000	771,581.61	294,974.95	0.04
918204108	VF CORP COMMON STOCK								
		29,581.000	Local	21.885983	647,409.25	81.160000	2,400,793.96	1,753,384.71	0.12
			Base	21.885983	647,409.25	81.160000	2,400,793.96	1,753,384.71	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		38,909.000	Local	31.028199	1,207,276.21	121.200000	4,715,770.80	3,508,494.59	0.23
			Base	31.028199	1,207,276.21	121.200000	4,715,770.80	3,508,494.59	0.23
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		8,202.000	Local	45.180597	370,571.26	117.870000	966,769.74	596,198.48	0.05
			Base	45.180597	370,571.26	117.870000	966,769.74	596,198.48	0.05
92276F100	VENTAS INC REIT USD.25								
		31,996.000	Local	43.220870	1,382,894.95	54.660000	1,748,901.36	366,006.41	0.08
			Base	43.220870	1,382,894.95	54.660000	1,748,901.36	366,006.41	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001								
		8,625.000	Local	41.195530	355,311.45	130.440000	1,125,045.00	769,733.55	0.05
			Base	41.195530	355,311.45	130.440000	1,125,045.00	769,733.55	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		370,670.000	Local	42.519962	15,760,874.47	47.670000	17,669,838.90	1,908,964.43	0.85
			Base	42.519962	15,760,874.47	47.670000	17,669,838.90	1,908,964.43	0.85
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		13,934.000	Local	81.476112	1,135,288.14	106.240000	1,480,348.16	345,060.02	0.07
			Base	81.476112	1,135,288.14	106.240000	1,480,348.16	345,060.02	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
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,813.000	81.653431	1,862,759.72	154.000000	3,513,202.00	1,650,442.28	0.17
		Base		81.653431	1,862,759.72	154.000000	3,513,202.00	1,650,442.28	0.17
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,714.000	44.106542	1,398,794.86	27.100000	859,449.40	-539,345.46	0.04
		Base		44.106542	1,398,794.86	27.100000	859,449.40	-539,345.46	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,970.000	27.418438	4,440,964.48	130.720000	21,172,718.40	16,731,753.92	1.02
		Base		27.418438	4,440,964.48	130.720000	21,172,718.40	16,731,753.92	1.02
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,535.000	59.515876	924,579.13	69.710000	1,082,944.85	158,365.72	0.05
		Base		59.515876	924,579.13	69.710000	1,082,944.85	158,365.72	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,901.000	58.102825	691,481.72	127.740000	1,520,233.74	828,752.02	0.07
		Base		58.102825	691,481.72	127.740000	1,520,233.74	828,752.02	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,354.000	35.986115	1,020,350.30	63.150000	1,790,555.10	770,204.80	0.09
		Base		35.986115	1,020,350.30	63.150000	1,790,555.10	770,204.80	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,396.000	54.760140	7,140,503.27	82.540000	10,762,885.84	3,622,382.57	0.52
		Base		54.760140	7,140,503.27	82.540000	10,762,885.84	3,622,382.57	0.52
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,546.000	41.125478	3,147,990.86	62.390000	4,775,704.94	1,627,714.08	0.23
		Base		41.125478	3,147,990.86	62.390000	4,775,704.94	1,627,714.08	0.23
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,836.000	30.836247	1,105,047.75	82.710000	2,963,995.56	1,858,947.81	0.14
		Base		30.836247	1,105,047.75	82.710000	2,963,995.56	1,858,947.81	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,077.000	53.756022	380,431.37	192.620000	1,363,171.74	982,740.37	0.07
		Base		53.756022	380,431.37	192.620000	1,363,171.74	982,740.37	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	394,287.000	38.501079	15,180,474.87	53.990000	21,287,555.13	6,107,080.26	1.03
		Base		38.501079	15,180,474.87	53.990000	21,287,555.13	6,107,080.26	1.03
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	33,269.000	55.324737	1,840,598.67	57.650000	1,917,957.85	77,359.18	0.09
		Base		55.324737	1,840,598.67	57.650000	1,917,957.85	77,359.18	0.09
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,736.000	40.029724	1,070,234.69	83.510000	2,232,723.36	1,162,488.67	0.11
		Base		40.029724	1,070,234.69	83.510000	2,232,723.36	1,162,488.67	0.11
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	41,279.000	17.352897	716,310.23	19.890000	821,039.31	104,729.08	0.04
		Base		17.352897	716,310.23	19.890000	821,039.31	104,729.08	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	22,922.000	44.316194	1,015,815.79	58.880000	1,349,647.36	333,831.57	0.07
		Base		44.316194	1,015,815.79	58.880000	1,349,647.36	333,831.57	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	67,843.000	27.849081	1,889,365.17	37.330000	2,532,579.19	643,214.02	0.12
		Base		27.849081	1,889,365.17	37.330000	2,532,579.19	643,214.02	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	6,352.000	92.606467	588,236.28	144.750000	919,452.00	331,215.72	0.04
		Base		92.606467	588,236.28	144.750000	919,452.00	331,215.72	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	74,293.000	28.208238	2,095,674.64	26.860000	1,995,509.98	-100,164.66	0.10
		Base		28.208238	2,095,674.64	26.860000	1,995,509.98	-100,164.66	0.10
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	8,929.000	33.589813	299,923.44	108.440000	968,260.76	668,337.32	0.05
		Base		33.589813	299,923.44	108.440000	968,260.76	668,337.32	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,599.000	80.732173	613,483.78	196.010000	1,489,479.99	875,996.21	0.07
		Base		80.732173	613,483.78	196.010000	1,489,479.99	875,996.21	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
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	45,650.000	23.570578	1,075,996.87	45.520000	2,077,988.00	1,001,991.13	0.10
		Base		23.570578	1,075,996.87	45.520000	2,077,988.00	1,001,991.13	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,890.000	38.122728	872,629.25	68.110000	1,559,037.90	686,408.65	0.08
		Base		38.122728	872,629.25	68.110000	1,559,037.90	686,408.65	0.08
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	19,231.000	36.789055	707,490.32	27.180000	522,698.58	-184,791.74	0.03
		Base		36.789055	707,490.32	27.180000	522,698.58	-184,791.74	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,160.000	27.892105	450,736.42	70.400000	1,137,664.00	686,927.58	0.05
		Base		27.892105	450,736.42	70.400000	1,137,664.00	686,927.58	0.05
988498101	YUM BRANDS INC COMMON STOCK								
		Local	29,892.000	22.736688	679,645.09	81.330000	2,431,116.36	1,751,471.27	0.12
		Base		22.736688	679,645.09	81.330000	2,431,116.36	1,751,471.27	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,247.000	69.683171	1,271,508.83	111.510000	2,034,722.97	763,214.14	0.10
		Base		69.683171	1,271,508.83	111.510000	2,034,722.97	763,214.14	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	17,653.000	37.109112	655,087.16	54.810000	967,560.93	312,473.77	0.05
		Base		37.109112	655,087.16	54.810000	967,560.93	312,473.77	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,768.000	33.347692	1,459,561.78	83.700000	3,663,381.60	2,203,819.82	0.18
		Base		33.347692	1,459,561.78	83.700000	3,663,381.60	2,203,819.82	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,550.000	30.109613	257,437.19	76.430000	653,476.50	396,039.31	0.03
		Base		30.109613	257,437.19	76.430000	653,476.50	396,039.31	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	29,679.000	170.334864	5,055,368.44	150.800000	4,475,593.20	-579,775.24	0.22
		Base		170.334864	5,055,368.44	150.800000	4,475,593.20	-579,775.24	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
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	22,114.000	41.915695	926,923.67	139.870000	3,093,085.18	2,166,161.51	0.15
		Base		41.915695	926,923.67	139.870000	3,093,085.18	2,166,161.51	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	55,407.000	64.777772	3,589,142.04	155.740000	8,629,086.18	5,039,944.14	0.42
		Base		64.777772	3,589,142.04	155.740000	8,629,086.18	5,039,944.14	0.42
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,544.000	36.813701	1,455,760.99	76.580000	3,028,279.52	1,572,518.53	0.15
		Base		36.813701	1,455,760.99	76.580000	3,028,279.52	1,572,518.53	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,668.000	254.433860	933,263.40	225.290000	826,363.72	-106,899.68	0.04
		Base		254.433860	933,263.40	225.290000	826,363.72	-106,899.68	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,526.000	46.000872	1,496,224.35	49.280000	1,602,881.28	106,656.93	0.08
		Base		46.000872	1,496,224.35	49.280000	1,602,881.28	106,656.93	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,446.000	36.566041	820,761.36	87.540000	1,964,922.84	1,144,161.48	0.09
		Base		36.566041	820,761.36	87.540000	1,964,922.84	1,144,161.48	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,574.000	23.795296	870,289.15	27.320000	999,201.68	128,912.53	0.05
		Base		23.795296	870,289.15	27.320000	999,201.68	128,912.53	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	69,784.000	37.134874	2,591,420.03	33.560000	2,341,951.04	-249,468.99	0.11
		Base		37.134874	2,591,420.03	33.560000	2,341,951.04	-249,468.99	0.11
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	121,745.000	74.889512	9,117,423.63	86.320000	10,509,028.40	1,391,604.77	0.51
		Base		74.889512	9,117,423.63	86.320000	10,509,028.40	1,391,604.77	0.51
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,663.000	80.812801	1,104,145.30	57.390000	784,119.57	-320,025.73	0.04
		Base		80.812801	1,104,145.30	57.390000	784,119.57	-320,025.73	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
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,890.000	33.558754	801,718.63	97.500000	2,329,275.00	1,527,556.37	0.11
		Base		33.558754	801,718.63	97.500000	2,329,275.00	1,527,556.37	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,125.000	39.164330	1,179,825.44	30.170000	908,871.25	-270,954.19	0.04
		Base		39.164330	1,179,825.44	30.170000	908,871.25	-270,954.19	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,521.000	55.709196	1,031,790.01	52.340000	969,389.14	-62,400.87	0.05
		Base		55.709196	1,031,790.01	52.340000	969,389.14	-62,400.87	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	25,590.000	28.479853	728,799.44	56.350000	1,441,996.50	713,197.06	0.07
		Base		28.479853	728,799.44	56.350000	1,441,996.50	713,197.06	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,883.000	26.372041	392,495.08	43.640000	649,494.12	256,999.04	0.03
		Base		26.372041	392,495.08	43.640000	649,494.12	256,999.04	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	39,386.000	34.964325	1,377,104.89	31.150000	1,226,873.90	-150,230.99	0.06
		Base		34.964325	1,377,104.89	31.150000	1,226,873.90	-150,230.99	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,871.000	127.008719	1,507,720.50	151.150000	1,794,301.65	286,581.15	0.09
		Base		127.008719	1,507,720.50	151.150000	1,794,301.65	286,581.15	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,769.000	123.135791	1,449,185.13	73.160000	861,020.04	-588,165.09	0.04
		Base		123.135791	1,449,185.13	73.160000	861,020.04	-588,165.09	0.04
G98294104	XL GROUP LTD COMMON STOCK								
		Local	23,070.000	37.217662	858,611.46	55.580000	1,282,230.60	423,619.14	0.06
		Base		37.217662	858,611.46	55.580000	1,282,230.60	423,619.14	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	41,690.000	77.062871	3,212,751.11	130.690000	5,448,466.10	2,235,714.99	0.26
		Base		77.062871	3,212,751.11	130.690000	5,448,466.10	2,235,714.99	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
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		9,940.000	Local	42.827539	425,705.74	60.090000	597,294.60	171,588.86	0.03
			Base	42.827539	425,705.74	60.090000	597,294.60	171,588.86	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		31,556.000	Local	36.888076	1,164,040.14	93.080000	2,937,232.48	1,773,192.34	0.14
			Base	36.888076	1,164,040.14	93.080000	2,937,232.48	1,773,192.34	0.14
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		29,066.000	Local	55.796104	1,621,769.56	112.120000	3,258,879.92	1,637,110.36	0.16
			Base	55.796104	1,621,769.56	112.120000	3,258,879.92	1,637,110.36	0.16
N59465109	MYLAN NV COMMON STOCK EUR.01								
		46,243.000	Local	53.296070	2,464,570.16	38.460000	1,778,505.78	-686,064.38	0.09
			Base	53.296070	2,464,570.16	38.460000	1,778,505.78	-686,064.38	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,362.000	Local	79.656240	1,223,679.16	104.980000	1,612,702.76	389,023.60	0.08
			Base	79.656240	1,223,679.16	104.980000	1,612,702.76	389,023.60	0.08
US DOLLAR Total									
		26,171,483.000	Local		1,057,000,987.06		2,072,076,518.16	1,015,075,531.10	99.84
			Base		1,057,000,987.06		2,072,076,518.16	1,015,075,531.10	99.84
EQUITY Total									
		26,171,483.000	Base		1,057,000,987.06		2,072,076,518.16	1,015,075,531.10	99.84

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

Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,497,950.630	Base	1,060,328,155.96		2,075,404,316.38	1,015,076,160.42	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-0.030	1.000000	-0.03	1.000000	-0.03	0.00	0.00
		Base		1.000000	-0.03	1.000000	-0.03	0.00	0.00
US DOLLAR Total									
		Local	-0.030		-0.03		-0.03	0.00	0.00
		Base			-0.03		-0.03	0.00	0.00
CASH Total									
		Base	-0.030		-0.03		-0.03	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		Local	10,000,000.000	99.892667	9,989,266.67	99.892667	9,989,266.67	0.00	0.93
		Base		99.892667	9,989,266.67	99.892667	9,989,266.67	0.00	0.93
912796MF3	TREASURY BILL 06/18 0.00000					1.6775	21 Jun 2018		
		Local	60,000,000.000	99.914221	59,948,532.78	99.914221	59,948,532.78	0.00	5.56
		Base		99.914221	59,948,532.78	99.914221	59,948,532.78	0.00	5.56
912796MK2	TREASURY BILL 07/18 0.00000					1.786	19 Jul 2018		
		Local	45,000,000.000	99.773985	44,898,293.34	99.773985	44,898,293.34	0.00	4.17
		Base		99.773985	44,898,293.34	99.773985	44,898,293.34	0.00	4.17
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
		Local	10,000,000.000	99.629500	9,962,950.00	99.462736	9,946,273.60	-16,676.40	0.92
		Base		99.629500	9,962,950.00	99.462736	9,946,273.60	-16,676.40	0.92
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
		Local	5,000,000.000	99.505000	4,975,250.00	99.302146	4,965,107.30	-10,142.70	0.46
		Base		99.505000	4,975,250.00	99.302146	4,965,107.30	-10,142.70	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PD5	TREASURY BILL 11/18 0.00000					2.0057	08 Nov 2018		
		Local	15,000,000.000	99.108578	14,866,286.67	99.128323	14,869,248.45	2,961.78	1.38
		Base		99.108578	14,866,286.67	99.128323	14,869,248.45	2,961.78	1.38
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	98.948380	19,789,676.00	98.778208	19,755,641.60	-34,034.40	1.83
		Base		98.948380	19,789,676.00	98.778208	19,755,641.60	-34,034.40	1.83
912796PM5	TREASURY BILL 06/18 0.00000					1.636	28 Jun 2018		
		Local	50,000,000.000	99.882640	49,941,320.00	99.882640	49,941,320.00	0.00	4.63
		Base		99.882640	49,941,320.00	99.882640	49,941,320.00	0.00	4.63
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		Local	20,000,000.000	99.854022	19,970,804.39	99.854022	19,970,804.39	0.00	1.85
		Base		99.854022	19,970,804.39	99.854022	19,970,804.39	0.00	1.85
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
		Local	20,000,000.000	98.754583	19,750,916.67	98.595840	19,719,168.00	-31,748.67	1.83
		Base		98.754583	19,750,916.67	98.595840	19,719,168.00	-31,748.67	1.83
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		Local	20,000,000.000	99.823643	19,964,728.61	99.823643	19,964,728.61	0.00	1.85
		Base		99.823643	19,964,728.61	99.823643	19,964,728.61	0.00	1.85
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	30,000,000.000	99.719048	29,915,714.44	99.719048	29,915,714.44	0.00	2.78
		Base		99.719048	29,915,714.44	99.719048	29,915,714.44	0.00	2.78
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.687334	19,937,466.83	99.687334	19,937,466.83	0.00	1.85
		Base		99.687334	19,937,466.83	99.687334	19,937,466.83	0.00	1.85
912796PZ6	TREASURY BILL 09/18 0.00000					1.9205	20 Sep 2018		
		Local	20,000,000.000	99.407846	19,881,569.16	99.425500	19,885,100.00	3,530.84	1.84
		Base		99.407846	19,881,569.16	99.425500	19,885,100.00	3,530.84	1.84
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.75	01 Jun 2018		
		Local	79,897,935.370	100.000000	79,897,935.37	100.000000	79,897,935.37	0.00	7.41
		Base		100.000000	79,897,935.37	100.000000	79,897,935.37	0.00	7.41

& 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
978UHK000	DAIWA CAPITAL MARKETS REPO					1.75	01 Jun 2018		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.55
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.55
US DOLLAR Total									
		624,897,935.370	Local		623,690,710.93		623,604,601.38	-86,109.55	57.85
			Base		623,690,710.93		623,604,601.38	-86,109.55	57.85
CASH EQUIVALENT Total									
		624,897,935.370	Base		623,690,710.93		623,604,601.38	-86,109.55	57.85
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		
		4,707,266.040	Local	100.568413	4,734,022.77	98.710684	4,646,574.51	-87,448.26	0.43
			Base	100.568413	4,734,022.77	98.710684	4,646,574.51	-87,448.26	0.43
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
		4,970,779.300	Local	101.027213	5,021,839.78	100.803740	5,010,731.44	-11,108.34	0.46
	Original Face:	5,000,000.000	Base	101.027213	5,021,839.78	100.803740	5,010,731.44	-11,108.34	0.46
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		2,818,880.100	Local	102.955368	2,902,188.39	102.852438	2,899,286.91	-2,901.48	0.27
	Original Face:	15,000,000.000	Base	102.955368	2,902,188.39	102.852438	2,899,286.91	-2,901.48	0.27
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
		4,198,808.750	Local	100.396743	4,215,467.22	98.694405	4,143,989.31	-71,477.91	0.38
	Original Face:	5,000,000.000	Base	100.396743	4,215,467.22	98.694405	4,143,989.31	-71,477.91	0.38
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		1,191.200	Local	100.764775	1,200.31	101.116526	1,204.50	4.19	0.00
	Original Face:	159,822.000	Base	100.764775	1,200.31	101.116526	1,204.50	4.19	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		2,392.940	Local	101.038889	2,417.80	101.273480	2,423.41	5.61	0.00
	Original Face:	200,000.000	Base	101.038889	2,417.80	101.273480	2,423.41	5.61	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	9.200	100.108696	9.21	100.108696	9.21	0.00	0.00
Original Face:		Base	2,150,000.000	100.108696	9.21	100.108696	9.21	0.00	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	990.510	100.140332	991.90	100.140332	991.90	0.00	0.00
Original Face:		Base	3,000,000.000	100.140332	991.90	100.140332	991.90	0.00	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	5,207.780	100.227544	5,219.63	100.227544	5,219.63	0.00	0.00
Original Face:		Base	6,427,055.000	100.227544	5,219.63	100.227544	5,219.63	0.00	0.00
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	144.260	100.478303	144.95	100.987380	145.68	0.73	0.00
Original Face:		Base	50,000.000	100.478303	144.95	100.987380	145.68	0.73	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	5,040.250	100.313080	5,056.03	100.805034	5,080.83	24.80	0.00
Original Face:		Base	2,975,426.000	100.313080	5,056.03	100.805034	5,080.83	24.80	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	47,766.300	101.637849	48,548.64	102.647012	49,030.68	482.04	0.00
Original Face:		Base	2,793,101.000	101.637849	48,548.64	102.647012	49,030.68	482.04	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	52,469.830	101.766730	53,396.83	102.793175	53,935.40	538.57	0.01
Original Face:		Base	1,680,083.000	101.766730	53,396.83	102.793175	53,935.40	538.57	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	33,314.840	102.307470	34,083.57	104.144922	34,695.71	612.14	0.00
Original Face:		Base	754,224.000	102.307470	34,083.57	104.144922	34,695.71	612.14	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	4,867.570	102.022570	4,966.02	104.494475	5,086.34	120.32	0.00
Original Face:		Base	300,000.000	102.022570	4,966.02	104.494475	5,086.34	120.32	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	36,245.180	102.587268	37,182.94	104.867175	38,009.30	826.36	0.00
Original Face:		Base	300,000.000	102.587268	37,182.94	104.867175	38,009.30	826.36	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	26,580.590	102.612169	27,274.92	104.505722	27,778.24	503.32	0.00
Original Face:		Base	1,297,789.000	102.612169	27,274.92	104.505722	27,778.24	503.32	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	11,378.250	102.700855	11,685.56	104.415781	11,880.69	195.13	0.00
Original Face:		Base	1,048,917.000	102.700855	11,685.56	104.415781	11,880.69	195.13	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	23,236.760	102.660052	23,854.87	104.927369	24,381.72	526.85	0.00
Original Face:		Base	438,038.000	102.660052	23,854.87	104.927369	24,381.72	526.85	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,696,991.200	103.259221	1,752,299.89	105.517850	1,790,628.63	38,328.74	0.17
Original Face:		Base	10,000,000.000	103.259221	1,752,299.89	105.517850	1,790,628.63	38,328.74	0.17
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	943,934.290	105.804645	998,726.32	101.604560	959,080.28	-39,646.04	0.09
Original Face:		Base	17,600,000.000	105.804645	998,726.32	101.604560	959,080.28	-39,646.04	0.09
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	260,730.970	100.834308	262,906.27	104.393070	272,185.06	9,278.79	0.03
Original Face:		Base	16,300,000.000	100.834308	262,906.27	104.393070	272,185.06	9,278.79	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,902,067.000	105.758873	3,069,193.36	101.422210	2,943,340.49	-125,852.87	0.27
Original Face:		Base	50,000,000.000	105.758873	3,069,193.36	101.422210	2,943,340.49	-125,852.87	0.27
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.34775	20 Jun 2042		
		Local	1,561,055.200	100.119257	1,562,916.86	99.892920	1,559,383.62	-3,533.24	0.14
Original Face:		Base	10,000,000.000	100.119257	1,562,916.86	99.892920	1,559,383.62	-3,533.24	0.14
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	18,554,212.460	102.489702	19,016,157.07	95.431260	17,706,518.73	-1,309,638.34	1.64
Original Face:		Base	41,570,000.000	102.489702	19,016,157.07	95.431260	17,706,518.73	-1,309,638.34	1.64
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.23375	16 Jun 2037		
		Local	2,164,841.700	100.195409	2,169,071.99	99.702170	2,158,394.15	-10,677.84	0.20
Original Face:		Base	32,313,742.000	100.195409	2,169,071.99	99.702170	2,158,394.15	-10,677.84	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
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	6,797,777.870	99.794441	6,783,804.42	98.970020	6,727,762.12	-56,042.30	0.62
Original Face:		Base	8,021,011.000	99.794441	6,783,804.42	98.970020	6,727,762.12	-56,042.30	0.62
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,448,696.990	99.674263	2,440,720.69	98.826070	2,419,951.00	-20,769.69	0.22
Original Face:		Base	2,750,000.000	99.674263	2,440,720.69	98.826070	2,419,951.00	-20,769.69	0.22
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,172,584.450	106.761781	1,251,872.04	103.783270	1,216,946.49	-34,925.55	0.11
Original Face:		Base	10,300,000.000	106.761781	1,251,872.04	103.783270	1,216,946.49	-34,925.55	0.11
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.851788	10,285,178.77	99.142540	9,914,254.00	-370,924.77	0.92
Original Face:		Base	10,000,000.000	102.851788	10,285,178.77	99.142540	9,914,254.00	-370,924.77	0.92
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	450,989.450	103.572957	467,103.11	101.859660	459,376.32	-7,726.79	0.04
Original Face:		Base	5,000,000.000	103.572957	467,103.11	101.859660	459,376.32	-7,726.79	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.10313	20 Apr 2067		
		Local	2,000,232.190	100.000000	2,000,232.19	99.976660	1,999,765.34	-466.85	0.19
Original Face:		Base	2,754,386.000	100.000000	2,000,232.19	99.976660	1,999,765.34	-466.85	0.19
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.08313	20 Jun 2063		
		Local	6,895,870.310	100.000000	6,895,870.31	99.762900	6,879,520.20	-16,350.11	0.64
Original Face:		Base	9,934,606.000	100.000000	6,895,870.31	99.762900	6,879,520.20	-16,350.11	0.64
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	624,842.480	101.277274	632,823.43	100.358890	627,084.98	-5,738.45	0.06
Original Face:		Base	8,000,000.000	101.277274	632,823.43	100.358890	627,084.98	-5,738.45	0.06
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,705,454.000	100.136515	4,711,877.64	98.647540	4,641,814.62	-70,063.02	0.43
Original Face:		Base	5,000,000.000	100.136515	4,711,877.64	98.647540	4,641,814.62	-70,063.02	0.43
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	662,542.900	103.915233	688,483.00	100.519140	665,982.43	-22,500.57	0.06
Original Face:		Base	10,000,000.000	103.915233	688,483.00	100.519140	665,982.43	-22,500.57	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
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	683,341.260	105.834817	723,212.97	101.327780	692,414.53	-30,798.44	0.06
Original Face:		Base	7,350,000.000	105.834817	723,212.97	101.327780	692,414.53	-30,798.44	0.06
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	1,038,691.900	100.905657	1,048,098.89	99.638540	1,034,937.44	-13,161.45	0.10
Original Face:		Base	10,000,000.000	100.905657	1,048,098.89	99.638540	1,034,937.44	-13,161.45	0.10
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	161,706.380	100.183079	162,002.43	100.139610	161,932.14	-70.29	0.02
Original Face:		Base	3,600,000.000	100.183079	162,002.43	100.139610	161,932.14	-70.29	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	965,482.000	99.964894	965,143.06	99.179870	957,563.79	-7,579.27	0.09
Original Face:		Base	5,000,000.000	99.964894	965,143.06	99.179870	957,563.79	-7,579.27	0.09
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	161,349.400	101.511998	163,789.00	100.321790	161,868.61	-1,920.39	0.02
Original Face:		Base	5,000,000.000	101.511998	163,789.00	100.321790	161,868.61	-1,920.39	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,736,006.400	99.789143	1,732,345.91	99.740040	1,731,493.48	-852.43	0.16
Original Face:		Base	10,000,000.000	99.789143	1,732,345.91	99.740040	1,731,493.48	-852.43	0.16
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,736,006.400	101.093685	1,754,992.84	100.694280	1,748,059.15	-6,933.69	0.16
Original Face:		Base	10,000,000.000	101.093685	1,754,992.84	100.694280	1,748,059.15	-6,933.69	0.16
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	952,659.000	99.953741	952,218.31	99.054990	943,656.28	-8,562.03	0.09
Original Face:		Base	10,000,000.000	99.953741	952,218.31	99.054990	943,656.28	-8,562.03	0.09
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	372,241.400	102.472976	381,446.84	104.317660	388,313.52	6,866.68	0.04
Original Face:		Base	5,000,000.000	102.472976	381,446.84	104.317660	388,313.52	6,866.68	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	606,740.750	99.905615	606,168.08	99.244490	602,156.76	-4,011.32	0.06
Original Face:		Base	5,000,000.000	99.905615	606,168.08	99.244490	602,156.76	-4,011.32	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
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,908,277.410	99.810488	1,904,660.99	97.720020	1,864,769.07	-39,891.92	0.17
Original Face:		Base	10,815,142.000	99.810488	1,904,660.99	97.720020	1,864,769.07	-39,891.92	0.17
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	274,987.500	101.597014	279,379.09	100.270540	275,731.45	-3,647.64	0.03
Original Face:		Base	5,000,000.000	101.597014	279,379.09	100.270540	275,731.45	-3,647.64	0.03
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	549,975.000	100.548601	552,992.17	99.956870	549,737.80	-3,254.37	0.05
Original Face:		Base	10,000,000.000	100.548601	552,992.17	99.956870	549,737.80	-3,254.37	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	700,869.800	102.504227	718,421.17	101.766670	713,251.86	-5,169.31	0.07
Original Face:		Base	5,648,629.000	102.504227	718,421.17	101.766670	713,251.86	-5,169.31	0.07
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	853,431.000	101.201666	863,686.39	99.641860	850,374.52	-13,311.87	0.08
Original Face:		Base	30,000,000.000	101.201666	863,686.39	99.641860	850,374.52	-13,311.87	0.08
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.24775	20 Nov 2042		
		Local	12,728,690.100	100.000000	12,728,690.10	100.189860	12,752,856.79	24,166.69	1.18
Original Face:		Base	25,333,333.000	100.000000	12,728,690.10	100.189860	12,752,856.79	24,166.69	1.18
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.28375	16 Nov 2041		
		Local	3,524,289.400	100.150270	3,529,585.35	100.456170	3,540,366.15	10,780.80	0.33
Original Face:		Base	10,000,000.000	100.150270	3,529,585.35	100.456170	3,540,366.15	10,780.80	0.33
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,717,266.470	104.720638	1,798,332.41	100.836310	1,731,628.14	-66,704.27	0.16
Original Face:		Base	10,359,452.000	104.720638	1,798,332.41	100.836310	1,731,628.14	-66,704.27	0.16
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.28375	16 Dec 2041		
		Local	5,848,461.330	100.150374	5,857,255.92	100.580100	5,882,388.25	25,132.33	0.55
Original Face:		Base	12,911,372.000	100.150374	5,857,255.92	100.580100	5,882,388.25	25,132.33	0.55
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,733,771.750	101.587558	5,824,798.71	99.501990	5,705,216.99	-119,581.72	0.53
Original Face:		Base	15,000,000.000	101.587558	5,824,798.71	99.501990	5,705,216.99	-119,581.72	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
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	12,853,242.400	101.329764	13,024,160.24	97.504220	12,532,453.75	-491,706.49	1.16
Original Face:		Base	20,000,000.000	101.329764	13,024,160.24	97.504220	12,532,453.75	-491,706.49	1.16
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,903,166.600	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.43
Original Face:		Base	10,000,000.000	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.43
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,455,359.100	104.071054	1,514,607.55	99.620520	1,449,836.30	-64,771.25	0.13
Original Face:		Base	10,000,000.000	104.071054	1,514,607.55	99.620520	1,449,836.30	-64,771.25	0.13
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	8,570,609.500	101.034326	8,659,257.58	95.625100	8,195,653.90	-463,603.68	0.76
Original Face:		Base	25,000,000.000	101.034326	8,659,257.58	95.625100	8,195,653.90	-463,603.68	0.76
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,286,805.100	100.186247	4,294,789.15	94.173610	4,037,039.12	-257,750.03	0.37
Original Face:		Base	10,000,000.000	100.186247	4,294,789.15	94.173610	4,037,039.12	-257,750.03	0.37
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,286,805.100	100.892027	4,325,044.58	95.323380	4,086,327.52	-238,717.06	0.38
Original Face:		Base	10,000,000.000	100.892027	4,325,044.58	95.323380	4,086,327.52	-238,717.06	0.38
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,665,350.540	101.901718	5,773,089.52	94.264800	5,340,431.36	-432,658.16	0.50
Original Face:		Base	18,249,312.000	101.901718	5,773,089.52	94.264800	5,340,431.36	-432,658.16	0.50
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,768,041.500	100.000000	4,768,041.48	93.581460	4,462,002.85	-306,038.63	0.41
Original Face:		Base	10,000,000.000	100.000000	4,768,041.48	93.581460	4,462,002.85	-306,038.63	0.41
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,768,041.500	101.705411	4,849,356.20	93.942420	4,479,213.57	-370,142.63	0.42
Original Face:		Base	10,000,000.000	101.705411	4,849,356.20	93.942420	4,479,213.57	-370,142.63	0.42
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,667,274.230	101.860304	4,754,099.74	95.817510	4,472,065.95	-282,033.79	0.41
Original Face:		Base	10,000,000.000	101.860304	4,754,099.74	95.817510	4,472,065.95	-282,033.79	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
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,246,257.800	99.125389	11,147,896.83	96.428040	10,844,545.97	-303,350.86	1.01
Original Face:		Base	18,000,000.000	99.125389	11,147,896.83	96.428040	10,844,545.97	-303,350.86	1.01
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,295,798.900	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	0.63
Original Face:		Base	10,000,000.000	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	0.63
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,513,177.950	98.986122	3,477,558.62	96.438160	3,388,044.17	-89,514.45	0.31
Original Face:		Base	5,000,000.000	98.986122	3,477,558.62	96.438160	3,388,044.17	-89,514.45	0.31
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	10,870,287.450	99.304698	10,794,706.08	93.502470	10,163,987.26	-630,718.82	0.94
Original Face:		Base	15,000,000.000	99.304698	10,794,706.08	93.502470	10,163,987.26	-630,718.82	0.94
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,147,777.790	101.463618	2,179,213.05	98.379430	2,112,971.55	-66,241.50	0.20
Original Face:		Base	3,000,000.000	101.463618	2,179,213.05	98.379430	2,112,971.55	-66,241.50	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	599,280.990	101.386275	607,588.67	98.173810	588,336.98	-19,251.69	0.05
Original Face:		Base	1,000,000.000	101.386275	607,588.67	98.173810	588,336.98	-19,251.69	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,404,658.720	100.772366	1,415,507.82	96.948450	1,361,794.86	-53,712.96	0.13
Original Face:		Base	2,000,000.000	100.772366	1,415,507.82	96.948450	1,361,794.86	-53,712.96	0.13
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	650,013.000	100.877319	655,715.69	97.672920	634,886.68	-20,829.01	0.06
Original Face:		Base	1,000,000.000	100.877319	655,715.69	97.672920	634,886.68	-20,829.01	0.06
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,167,862.100	101.154586	2,192,891.93	97.583570	2,115,477.23	-77,414.70	0.20
Original Face:		Base	5,000,000.000	101.154586	2,192,891.93	97.583570	2,115,477.23	-77,414.70	0.20
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,005,914.150	100.833162	5,047,621.53	97.947450	4,903,165.26	-144,456.27	0.45
Original Face:		Base	5,985,000.000	100.833162	5,047,621.53	97.947450	4,903,165.26	-144,456.27	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
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,646,357.750	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.41
Original Face:		Base	5,000,000.000	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.41
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	9,863,288.600	100.883256	9,950,406.68	98.672210	9,732,324.84	-218,081.84	0.90
Original Face:		Base	20,000,000.000	100.883256	9,950,406.68	98.672210	9,732,324.84	-218,081.84	0.90
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,171,479.300	100.243657	5,184,079.96	98.207020	5,078,755.71	-105,324.25	0.47
Original Face:		Base	10,000,000.000	100.243657	5,184,079.96	98.207020	5,078,755.71	-105,324.25	0.47
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,894,075.880	95.637822	3,724,209.35	93.836320	3,654,057.50	-70,151.85	0.34
Original Face:		Base	4,000,000.000	95.637822	3,724,209.35	93.836320	3,654,057.50	-70,151.85	0.34
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,851,053.050	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.43
Original Face:		Base	5,000,000.000	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.43
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,778,981.100	99.512014	4,755,660.32	97.018760	4,636,508.20	-119,152.12	0.43
Original Face:		Base	5,000,000.000	99.512014	4,755,660.32	97.018760	4,636,508.20	-119,152.12	0.43
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,467,680.000	99.893311	9,457,579.01	97.015700	9,185,136.03	-272,442.98	0.85
Original Face:		Base	10,000,000.000	99.893311	9,457,579.01	97.015700	9,185,136.03	-272,442.98	0.85
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	5,003,786.910	101.237340	5,065,700.78	101.395990	5,073,639.27	7,938.49	0.47
Original Face:		Base	5,110,000.000	101.237340	5,065,700.78	101.395990	5,073,639.27	7,938.49	0.47
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,697,683.100	101.572313	2,740,099.13	99.271560	2,678,032.10	-62,067.03	0.25
Original Face:		Base	3,000,000.000	101.572313	2,740,099.13	99.271560	2,678,032.10	-62,067.03	0.25
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.2775	06 Feb 2020		
		Local	1,141,199.990	99.307906	1,133,301.81	100.180430	1,143,259.06	9,957.25	0.11
Original Face:		Base	4,000,000.000	99.307906	1,133,301.81	100.180430	1,143,259.06	9,957.25	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.672541	4,778,609.44	100.438000	4,720,586.00	-58,023.44	0.44
		Base		101.672541	4,778,609.44	100.438000	4,720,586.00	-58,023.44	0.44
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	103.849143	1,246,189.71	100.790000	1,209,480.00	-36,709.71	0.11
		Base		103.849143	1,246,189.71	100.790000	1,209,480.00	-36,709.71	0.11
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.534735	3,046,042.04	100.920000	3,027,600.00	-18,442.04	0.28
		Base		101.534735	3,046,042.04	100.920000	3,027,600.00	-18,442.04	0.28
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	108.934235	4,337,672.21	103.633790	4,126,612.82	-211,059.39	0.38
Original Face:		Base	28,600,000.000	108.934235	4,337,672.21	103.633790	4,126,612.82	-211,059.39	0.38
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.575	25 Dec 2018		
		Local	32,708.130	100.600921	32,904.68	99.405489	32,513.68	-391.00	0.00
Original Face:		Base	2,152,855.000	100.600921	32,904.68	99.405489	32,513.68	-391.00	0.00
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.325	25 Sep 2022		
		Local	302,372.270	103.497113	312,946.57	100.560390	304,066.73	-8,879.84	0.03
Original Face:		Base	2,348,960.000	103.497113	312,946.57	100.560390	304,066.73	-8,879.84	0.03
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.075	25 Aug 2024		
		Local	1,202,904.660	104.279823	1,254,386.85	102.215204	1,229,551.45	-24,835.40	0.11
Original Face:		Base	4,240,960.000	104.279823	1,254,386.85	102.215204	1,229,551.45	-24,835.40	0.11
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.325	25 Feb 2024		
		Local	1,889,064.960	104.552088	1,975,056.85	102.371164	1,933,857.79	-41,199.06	0.18
Original Face:		Base	6,113,646.000	104.552088	1,975,056.85	102.371164	1,933,857.79	-41,199.06	0.18
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.575	25 Jul 2024		
		Local	1,643,968.400	107.467831	1,766,737.18	105.866019	1,740,403.90	-26,333.28	0.16
Original Face:		Base	4,650,545.000	107.467831	1,766,737.18	105.866019	1,740,403.90	-26,333.28	0.16
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.842	25 Aug 2019		
		Local	232,195.160	101.697404	236,136.45	99.902853	231,969.59	-4,166.86	0.02
Original Face:		Base	5,080,000.000	101.697404	236,136.45	99.902853	231,969.59	-4,166.86	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
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.713	25 Nov 2024		
		Local	3,884,297.190	108.135870	4,200,318.56	105.866102	4,112,154.03	-88,164.53	0.38
Original Face:		Base	12,180,140.000	108.135870	4,200,318.56	105.866102	4,112,154.03	-88,164.53	0.38
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.545	25 Jan 2025		
		Local	4,697,691.620	107.877840	5,067,768.26	106.178329	4,987,930.46	-79,837.80	0.46
Original Face:		Base	10,243,765.000	107.877840	5,067,768.26	106.178329	4,987,930.46	-79,837.80	0.46
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.048	25 Jan 2029		
		Local	3,931,058.200	112.088421	4,406,261.08	110.334927	4,337,330.20	-68,930.88	0.40
Original Face:		Base	5,000,000.000	112.088421	4,406,261.08	110.334927	4,337,330.20	-68,930.88	0.40
912796RX9	CASH MGMT BILL 12/17 0.00000						08 Dec 2017		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		Local	5,000,000.000	99.998051	4,999,902.57	99.621094	4,981,054.70	-18,847.87	0.46
		Base		99.998051	4,999,902.57	99.621094	4,981,054.70	-18,847.87	0.46
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	101.893682	5,094,684.10	99.000000	4,950,000.00	-144,684.10	0.46
		Base		101.893682	5,094,684.10	99.000000	4,950,000.00	-144,684.10	0.46
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	4,000,000.000	100.111489	4,004,459.57	99.625000	3,985,000.00	-19,459.57	0.37
		Base		100.111489	4,004,459.57	99.625000	3,985,000.00	-19,459.57	0.37
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.45
		Base		99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.45
912828PN4	US TREASURY N/B 12/17 2.75					2.75	31 Dec 2017		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		20,000,000.000	Local	100.086775	20,017,355.07	100.086775	20,017,355.07	0.00	1.86
			Base	100.086775	20,017,355.07	100.086775	20,017,355.07	0.00	1.86
912828R93	US TREASURY N/B 06/18 0.625					0.625	30 Jun 2018		
		20,000,000.000	Local	99.943824	19,988,764.72	99.943824	19,988,764.72	0.00	1.85
			Base	99.943824	19,988,764.72	99.943824	19,988,764.72	0.00	1.85
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.46
			Base	99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.46
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.996982	9,999,698.18	98.265625	9,826,562.50	-173,135.68	0.91
			Base	99.996982	9,999,698.18	98.265625	9,826,562.50	-173,135.68	0.91
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		45,000,000.000	Local	100.011987	45,005,394.02	100.011987	45,005,394.02	0.00	4.18
			Base	100.011987	45,005,394.02	100.011987	45,005,394.02	0.00	4.18
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.410581	5,070,529.05	99.058594	4,952,929.70	-117,599.35	0.46
			Base	101.410581	5,070,529.05	99.058594	4,952,929.70	-117,599.35	0.46
912828X54	US TREASURY FRN 04/19 VAR					1.974121	30 Apr 2019		
		15,000,000.000	Local	100.002673	15,000,400.97	100.099316	15,014,897.40	14,496.43	1.39
			Base	100.002673	15,000,400.97	100.099316	15,014,897.40	14,496.43	1.39
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.830033	5,041,501.66	98.058594	4,902,929.70	-138,571.96	0.45
			Base	100.830033	5,041,501.66	98.058594	4,902,929.70	-138,571.96	0.45
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	0.92
			Base	99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	0.92

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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									
		460,383,126.720	Local		463,665,258.16		454,293,156.24	-9,372,101.92	42.15
	Original Face:	855,091,311.000	Base		463,665,258.16		454,293,156.24	-9,372,101.92	42.15
FIXED INCOME Total									
		460,383,126.720	Base		463,665,258.16		454,293,156.24	-9,372,101.92	42.15
	Original Face:	855,091,311.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		1,085,281,062.060	Base	1,087,355,969.06		1,077,897,757.59	-9,458,211.47	100.00
Original Face:		855,091,311.000						

& 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	-0.110	1.000000	-0.11	1.000000	-0.11	0.00	0.00
		Base		1.000000	-0.11	1.000000	-0.11	0.00	0.00
US DOLLAR Total									
		Local	-0.110		-0.11		-0.11	0.00	0.00
		Base			-0.11		-0.11	0.00	0.00
CASH Total									
		Base	-0.110		-0.11		-0.11	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KG50	AMERICAN HONDA FINAN					2.07	05 Jul 2018		
		Local	20,000,000.000	99.804500	19,960,900.00	99.804500	19,960,900.00	0.00	0.89
		Base		99.804500	19,960,900.00	99.804500	19,960,900.00	0.00	0.89
03785EFT6	APPLE INC					1.91	27 Jun 2018		
		Local	25,000,000.000	99.862056	24,965,513.89	99.862056	24,965,513.89	0.00	1.11
		Base		99.862056	24,965,513.89	99.862056	24,965,513.89	0.00	1.11
03785EGP3	APPLE INC					1.98	23 Jul 2018		
		Local	25,000,000.000	99.714000	24,928,500.00	99.714000	24,928,500.00	0.00	1.11
		Base		99.714000	24,928,500.00	99.714000	24,928,500.00	0.00	1.11
03948HFR7	ARCHER DANIELS MIDLA					1.9	25 Jun 2018		
		Local	37,870,000.000	99.873333	37,822,031.33	99.873333	37,822,031.33	0.00	1.69
		Base		99.873333	37,822,031.33	99.873333	37,822,031.33	0.00	1.69
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13606BWJ1	CANADIAN IMPERIAL BK				2.88	08 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
16677KG23	CHEVRON CORP				1.9	02 Jul 2018		
	25,000,000.000	Local	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.11
		Base	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.11
19121BFR5	COCA-COLA COMPANY				2.02	25 Jun 2018		
	25,000,000.000	Local	99.865333	24,966,333.32	99.865333	24,966,333.32	0.00	1.11
		Base	99.865333	24,966,333.32	99.865333	24,966,333.32	0.00	1.11
19121BGK9	COCA-COLA COMPANY				2.0	19 Jul 2018		
	20,000,000.000	Local	99.733333	19,946,666.66	99.733333	19,946,666.66	0.00	0.89
		Base	99.733333	19,946,666.66	99.733333	19,946,666.66	0.00	0.89
2063C1GP9	CONCORD MIN CPTL CO				2.35	23 Jul 2018		
	7,043,000.000	Local	99.660556	7,019,092.93	99.660556	7,019,092.93	0.00	0.31
		Base	99.660556	7,019,092.93	99.660556	7,019,092.93	0.00	0.31
2284K1GA5	CROWN POINT CAP CO.				2.37	10 Jul 2018		
	25,000,000.000	Local	99.743250	24,935,812.50	99.743250	24,935,812.50	0.00	1.11
		Base	99.743250	24,935,812.50	99.743250	24,935,812.50	0.00	1.11
23102VGA2	CUMMINS INC				1.94	10 Jul 2018		
	9,500,000.000	Local	99.789833	9,480,034.16	99.789833	9,480,034.16	0.00	0.42
		Base	99.789833	9,480,034.16	99.789833	9,480,034.16	0.00	0.42
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.89313	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.375359	7,026,275.13	26,275.13	0.31
		Base	100.000000	7,000,000.00	100.375359	7,026,275.13	26,275.13	0.31
30229BFK8	EXXON MOBIL CORP				1.86	19 Jun 2018		
	33,000,000.000	Local	99.907000	32,969,310.00	99.907000	32,969,310.00	0.00	1.47
		Base	99.907000	32,969,310.00	99.907000	32,969,310.00	0.00	1.47
30601WFE4	FAIRWAY FINANCE CORP				1.95	14 Jun 2018		
	4,000,000.000	Local	99.929583	3,997,183.33	99.929583	3,997,183.33	0.00	0.18
		Base	99.929583	3,997,183.33	99.929583	3,997,183.33	0.00	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24					2.24	15 Jun 2018		
		Local	15,000,000.000	100.015561	15,002,334.10	100.015561	15,002,334.10	0.00	0.67
		Base		100.015561	15,002,334.10	100.015561	15,002,334.10	0.00	0.67
36955EFU7	GEN DYNAMICS CORP					2.07	28 Jun 2018		
		Local	20,000,000.000	99.844750	19,968,950.00	99.844750	19,968,950.00	0.00	0.89
		Base		99.844750	19,968,950.00	99.844750	19,968,950.00	0.00	0.89
36960MFU2	GENERAL ELECTRIC CO					2.04	28 Jun 2018		
		Local	25,000,000.000	99.847000	24,961,750.00	99.847000	24,961,750.00	0.00	1.11
		Base		99.847000	24,961,750.00	99.847000	24,961,750.00	0.00	1.11
36960MFV0	GENERAL ELECTRIC CO					1.76	29 Jun 2018		
		Local	20,000,000.000	99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	0.89
		Base		99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	0.89
38346MF17	GOTHAM FDG CORP					1.9	01 Jun 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
38346MFD1	GOTHAM FDG CORP					1.97	13 Jun 2018		
		Local	8,790,000.000	99.934333	8,784,227.90	99.934333	8,784,227.90	0.00	0.39
		Base		99.934333	8,784,227.90	99.934333	8,784,227.90	0.00	0.39
38346MG24	GOTHAM FDG CORP					2.0	02 Jul 2018		
		Local	25,000,000.000	99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.11
		Base		99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.11
40588MFN2	HALKIN FINANCE LLC USC					1.94	22 Jun 2018		
		Local	20,000,000.000	99.886833	19,977,366.67	99.886833	19,977,366.67	0.00	0.89
		Base		99.886833	19,977,366.67	99.886833	19,977,366.67	0.00	0.89
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		Local	20,000,000.000	99.839833	19,967,966.67	99.839833	19,967,966.67	0.00	0.89
		Base		99.839833	19,967,966.67	99.839833	19,967,966.67	0.00	0.89
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		Local	20,000,000.000	99.845000	19,969,000.00	99.845000	19,969,000.00	0.00	0.89
		Base		99.845000	19,969,000.00	99.845000	19,969,000.00	0.00	0.89

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45113VGB0	IBM CREDIT LLC					2.06	11 Jul 2018		
		25,000,000.000	Local	99.771111	24,942,777.78	99.771111	24,942,777.78	0.00	1.11
			Base	99.771111	24,942,777.78	99.771111	24,942,777.78	0.00	1.11
45826FFN8	INTEL CORPORATION					1.9	22 Jun 2018		
		25,000,000.000	Local	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.11
			Base	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.11
45826FFV0	INTEL CORPORATION					1.9	29 Jun 2018		
		25,000,000.000	Local	99.852222	24,963,055.56	99.852222	24,963,055.56	0.00	1.11
			Base	99.852222	24,963,055.56	99.852222	24,963,055.56	0.00	1.11
52952MFN5	LEXINGTN PKR CAP CO LL					2.05	22 Jun 2018		
		25,000,000.000	Local	99.880417	24,970,104.17	99.880417	24,970,104.17	0.00	1.11
			Base	99.880417	24,970,104.17	99.880417	24,970,104.17	0.00	1.11
60700AWD2	MIZUHO BANK LTD					2.34	05 Jul 2018		
		35,000,000.000	Local	100.022236	35,007,782.45	100.022236	35,007,782.45	0.00	1.56
			Base	100.022236	35,007,782.45	100.022236	35,007,782.45	0.00	1.56
62455BFN0	MOUNTCLIFF					2.08	22 Jun 2018		
		30,000,000.000	Local	99.878667	29,963,600.00	99.878667	29,963,600.00	0.00	1.34
			Base	99.878667	29,963,600.00	99.878667	29,963,600.00	0.00	1.34
62455BG25	MOUNTCLIFF					2.1	02 Jul 2018		
		20,000,000.000	Local	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	0.89
			Base	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	0.89
63763QFF9	NATIONAL SECS CLEARING					1.84	15 Jun 2018		
		31,000,000.000	Local	99.928444	30,977,817.78	99.928444	30,977,817.78	0.00	1.38
			Base	99.928444	30,977,817.78	99.928444	30,977,817.78	0.00	1.38
86562LG63	SUMITOMO MTSU BKG CORP					1.91	06 Jul 2018		
		30,000,000.000	Local	99.814306	29,944,291.67	99.814306	29,944,291.67	0.00	1.33
			Base	99.814306	29,944,291.67	99.814306	29,944,291.67	0.00	1.33
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		20,000,000.000	Local	99.845000	19,969,000.00	99.845000	19,969,000.00	0.00	0.89
			Base	99.845000	19,969,000.00	99.845000	19,969,000.00	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 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		10,000,000.000	Local	98.932000	9,893,200.00	98.778208	9,877,820.80	-15,379.20	0.44
			Base	98.932000	9,893,200.00	98.778208	9,877,820.80	-15,379.20	0.44
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		10,000,000.000	Local	99.855500	9,985,550.00	99.855500	9,985,550.00	0.00	0.45
			Base	99.855500	9,985,550.00	99.855500	9,985,550.00	0.00	0.45
912796PS2	TREASURY BILL 08/18 0.00000					1.622	02 Aug 2018		
		10,000,000.000	Local	99.720656	9,972,065.55	99.720656	9,972,065.55	0.00	0.44
			Base	99.720656	9,972,065.55	99.720656	9,972,065.55	0.00	0.44
92646LG20	VICTORY RECEIVABLES					2.0	02 Jul 2018		
		25,000,000.000	Local	99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.11
			Base	99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.11
926NKW009	AMHERST PIERPONT 04/15 VAR					1.84	01 Jun 2018		
		300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.37
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.37
96121T5V6	WESTPAC BKING CORP N					1.81	02 Jul 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.89
96327SFC1	WHEELS INC					1.95	12 Jun 2018		
		22,000,000.000	Local	99.940417	21,986,891.67	99.940417	21,986,891.67	0.00	0.98
			Base	99.940417	21,986,891.67	99.940417	21,986,891.67	0.00	0.98
96327SFJ6	WHEELS INC					2.0	18 Jun 2018		
		35,000,000.000	Local	99.905556	34,966,944.44	99.905556	34,966,944.44	0.00	1.56
			Base	99.905556	34,966,944.44	99.905556	34,966,944.44	0.00	1.56
979QHR003	SOUTH STREET REPO					1.89	01 Jun 2018		
		443,044,658.630	Local	100.000000	443,044,658.63	100.000000	443,044,658.63	0.00	19.75
			Base	100.000000	443,044,658.63	100.000000	443,044,658.63	0.00	19.75
US DOLLAR Total									
		1,638,247,658.630	Local		1,636,992,446.50		1,637,003,342.43	10,895.93	72.96
			Base		1,636,992,446.50		1,637,003,342.43	10,895.93	72.96

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			1,638,247,658.630	Base	1,636,992,446.50		1,637,003,342.43	10,895.93	72.96
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.45457	03 Mar 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.363492	5,018,174.60	18,174.60	0.22
				Base	100.000000	5,000,000.00	100.363492	5,018,174.60	18,174.60	0.22
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.66313	06 May 2019		
			5,000,000.000	Local	100.104117	5,005,205.84	100.260711	5,013,035.55	7,829.71	0.22
				Base	100.104117	5,005,205.84	100.260711	5,013,035.55	7,829.71	0.22
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	98.033878	9,803,387.80	-196,612.20	0.44
				Base	100.000000	10,000,000.00	98.033878	9,803,387.80	-196,612.20	0.44
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
			7,000,000.000	Local	99.892912	6,992,503.86	100.377012	7,026,390.84	33,886.98	0.31
				Base	99.892912	6,992,503.86	100.377012	7,026,390.84	33,886.98	0.31
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.522223	10,052,222.30	52,222.30	0.45
				Base	100.000000	10,000,000.00	100.522223	10,052,222.30	52,222.30	0.45
073902CD8	BEAR STEARNS COS LLC COMPANY GUAR 07/18 4.65					4.65	02 Jul 2018		
			8,000,000.000	Local	100.227972	8,018,237.75	100.227972	8,018,237.75	0.00	0.36
				Base	100.227972	8,018,237.75	100.227972	8,018,237.75	0.00	0.36
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.5873	11 Jan 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	0.22
				Base	100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	0.22
126650CH1	CVS HEALTH CORP SR UNSECURED 07/18 1.9					1.9	20 Jul 2018		
			1,500,000.000	Local	99.990869	1,499,863.04	99.990869	1,499,863.04	0.00	0.07
				Base	99.990869	1,499,863.04	99.990869	1,499,863.04	0.00	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
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.914669	14,987,200.38	100.061486	15,009,222.90	22,022.52	0.67
		Base		99.914669	14,987,200.38	100.061486	15,009,222.90	22,022.52	0.67
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.338270	10,033,827.00	33,827.00	0.45
		Base		100.000000	10,000,000.00	100.338270	10,033,827.00	33,827.00	0.45
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	2,803,982.580	99.987523	2,803,632.74	99.424190	2,787,836.97	-15,795.77	0.12
Original Face:		Base	4,000,000.000	99.987523	2,803,632.74	99.424190	2,787,836.97	-15,795.77	0.12
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.1227	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.980130	9,998,013.00	-1,987.00	0.45
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.980130	9,998,013.00	-1,987.00	0.45
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.184961	4,007,398.44	7,398.44	0.18
		Base		100.000000	4,000,000.00	100.184961	4,007,398.44	7,398.44	0.18
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.992110	2,999,763.29	98.452664	2,953,579.92	-46,183.37	0.13
		Base		99.992110	2,999,763.29	98.452664	2,953,579.92	-46,183.37	0.13
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	861,347.510	101.774351	876,630.84	100.229720	863,326.20	-13,304.64	0.04
Original Face:		Base	2,752,950.000	101.774351	876,630.84	100.229720	863,326.20	-13,304.64	0.04
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	4,950.450	100.356129	4,968.08	100.730878	4,986.63	18.55	0.00
Original Face:		Base	3,000,000.000	100.356129	4,968.08	100.730878	4,986.63	18.55	0.00
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.994384	11,749,340.07	99.994384	11,749,340.07	0.00	0.52
		Base		99.994384	11,749,340.07	99.994384	11,749,340.07	0.00	0.52
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,322,469.840	105.094784	5,593,638.17	100.567833	5,352,692.58	-240,945.59	0.24
Original Face:		Base	11,354,753.000	105.094784	5,593,638.17	100.567833	5,352,692.58	-240,945.59	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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,358,171.470	104.992542	2,475,904.17	100.569251	2,371,595.38	-104,308.79	0.11
Original Face:		Base	5,677,376.000	104.992542	2,475,904.17	100.569251	2,371,595.38	-104,308.79	0.11
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.53125	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.475467	10,047,546.70	47,546.70	0.45
		Base		100.000000	10,000,000.00	100.475467	10,047,546.70	47,546.70	0.45
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.08125	23 Nov 2018		
		Local	15,000,000.000	99.970776	14,995,616.40	100.108907	15,016,336.05	20,719.65	0.67
		Base		99.970776	14,995,616.40	100.108907	15,016,336.05	20,719.65	0.67
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.29275	22 Jan 2021		
		Local	20,000,000.000	99.989425	19,997,885.06	100.841541	20,168,308.20	170,423.14	0.90
		Base		99.989425	19,997,885.06	100.841541	20,168,308.20	170,423.14	0.90
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	99.223000	24,706,527.00	-193,473.00	1.10
		Base		100.000000	24,900,000.00	99.223000	24,706,527.00	-193,473.00	1.10
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.01775	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.865200	9,986,520.00	-13,480.00	0.45
		Base		100.000000	10,000,000.00	99.865200	9,986,520.00	-13,480.00	0.45
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.488200	10,943,702.00	-56,298.00	0.49
		Base		100.000000	11,000,000.00	99.488200	10,943,702.00	-56,298.00	0.49
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.966150	19,993,229.93	99.165300	19,833,060.00	-160,169.93	0.88
		Base		99.966150	19,993,229.93	99.165300	19,833,060.00	-160,169.93	0.88
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	378,925.870	103.059707	390,519.89	99.197000	375,883.10	-14,636.79	0.02
Original Face:		Base	2,838,688.000	103.059707	390,519.89	99.197000	375,883.10	-14,636.79	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	601,347.440	100.142540	602,204.60	99.324120	597,283.05	-4,921.55	0.03
Original Face:		Base	5,677,376.000	100.142540	602,204.60	99.324120	597,283.05	-4,921.55	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,983,572.640	101.619449	2,015,695.58	93.613350	1,856,888.80	-158,806.78	0.08
	Original Face:	Base	5,677,376.000	101.619449	2,015,695.58	93.613350	1,856,888.80	-158,806.78	0.08
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,770,313.230	101.698011	3,834,333.56	97.806430	3,687,608.77	-146,724.79	0.16
	Original Face:	Base	11,275,256.000	101.698011	3,834,333.56	97.806430	3,687,608.77	-146,724.79	0.16
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,748,421.050	100.861310	1,763,480.38	99.264230	1,735,556.69	-27,923.69	0.08
	Original Face:	Base	7,317,571.000	100.861310	1,763,480.38	99.264230	1,735,556.69	-27,923.69	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,690,533.860	101.543693	1,716,630.52	94.097430	1,590,748.92	-125,881.60	0.07
	Original Face:	Base	5,677,376.000	101.543693	1,716,630.52	94.097430	1,590,748.92	-125,881.60	0.07
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,523,820.580	100.871163	3,554,518.81	94.041250	3,313,844.92	-240,673.89	0.15
	Original Face:	Base	6,713,909.000	100.871163	3,554,518.81	94.041250	3,313,844.92	-240,673.89	0.15
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,350,998.450	99.687737	2,343,657.16	93.368350	2,195,088.46	-148,568.70	0.10
	Original Face:	Base	5,677,376.000	99.687737	2,343,657.16	93.368350	2,195,088.46	-148,568.70	0.10
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,454,528.420	101.648128	3,511,463.48	94.507100	3,264,774.63	-246,688.85	0.15
	Original Face:	Base	6,995,663.000	101.648128	3,511,463.48	94.507100	3,264,774.63	-246,688.85	0.15
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,350,998.450	100.302188	2,358,102.89	94.087350	2,211,992.14	-146,110.75	0.10
	Original Face:	Base	5,677,376.000	100.302188	2,358,102.89	94.087350	2,211,992.14	-146,110.75	0.10
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,315,392.610	100.745010	4,347,542.70	92.931150	4,010,343.98	-337,198.72	0.18
	Original Face:	Base	11,354,753.000	100.745010	4,347,542.70	92.931150	4,010,343.98	-337,198.72	0.18
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,121,425.410	100.439466	2,130,748.35	97.620180	2,070,939.30	-59,809.05	0.09
	Original Face:	Base	5,677,376.000	100.439466	2,130,748.35	97.620180	2,070,939.30	-59,809.05	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
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,024,572.420	98.474736	1,008,944.99	95.189470	975,285.06	-33,659.93	0.04
Original Face:		Base	2,000,000.000	98.474736	1,008,944.99	95.189470	975,285.06	-33,659.93	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,095,713.280	101.751218	3,149,925.96	94.461190	2,924,247.60	-225,678.36	0.13
Original Face:		Base	8,516,065.000	101.751218	3,149,925.96	94.461190	2,924,247.60	-225,678.36	0.13
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,194,257.000	99.853941	2,191,052.09	94.141440	2,065,705.14	-125,346.95	0.09
Original Face:		Base	5,677,376.000	99.853941	2,191,052.09	94.141440	2,065,705.14	-125,346.95	0.09
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,421,652.030	98.129973	3,357,666.22	93.677650	3,205,323.21	-152,343.01	0.14
Original Face:		Base	6,060,416.000	98.129973	3,357,666.22	93.677650	3,205,323.21	-152,343.01	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	551,632.130	98.088146	541,085.73	95.752980	528,204.20	-12,881.53	0.02
Original Face:		Base	2,838,688.000	98.088146	541,085.73	95.752980	528,204.20	-12,881.53	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	36,229.470	101.363172	36,723.34	99.979760	36,222.14	-501.20	0.00
Original Face:		Base	648,587.000	101.363172	36,723.34	99.979760	36,222.14	-501.20	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,232,273.910	100.144155	1,234,050.30	97.502310	1,201,495.53	-32,554.77	0.05
Original Face:		Base	5,946,910.000	100.144155	1,234,050.30	97.502310	1,201,495.53	-32,554.77	0.05
3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	18,396.000	100.106599	18,415.61	99.967560	18,390.03	-25.58	0.00
Original Face:		Base	4,000,000.000	100.106599	18,415.61	99.967560	18,390.03	-25.58	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	188,006.840	104.400579	196,280.23	100.978030	189,845.60	-6,434.63	0.01
Original Face:		Base	500,000.000	104.400579	196,280.23	100.978030	189,845.60	-6,434.63	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	13,979.120	101.707618	14,217.83	99.960610	13,973.61	-244.22	0.00
Original Face:		Base	5,677,376.000	101.707618	14,217.83	99.960610	13,973.61	-244.22	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
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,451,897.410	101.499305	1,473,665.78	98.692200	1,432,909.50	-40,756.28	0.06
Original Face:		Base	11,354,753.000	101.499305	1,473,665.78	98.692200	1,432,909.50	-40,756.28	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	756,952.680	99.349438	752,028.23	97.712700	739,638.90	-12,389.33	0.03
Original Face:		Base	2,838,688.000	99.349438	752,028.23	97.712700	739,638.90	-12,389.33	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	891,531.100	99.975617	891,313.72	96.337500	858,878.77	-32,434.95	0.04
Original Face:		Base	2,838,688.000	99.975617	891,313.72	96.337500	858,878.77	-32,434.95	0.04
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	778,886.610	99.951324	778,507.48	96.361370	750,545.81	-27,961.67	0.03
Original Face:		Base	3,247,459.000	99.951324	778,507.48	96.361370	750,545.81	-27,961.67	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.257276	1,434,222.95	95.265850	1,362,818.48	-71,404.47	0.06
Original Face:		Base	5,677,376.000	100.257276	1,434,222.95	95.265850	1,362,818.48	-71,404.47	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,269,503.860	100.396967	3,282,482.71	95.176940	3,111,813.73	-170,668.98	0.14
Original Face:		Base	8,516,065.000	100.396967	3,282,482.71	95.176940	3,111,813.73	-170,668.98	0.14
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,062,066.440	100.081806	3,064,571.38	94.218570	2,885,035.21	-179,536.17	0.13
Original Face:		Base	7,380,589.000	100.081806	3,064,571.38	94.218570	2,885,035.21	-179,536.17	0.13
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,168,742.370	101.373613	3,212,268.64	92.298070	2,924,688.05	-287,580.59	0.13
Original Face:		Base	5,677,376.000	101.373613	3,212,268.64	92.298070	2,924,688.05	-287,580.59	0.13
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,651,758.410	100.025885	2,652,444.81	94.884540	2,516,108.77	-136,336.04	0.11
Original Face:		Base	5,677,376.000	100.025885	2,652,444.81	94.884540	2,516,108.77	-136,336.04	0.11
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,629,396.490	100.802561	6,682,601.45	94.470540	6,262,826.66	-419,774.79	0.28
Original Face:		Base	14,193,441.000	100.802561	6,682,601.45	94.470540	6,262,826.66	-419,774.79	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,580,158.690	100.510822	4,603,555.13	95.184560	4,359,603.90	-243,951.23	0.19
Original Face:		Base	14,193,441.000	100.510822	4,603,555.13	95.184560	4,359,603.90	-243,951.23	0.19
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,536,716.060	99.885324	1,534,953.81	94.999780	1,459,876.88	-75,076.93	0.07
Original Face:		Base	3,250,000.000	99.885324	1,534,953.81	94.999780	1,459,876.88	-75,076.93	0.07
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,964,238.740	100.571666	2,981,184.29	96.668820	2,865,494.61	-115,689.68	0.13
Original Face:		Base	5,677,376.000	100.571666	2,981,184.29	96.668820	2,865,494.61	-115,689.68	0.13
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,332,058.570	99.896499	4,327,574.86	93.400120	4,046,147.90	-281,426.96	0.18
Original Face:		Base	8,516,065.000	99.896499	4,327,574.86	93.400120	4,046,147.90	-281,426.96	0.18
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,085,031.120	97.573693	1,058,704.93	96.578480	1,047,906.56	-10,798.37	0.05
Original Face:		Base	2,500,000.000	97.573693	1,058,704.93	96.578480	1,047,906.56	-10,798.37	0.05
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,848,260.600	103.387235	3,978,610.22	101.202430	3,894,533.24	-84,076.98	0.17
Original Face:		Base	10,000,000.000	103.387235	3,978,610.22	101.202430	3,894,533.24	-84,076.98	0.17
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,421,184.350	101.923450	4,506,223.62	99.049580	4,379,164.53	-127,059.09	0.20
Original Face:		Base	5,000,000.000	101.923450	4,506,223.62	99.049580	4,379,164.53	-127,059.09	0.20
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,894,723.300	102.668185	10,158,732.83	101.878520	10,080,597.66	-78,135.17	0.45
Original Face:		Base	10,000,000.000	102.668185	10,158,732.83	101.878520	10,080,597.66	-78,135.17	0.45
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
		Local	5,000,000.000	101.937278	5,096,863.89	103.049350	5,152,467.50	55,603.61	0.23
Original Face:		Base	5,000,000.000	101.937278	5,096,863.89	103.049350	5,152,467.50	55,603.61	0.23
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	157,456.240	103.584729	163,100.62	100.134769	157,668.44	-5,432.18	0.01
Original Face:		Base	495,228.000	103.584729	163,100.62	100.134769	157,668.44	-5,432.18	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
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.345172	1,013,451.72	98.392024	983,920.24	-29,531.48	0.04
	Original Face:	Base	1,000,000.000	101.345172	1,013,451.72	98.392024	983,920.24	-29,531.48	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,253,532.190	103.222714	4,390,611.37	98.218666	4,177,762.57	-212,848.80	0.19
	Original Face:	Base	8,516,065.000	103.222714	4,390,611.37	98.218666	4,177,762.57	-212,848.80	0.19
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	906,167.650	101.342574	918,333.62	100.214180	908,108.48	-10,225.14	0.04
	Original Face:	Base	44,567,405.000	101.342574	918,333.62	100.214180	908,108.48	-10,225.14	0.04
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	40,671.250	109.311418	44,458.32	107.720710	43,811.36	-646.96	0.00
	Original Face:	Base	1,000,000.000	109.311418	44,458.32	107.720710	43,811.36	-646.96	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	932,768.260	106.203786	990,635.21	108.500530	1,012,058.51	21,423.30	0.05
	Original Face:	Base	24,898,134.000	106.203786	990,635.21	108.500530	1,012,058.51	21,423.30	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	863,947.820	99.151561	856,617.75	99.390910	858,685.60	2,067.85	0.04
	Original Face:	Base	5,677,376.000	99.151561	856,617.75	99.390910	858,685.60	2,067.85	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	547,937.500	105.513187	578,146.32	104.128570	570,559.48	-7,586.84	0.03
	Original Face:	Base	8,516,065.000	105.513187	578,146.32	104.128570	570,559.48	-7,586.84	0.03
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91063	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.750905	9,067,581.45	67,581.45	0.40
		Base		100.000000	9,000,000.00	100.750905	9,067,581.45	67,581.45	0.40
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	99.338004	4,966,900.20	-33,099.80	0.22
		Base		100.000000	5,000,000.00	99.338004	4,966,900.20	-33,099.80	0.22
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.43375	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.196000	20,039,200.00	39,200.00	0.89
		Base		100.000000	20,000,000.00	100.196000	20,039,200.00	39,200.00	0.89

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	39,736.310	102.594353	40,767.21	102.489026	40,725.36	-41.85	0.00
Original Face:		Base	1,675,000.000	102.594353	40,767.21	102.489026	40,725.36	-41.85	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.73575	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.113500	5,005,675.00	5,675.00	0.22
		Base		100.000000	5,000,000.00	100.113500	5,005,675.00	5,675.00	0.22
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.89281	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.198000	3,005,940.00	5,940.00	0.13
		Base		100.000000	3,000,000.00	100.198000	3,005,940.00	5,940.00	0.13
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625					2.625	31 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.893330	9,989,333.00	-10,667.00	0.45
		Base		100.000000	10,000,000.00	99.893330	9,989,333.00	-10,667.00	0.45
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.972192	9,997,219.18	99.703896	9,970,389.60	-26,829.58	0.44
		Base		99.972192	9,997,219.18	99.703896	9,970,389.60	-26,829.58	0.44
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	88,666.780	105.887955	93,887.44	103.731240	91,975.15	-1,912.29	0.00
Original Face:		Base	877,500.000	105.887955	93,887.44	103.731240	91,975.15	-1,912.29	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,822,514.500	101.592540	3,883,389.59	99.501990	3,803,478.00	-79,911.59	0.17
Original Face:		Base	10,000,000.000	101.592540	3,883,389.59	99.501990	3,803,478.00	-79,911.59	0.17
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,341,628.160	98.783730	2,313,147.64	93.754060	2,195,371.47	-117,776.17	0.10
Original Face:		Base	3,000,000.000	98.783730	2,313,147.64	93.754060	2,195,371.47	-117,776.17	0.10
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,903,166.600	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.21
Original Face:		Base	10,000,000.000	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.21
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,498,356.790	102.277846	4,600,822.42	95.323380	4,287,985.74	-312,836.68	0.19
Original Face:		Base	10,493,495.000	102.277846	4,600,822.42	95.323380	4,287,985.74	-312,836.68	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
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,851,053.050	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.20
Original Face:		Base	5,000,000.000	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,733,840.000	99.893311	4,728,789.50	97.015700	4,592,568.01	-136,221.49	0.20
Original Face:		Base	5,000,000.000	99.893311	4,728,789.50	97.015700	4,592,568.01	-136,221.49	0.20
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	292,202.380	100.000000	292,202.38	100.000150	292,202.82	0.44	0.01
Original Face:		Base	6,000,000.000	100.000000	292,202.38	100.000150	292,202.82	0.44	0.01
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.951769	4,997,588.46	98.753797	4,937,689.85	-59,898.61	0.22
		Base		99.951769	4,997,588.46	98.753797	4,937,689.85	-59,898.61	0.22
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	99.033400	19,806,680.00	-193,320.00	0.88
		Base		100.000000	20,000,000.00	99.033400	19,806,680.00	-193,320.00	0.88
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.276694	1,992,580.14	5,498.14	0.09
		Base		100.000000	1,987,082.00	100.276694	1,992,580.14	5,498.14	0.09
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.987870	14,998,180.47	99.298860	14,894,829.00	-103,351.47	0.66
		Base		99.987870	14,998,180.47	99.298860	14,894,829.00	-103,351.47	0.66
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.59561	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.375767	30,112,730.10	112,730.10	1.34
		Base		100.000000	30,000,000.00	100.375767	30,112,730.10	112,730.10	1.34
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.5	25 Oct 2048		
		Local	5,000,000.000	99.597765	4,979,888.23	99.616950	4,980,847.50	959.27	0.22
Original Face:		Base	5,000,000.000	99.597765	4,979,888.23	99.616950	4,980,847.50	959.27	0.22
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.335034	10,033,503.42	99.689301	9,968,930.10	-64,573.32	0.44
		Base		100.335034	10,033,503.42	99.689301	9,968,930.10	-64,573.32	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
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.995167	9,999,516.71	99.026534	9,902,653.40	-96,863.31	0.44
		Base		99.995167	9,999,516.71	99.026534	9,902,653.40	-96,863.31	0.44
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
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.915712	2,997,471.37	97.111498	2,913,344.94	-84,126.43	0.13
		Base		99.915712	2,997,471.37	97.111498	2,913,344.94	-84,126.43	0.13
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.932969	9,993,296.93	98.152877	9,815,287.70	-178,009.23	0.44
		Base		99.932969	9,993,296.93	98.152877	9,815,287.70	-178,009.23	0.44
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					2.4245	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.25
		Base		100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.25
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	102.233841	1,022,338.41	101.935725	1,019,357.25	-2,981.16	0.05
		Base		102.233841	1,022,338.41	101.935725	1,019,357.25	-2,981.16	0.05
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	10,000,000.000	100.249886	10,024,988.63	100.306489	10,030,648.90	5,660.27	0.45
		Base		100.249886	10,024,988.63	100.306489	10,030,648.90	5,660.27	0.45
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.65969	25 Jan 2029		
		Local	1,162,797.290	100.000000	1,162,797.29	99.858380	1,161,150.54	-1,646.75	0.05
Original Face:		Base	2,838,688.000	100.000000	1,162,797.29	99.858380	1,161,150.54	-1,646.75	0.05
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.989356	9,998,935.62	99.549302	9,954,930.20	-44,005.42	0.44
		Base		99.989356	9,998,935.62	99.549302	9,954,930.20	-44,005.42	0.44
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.415	15 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.990257	9,999,025.70	-974.30	0.45
		Base		100.000000	10,000,000.00	99.990257	9,999,025.70	-974.30	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
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.21
		Base		99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.21
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.22
		Base		99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.22
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.018441	10,001,844.12	100.018441	10,001,844.12	0.00	0.45
		Base		100.018441	10,001,844.12	100.018441	10,001,844.12	0.00	0.45
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	0.44
		Base		99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	0.44
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.046100	4,041,844.00	41,844.00	0.18
		Base		100.000000	4,000,000.00	101.046100	4,041,844.00	41,844.00	0.18
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.930179	4,996,508.97	99.029537	4,951,476.85	-45,032.12	0.22
		Base		99.930179	4,996,508.97	99.029537	4,951,476.85	-45,032.12	0.22
US DOLLAR Total									
		Local	612,422,462.140		613,677,395.42		606,610,440.35	-7,066,955.07	27.04
	Original Face:	Base	445,304,242.000		613,677,395.42		606,610,440.35	-7,066,955.07	27.04
FIXED INCOME Total									
		Base	612,422,462.140		613,677,395.42		606,610,440.35	-7,066,955.07	27.04
	Original Face:		445,304,242.000						

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

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,250,670,120.660	Base	2,250,669,841.81		2,243,613,782.67	-7,056,059.14	100.00
Original Face:		445,304,242.000						

& 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	6,379.110	1.000000	6,379.11	1.000000	6,379.11	0.00	0.01
		Base		1.000000	6,379.11	1.000000	6,379.11	0.00	0.01
US DOLLAR Total									
		Local	6,379.110		6,379.11		6,379.11	0.00	0.01
		Base			6,379.11		6,379.11	0.00	0.01
CASH Total									
		Base	6,379.110		6,379.11		6,379.11	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.924061	31 Dec 2030		
		Local	37,657.950	100.030326	37,669.37	100.040000	37,673.01	3.64	0.04
		Base		100.030326	37,669.37	100.040000	37,673.01	3.64	0.04
06371EKG1	BANK OF MONTREAL-					1.57	16 Aug 2018		
		Local	750,000.000	99.918124	749,385.93	99.918124	749,385.93	0.00	0.71
		Base		99.918124	749,385.93	99.918124	749,385.93	0.00	0.71
313385XN1	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					1.65	01 Jun 2018		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.47
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.47
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.973822	2,999,214.66	98.603200	2,958,096.00	-41,118.66	2.79
		Base		99.973822	2,999,214.66	98.603200	2,958,096.00	-41,118.66	2.79
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.993824	1,999,876.47	98.636300	1,972,726.00	-27,150.47	1.86
		Base		99.993824	1,999,876.47	98.636300	1,972,726.00	-27,150.47	1.86

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.94313	06 Nov 2021		
		Local	1,000,000.000	100.214029	1,002,140.29	101.128815	1,011,288.15	9,147.86	0.95
		Base		100.214029	1,002,140.29	101.128815	1,011,288.15	9,147.86	0.95
78009N2L9	ROYAL BK OF CANADA					1.7	04 Oct 2018		
		Local	1,500,000.000	99.758933	1,496,384.00	99.774953	1,496,624.30	240.30	1.41
		Base		99.758933	1,496,384.00	99.774953	1,496,624.30	240.30	1.41
86958JJG5	SVENSKA HANDLSBNKN A					2.755	12 Feb 2019		
		Local	1,500,000.000	100.000000	1,500,000.00	100.226000	1,503,390.00	3,390.00	1.42
		Base		100.000000	1,500,000.00	100.226000	1,503,390.00	3,390.00	1.42
89113XZN7	TORONTO-DOMINION					2.19	19 Jun 2018		
		Local	950,000.000	99.996969	949,971.21	99.996969	949,971.21	0.00	0.89
		Base		99.996969	949,971.21	99.996969	949,971.21	0.00	0.89
96121T4N5	WESTPAC BKING CORP N					1.6	19 Sep 2018		
		Local	1,000,000.000	99.783186	997,831.86	99.798988	997,989.88	158.02	0.94
		Base		99.783186	997,831.86	99.798988	997,989.88	158.02	0.94
96121T4V7	WESTPAC BKING CORP N					1.71	19 Oct 2018		
		Local	800,000.000	99.847378	798,779.02	99.767044	798,136.35	-642.67	0.75
		Base		99.847378	798,779.02	99.767044	798,136.35	-642.67	0.75
US DOLLAR Total									
		Local	13,037,657.950		13,031,252.81		12,975,280.83	-55,971.98	12.22
		Base			13,031,252.81		12,975,280.83	-55,971.98	12.22
CASH EQUIVALENT Total									
		Base	13,037,657.950		13,031,252.81		12,975,280.83	-55,971.98	12.22

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.04	15 May 2023		
		Local	650,000.000	99.986525	649,912.41	98.182850	638,188.53	-11,723.88	0.60
Original Face:		Base	650,000.000	99.986525	649,912.41	98.182850	638,188.53	-11,723.88	0.60

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125					2.125	18 Mar 2019		
		Local	650,000.000	99.665802	647,827.71	99.629510	647,591.82	-235.89	0.61
		Base		99.665802	647,827.71	99.629510	647,591.82	-235.89	0.61
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					3.14313	05 Nov 2018		
		Local	1,105,000.000	100.018179	1,105,200.88	100.289044	1,108,193.94	2,993.06	1.04
		Base		100.018179	1,105,200.88	100.289044	1,108,193.94	2,993.06	1.04
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.962920	474,823.87	98.418509	467,487.92	-7,335.95	0.44
		Base		99.962920	474,823.87	98.418509	467,487.92	-7,335.95	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.56313	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.330291	1,003,302.91	3,302.91	0.95
		Base		100.000000	1,000,000.00	100.330291	1,003,302.91	3,302.91	0.95
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.84	17 Jan 2023		
		Local	1,000,000.000	97.832761	978,327.61	97.966060	979,660.60	1,332.99	0.92
	Original Face:	Base	1,000,000.000	97.832761	978,327.61	97.966060	979,660.60	1,332.99	0.92
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,087,034.320	99.548339	1,082,124.61	99.154590	1,077,844.42	-4,280.19	1.02
	Original Face:	Base	1,185,000.000	99.548339	1,082,124.61	99.154590	1,077,844.42	-4,280.19	1.02
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.865489	1,285,251.36	97.859670	1,272,175.71	-13,075.65	1.20
	Original Face:	Base	1,300,000.000	98.865489	1,285,251.36	97.859670	1,272,175.71	-13,075.65	1.20
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.010126	500,050.63	99.870797	499,353.99	-696.64	0.47
		Base		100.010126	500,050.63	99.870797	499,353.99	-696.64	0.47
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					2.91805	01 Aug 2018		
		Local	1,150,000.000	100.001521	1,150,017.49	100.001521	1,150,017.49	0.00	1.08
		Base		100.001521	1,150,017.49	100.001521	1,150,017.49	0.00	1.08
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.45	27 Nov 2020		
		Local	1,000,000.000	98.512348	985,123.48	98.753762	987,537.62	2,414.14	0.93
		Base		98.512348	985,123.48	98.753762	987,537.62	2,414.14	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.522223	1,859,661.13	9,661.13	1.75
		Base		100.000000	1,850,000.00	100.522223	1,859,661.13	9,661.13	1.75
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.980080	589,882.47	99.495798	587,025.21	-2,857.26	0.55
		Base		99.980080	589,882.47	99.495798	587,025.21	-2,857.26	0.55
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					2.8145	15 Mar 2019		
		Local	1,100,000.000	100.240695	1,102,647.65	100.510000	1,105,610.00	2,962.35	1.04
		Base		100.240695	1,102,647.65	100.510000	1,105,610.00	2,962.35	1.04
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	117,651.990	99.970455	117,617.23	99.798060	117,414.40	-202.83	0.11
Original Face:		Base	1,250,000.000	99.970455	117,617.23	99.798060	117,414.40	-202.83	0.11
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	899,304.440	99.327189	893,253.82	99.147820	891,640.75	-1,613.07	0.84
Original Face:		Base	1,065,000.000	99.327189	893,253.82	99.147820	891,640.75	-1,613.07	0.84
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	990,087.310	99.858026	988,681.64	99.175770	981,926.71	-6,754.93	0.92
Original Face:		Base	1,060,000.000	99.858026	988,681.64	99.175770	981,926.71	-6,754.93	0.92
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	13,659.390	99.916761	13,648.02	99.938950	13,651.05	3.03	0.01
Original Face:		Base	1,500,000.000	99.916761	13,648.02	99.938950	13,651.05	3.03	0.01
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.986379	189,974.12	99.638250	189,312.68	-661.44	0.18
Original Face:		Base	190,000.000	99.986379	189,974.12	99.638250	189,312.68	-661.44	0.18
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.340566	983,405.66	98.228240	982,282.40	-1,123.26	0.93
Original Face:		Base	1,000,000.000	98.340566	983,405.66	98.228240	982,282.40	-1,123.26	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.989252	934,899.51	98.677290	922,632.66	-12,266.85	0.87
Original Face:		Base	935,000.000	99.989252	934,899.51	98.677290	922,632.66	-12,266.85	0.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.982500	499,912.50	98.693310	493,466.55	-6,445.95	0.46
	Original Face:	Base	500,000.000	99.982500	499,912.50	98.693310	493,466.55	-6,445.95	0.46
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.999875	664,999.17	99.999875	664,999.17	0.00	0.63
		Base		99.999875	664,999.17	99.999875	664,999.17	0.00	0.63
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.057103	1,300,742.34	99.699420	1,296,092.46	-4,649.88	1.22
		Base		100.057103	1,300,742.34	99.699420	1,296,092.46	-4,649.88	1.22
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	99.086919	1,089,956.11	-10,043.89	1.03
		Base		100.000000	1,100,000.00	99.086919	1,089,956.11	-10,043.89	1.03
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.515290	1,990,305.80	99.583499	1,991,669.98	1,364.18	1.88
		Base		99.515290	1,990,305.80	99.583499	1,991,669.98	1,364.18	1.88
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.12746	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.607000	714,309.70	4,309.70	0.67
		Base		100.000000	710,000.00	100.607000	714,309.70	4,309.70	0.67
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.65866	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.045190	1,750,790.83	790.83	1.65
		Base		100.000000	1,750,000.00	100.045190	1,750,790.83	790.83	1.65
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.981097	589,888.47	99.830658	589,000.88	-887.59	0.55
		Base		99.981097	589,888.47	99.830658	589,000.88	-887.59	0.55
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					2.55719	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.332443	561,861.68	1,861.68	0.53
		Base		100.000000	560,000.00	100.332443	561,861.68	1,861.68	0.53
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.88938	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.330913	1,003,309.13	3,309.13	0.95
		Base		100.000000	1,000,000.00	100.330913	1,003,309.13	3,309.13	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
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.976773	659,846.70	98.832807	652,296.53	-7,550.17	0.61
		Base		99.976773	659,846.70	98.832807	652,296.53	-7,550.17	0.61
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.128857	440,566.97	99.429404	437,489.38	-3,077.59	0.41
		Base		100.128857	440,566.97	99.429404	437,489.38	-3,077.59	0.41
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.987039	709,907.98	99.815193	708,687.87	-1,220.11	0.67
		Base		99.987039	709,907.98	99.815193	708,687.87	-1,220.11	0.67
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.546768	338,459.01	98.263100	334,094.54	-4,364.47	0.31
	Original Face:	Base	340,000.000	99.546768	338,459.01	98.263100	334,094.54	-4,364.47	0.31
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.994049	2,119,873.84	98.316640	2,084,312.77	-35,561.07	1.96
	Original Face:	Base	2,120,000.000	99.994049	2,119,873.84	98.316640	2,084,312.77	-35,561.07	1.96
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.62813	30 May 2019		
		Local	1,100,000.000	99.986136	1,099,847.50	100.282295	1,103,105.25	3,257.75	1.04
		Base		99.986136	1,099,847.50	100.282295	1,103,105.25	3,257.75	1.04
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.972980	304,917.59	99.558947	303,654.79	-1,262.80	0.29
		Base		99.972980	304,917.59	99.558947	303,654.79	-1,262.80	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.922137	999,221.37	98.083209	980,832.09	-18,389.28	0.92
		Base		99.922137	999,221.37	98.083209	980,832.09	-18,389.28	0.92
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.992108	304,975.93	98.452664	300,280.63	-4,695.30	0.28
		Base		99.992108	304,975.93	98.452664	300,280.63	-4,695.30	0.28
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.105881	1,201,270.57	99.478000	1,193,736.00	-7,534.57	1.12
		Base		100.105881	1,201,270.57	99.478000	1,193,736.00	-7,534.57	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
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	379,754.670	101.290178	384,654.18	98.123284	372,627.75	-12,026.43	0.35
Original Face:		Base	1,419,000.000	101.290178	384,654.18	98.123284	372,627.75	-12,026.43	0.35
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.960493	2,798,893.80	98.677300	2,762,964.40	-35,929.40	2.60
		Base		99.960493	2,798,893.80	98.677300	2,762,964.40	-35,929.40	2.60
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.760400	1,086,364.40	-13,635.60	1.02
		Base		100.000000	1,100,000.00	98.760400	1,086,364.40	-13,635.60	1.02
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	155,795.090	100.733117	156,937.25	98.620980	153,646.64	-3,290.61	0.14
Original Face:		Base	1,000,000.000	100.733117	156,937.25	98.620980	153,646.64	-3,290.61	0.14
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	59,964.870	100.910033	60,510.57	99.364310	59,583.68	-926.89	0.06
Original Face:		Base	1,000,000.000	100.910033	60,510.57	99.364310	59,583.68	-926.89	0.06
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	161,713.230	101.347540	163,892.38	99.639191	161,129.75	-2,762.63	0.15
Original Face:		Base	485,000.000	101.347540	163,892.38	99.639191	161,129.75	-2,762.63	0.15
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	2,319.210	100.150913	2,322.71	99.859390	2,315.95	-6.76	0.00
Original Face:		Base	550,000.000	100.150913	2,322.71	99.859390	2,315.95	-6.76	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,484,444.250	101.120979	1,501,084.56	98.464988	1,461,657.85	-39,426.71	1.38
Original Face:		Base	5,000,000.000	101.120979	1,501,084.56	98.464988	1,461,657.85	-39,426.71	1.38
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.88155	27 Sep 2019		
		Local	1,205,000.000	100.256977	1,208,096.57	100.411477	1,209,958.30	1,861.73	1.14
		Base		100.256977	1,208,096.57	100.411477	1,209,958.30	1,861.73	1.14
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.969629	899,726.66	97.961677	881,655.09	-18,071.57	0.83
		Base		99.969629	899,726.66	97.961677	881,655.09	-18,071.57	0.83

& 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
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.997954	324,993.35	98.644590	320,594.92	-4,398.43	0.30
Original Face:		Base	325,000.000	99.997954	324,993.35	98.644590	320,594.92	-4,398.43	0.30
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.03	15 Nov 2022		
		Local	700,000.000	99.983929	699,887.50	100.252000	701,764.00	1,876.50	0.66
Original Face:		Base	700,000.000	99.983929	699,887.50	100.252000	701,764.00	1,876.50	0.66
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	118,389.900	100.000000	118,389.90	99.849490	118,211.71	-178.19	0.11
Original Face:		Base	1,050,000.000	100.000000	118,389.90	99.849490	118,211.71	-178.19	0.11
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	279,066.200	99.992400	279,044.99	99.761540	278,400.74	-644.25	0.26
Original Face:		Base	995,000.000	99.992400	279,044.99	99.761540	278,400.74	-644.25	0.26
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996686	629,979.12	98.360020	619,668.13	-10,310.99	0.58
Original Face:		Base	630,000.000	99.996686	629,979.12	98.360020	619,668.13	-10,310.99	0.58
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.984168	749,881.26	98.797000	740,977.50	-8,903.76	0.70
Original Face:		Base	750,000.000	99.984168	749,881.26	98.797000	740,977.50	-8,903.76	0.70
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.395072	853,358.11	99.098528	842,337.49	-11,020.62	0.79
		Base		100.395072	853,358.11	99.098528	842,337.49	-11,020.62	0.79
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.14769	15 Apr 2020		
		Local	750,000.000	100.040863	750,306.47	100.600000	754,500.00	4,193.53	0.71
		Base		100.040863	750,306.47	100.600000	754,500.00	4,193.53	0.71
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.845076	499,225.38	99.594661	497,973.31	-1,252.07	0.47
		Base		99.845076	499,225.38	99.594661	497,973.31	-1,252.07	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.009691	1,000,096.91	99.883459	998,834.59	-1,262.32	0.94
		Base		100.009691	1,000,096.91	99.883459	998,834.59	-1,262.32	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.977147	569,869.74	98.968164	564,118.53	-5,751.21	0.53
		Base		99.977147	569,869.74	98.968164	564,118.53	-5,751.21	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	72,475.070	101.403117	73,491.98	99.633370	72,209.35	-1,282.63	0.07
	Original Face:	Base	2,750,000.000	101.403117	73,491.98	99.633370	72,209.35	-1,282.63	0.07
40428HPU0	HSBC USA INC SR UNSECURED 08/18 2					2.0	07 Aug 2018		
		Local	1,000,000.000	99.998149	999,981.49	99.998149	999,981.49	0.00	0.94
		Base		99.998149	999,981.49	99.998149	999,981.49	0.00	0.94
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					3.13313	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.000000	680,000.00	0.00	0.64
		Base		100.000000	680,000.00	100.000000	680,000.00	0.00	0.64
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.17457	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.234033	1,012,363.73	2,363.73	0.95
		Base		100.000000	1,010,000.00	100.234033	1,012,363.73	2,363.73	0.95
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.993665	829,947.42	98.559310	818,042.27	-11,905.15	0.77
	Original Face:	Base	830,000.000	99.993665	829,947.42	98.559310	818,042.27	-11,905.15	0.77
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.990996	254,977.04	98.464490	251,084.45	-3,892.59	0.24
	Original Face:	Base	255,000.000	99.990996	254,977.04	98.464490	251,084.45	-3,892.59	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	273,374.010	99.999334	273,372.19	99.483390	271,961.73	-1,410.46	0.26
	Original Face:	Base	435,000.000	99.999334	273,372.19	99.483390	271,961.73	-1,410.46	0.26
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.11	18 May 2022		
		Local	325,000.000	99.997825	324,992.93	99.997820	324,992.92	-0.01	0.31
	Original Face:	Base	325,000.000	99.997825	324,992.93	99.997820	324,992.92	-0.01	0.31
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.962739	1,499,441.08	98.417363	1,476,260.45	-23,180.63	1.39
		Base		99.962739	1,499,441.08	98.417363	1,476,260.45	-23,180.63	1.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.5814	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.234245	1,002,342.45	2,342.45	0.94
		Base		100.000000	1,000,000.00	100.234245	1,002,342.45	2,342.45	0.94
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	88,762.050	99.998772	88,760.96	99.781190	88,567.83	-193.13	0.08
	Original Face:	Base	565,000.000	99.998772	88,760.96	99.781190	88,567.83	-193.13	0.08
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	162,703.180	99.992840	162,691.53	99.714540	162,238.73	-452.80	0.15
	Original Face:	Base	395,000.000	99.992840	162,691.53	99.714540	162,238.73	-452.80	0.15
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	804,412.620	99.979774	804,249.92	99.467850	800,131.94	-4,117.98	0.75
	Original Face:	Base	900,000.000	99.979774	804,249.92	99.467850	800,131.94	-4,117.98	0.75
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	1,147,000.000	99.180147	1,137,596.29	98.322460	1,127,758.62	-9,837.67	1.06
	Original Face:	Base	1,147,000.000	99.180147	1,137,596.29	98.322460	1,127,758.62	-9,837.67	1.06
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	1,500,000.000	100.188684	1,502,830.26	100.733276	1,510,999.14	8,168.88	1.42
		Base		100.188684	1,502,830.26	100.733276	1,510,999.14	8,168.88	1.42
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.98878	28 Jan 2019		
		Local	1,251,000.000	99.697840	1,247,219.98	100.385566	1,255,823.43	8,603.45	1.18
		Base		99.697840	1,247,219.98	100.385566	1,255,823.43	8,603.45	1.18
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.56378	29 Oct 2020		
		Local	500,000.000	101.250572	506,252.86	102.167305	510,836.53	4,583.67	0.48
		Base		101.250572	506,252.86	102.167305	510,836.53	4,583.67	0.48
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.68625	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.551000	603,306.00	3,306.00	0.57
		Base		100.000000	600,000.00	100.551000	603,306.00	3,306.00	0.57
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	272,553.560	100.000000	272,553.56	99.809170	272,033.45	-520.11	0.26
	Original Face:	Base	1,400,000.000	100.000000	272,553.56	99.809170	272,033.45	-520.11	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
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	340,202.880	99.999791	340,202.17	99.794730	339,504.55	-697.62	0.32
Original Face:		Base	740,000.000	99.999791	340,202.17	99.794730	339,504.55	-697.62	0.32
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.067416	980,674.16	98.064520	980,645.20	-28.96	0.92
Original Face:		Base	1,000,000.000	98.067416	980,674.16	98.064520	980,645.20	-28.96	0.92
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.912815	134,882.30	98.381005	132,814.36	-2,067.94	0.13
		Base		99.912815	134,882.30	98.381005	132,814.36	-2,067.94	0.13
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.5	15 Dec 2019		
		Local	955,000.000	99.504000	950,263.20	99.422852	949,488.24	-774.96	0.89
		Base		99.504000	950,263.20	99.422852	949,488.24	-774.96	0.89
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.13938	22 Nov 2021		
		Local	990,000.000	101.243633	1,002,311.97	101.241566	1,002,291.50	-20.47	0.94
		Base		101.243633	1,002,311.97	101.241566	1,002,291.50	-20.47	0.94
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.998572	899,987.15	99.152353	892,371.18	-7,615.97	0.84
		Base		99.998572	899,987.15	99.152353	892,371.18	-7,615.97	0.84
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.968492	1,369,568.34	98.927937	1,355,312.74	-14,255.60	1.28
		Base		99.968492	1,369,568.34	98.927937	1,355,312.74	-14,255.60	1.28
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.93563	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.802605	1,814,446.89	14,446.89	1.71
		Base		100.000000	1,800,000.00	100.802605	1,814,446.89	14,446.89	1.71
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	711,680.470	99.992499	711,627.09	99.114350	705,377.47	-6,249.62	0.66
Original Face:		Base	840,000.000	99.992499	711,627.09	99.114350	705,377.47	-6,249.62	0.66
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	145,020.770	99.942415	144,937.26	99.759630	144,672.18	-265.08	0.14
Original Face:		Base	600,000.000	99.942415	144,937.26	99.759630	144,672.18	-265.08	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
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.793637	1,297,317.28	99.234700	1,290,051.10	-7,266.18	1.22
Original Face:		Base	1,300,000.000	99.793637	1,297,317.28	99.234700	1,290,051.10	-7,266.18	1.22
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.985858	989,859.99	99.588362	985,924.78	-3,935.21	0.93
		Base		99.985858	989,859.99	99.588362	985,924.78	-3,935.21	0.93
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.959270	659,731.18	98.466388	649,878.16	-9,853.02	0.61
		Base		99.959270	659,731.18	98.466388	649,878.16	-9,853.02	0.61
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.018793	1,000,187.93	99.812540	998,125.40	-2,062.53	0.94
		Base		100.018793	1,000,187.93	99.812540	998,125.40	-2,062.53	0.94
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.687605	1,459,970.27	99.318612	1,440,119.87	-19,850.40	1.36
		Base		100.687605	1,459,970.27	99.318612	1,440,119.87	-19,850.40	1.36
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.993002	419,970.61	98.746920	414,737.06	-5,233.55	0.39
Original Face:		Base	420,000.000	99.993002	419,970.61	98.746920	414,737.06	-5,233.55	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	106,380.180	99.951006	106,328.06	99.842500	106,212.63	-115.43	0.10
Original Face:		Base	1,150,000.000	99.951006	106,328.06	99.842500	106,212.63	-115.43	0.10
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.530534	886,774.81	98.523700	886,713.30	-61.51	0.84
Original Face:		Base	900,000.000	98.530534	886,774.81	98.523700	886,713.30	-61.51	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.985233	334,950.53	98.776290	330,900.57	-4,049.96	0.31
Original Face:		Base	335,000.000	99.985233	334,950.53	98.776290	330,900.57	-4,049.96	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	457,239.160	99.736744	456,035.45	99.075970	453,014.13	-3,021.32	0.43
Original Face:		Base	500,000.000	99.736744	456,035.45	99.075970	453,014.13	-3,021.32	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
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					2.92769	15 Jan 2019		
		Local	500,000.000	100.112850	500,564.25	100.367000	501,835.00	1,270.75	0.47
		Base		100.112850	500,564.25	100.367000	501,835.00	1,270.75	0.47
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.306241	674,057.94	99.760650	670,391.57	-3,666.37	0.63
		Base		100.306241	674,057.94	99.760650	670,391.57	-3,666.37	0.63
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					2.42625	01 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.000000	1,400,000.00	0.00	1.32
		Base		100.000000	1,400,000.00	100.000000	1,400,000.00	0.00	1.32
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.945916	249,864.79	98.530718	246,326.80	-3,537.99	0.23
		Base		99.945916	249,864.79	98.530718	246,326.80	-3,537.99	0.23
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.344368	265,529.79	-4,470.21	0.25
		Base		100.000000	270,000.00	98.344368	265,529.79	-4,470.21	0.25
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.910522	999,105.22	99.490155	994,901.55	-4,203.67	0.94
		Base		99.910522	999,105.22	99.490155	994,901.55	-4,203.67	0.94
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.877628	779,045.50	98.220525	766,120.10	-12,925.40	0.72
		Base		99.877628	779,045.50	98.220525	766,120.10	-12,925.40	0.72
747525AM5	QUALCOMM INC SR UNSECURED 05/19 1.85					1.85	20 May 2019		
		Local	1,200,000.000	100.106056	1,201,272.67	100.006456	1,200,077.47	-1,195.20	1.13
		Base		100.106056	1,201,272.67	100.006456	1,200,077.47	-1,195.20	1.13
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					2.78125	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.421600	798,351.72	3,351.72	0.75
		Base		100.000000	795,000.00	100.421600	798,351.72	3,351.72	0.75
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.464146	1,065,373.53	99.477320	1,044,511.86	-20,861.67	0.98
		Base		101.464146	1,065,373.53	99.477320	1,044,511.86	-20,861.67	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.991865	1,534,875.13	99.991865	1,534,875.13	0.00	1.45
		Base		99.991865	1,534,875.13	99.991865	1,534,875.13	0.00	1.45
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	266,875.510	99.998359	266,871.13	99.664100	265,979.08	-892.05	0.25
Original Face:		Base	440,000.000	99.998359	266,871.13	99.664100	265,979.08	-892.05	0.25
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.992584	319,976.27	99.076880	317,046.02	-2,930.25	0.30
Original Face:		Base	320,000.000	99.992584	319,976.27	99.076880	317,046.02	-2,930.25	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	396,934.880	99.826397	396,245.79	99.518940	395,025.39	-1,220.40	0.37
Original Face:		Base	750,000.000	99.826397	396,245.79	99.518940	395,025.39	-1,220.40	0.37
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	545,000.000	99.993857	544,966.52	98.360070	536,062.38	-8,904.14	0.50
Original Face:		Base	545,000.000	99.993857	544,966.52	98.360070	536,062.38	-8,904.14	0.50
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.70805	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.310483	687,126.81	2,126.81	0.65
		Base		100.000000	685,000.00	100.310483	687,126.81	2,126.81	0.65
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.36457	04 Mar 2021		
		Local	500,000.000	101.869706	509,348.53	102.437678	512,188.39	2,839.86	0.48
		Base		101.869706	509,348.53	102.437678	512,188.39	2,839.86	0.48
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	1,000,000.000	100.656323	1,006,563.23	101.046100	1,010,461.00	3,897.77	0.95
		Base		100.656323	1,006,563.23	101.046100	1,010,461.00	3,897.77	0.95
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.65769	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	99.948167	599,689.00	-311.00	0.56
		Base		100.000000	600,000.00	99.948167	599,689.00	-311.00	0.56
US DOLLAR Total									
		Local	93,682,799.210		93,630,627.06		93,185,777.89	-444,849.17	87.77
Original Face:		Base	46,841,000.000		93,630,627.06		93,185,777.89	-444,849.17	87.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		93,682,799.210	Base	93,630,627.06		93,185,777.89	-444,849.17	87.77
	Original Face:	46,841,000.000						

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

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		106,726,836.270	Base	106,668,258.98		106,167,437.83	-500,821.15	100.00
Original Face:		46,841,000.000						

& 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	-0.020	1.000000	-0.02	1.000000	-0.02	0.00	0.00
		Base		1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		Local	-0.020		-0.02		-0.02	0.00	0.00
		Base			-0.02		-0.02	0.00	0.00
CASH Total									
		Base	-0.020		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		Local	10,000,000.000	99.892667	9,989,266.67	99.892667	9,989,266.67	0.00	1.04
		Base		99.892667	9,989,266.67	99.892667	9,989,266.67	0.00	1.04
912796MF3	TREASURY BILL 06/18 0.00000					1.5003	21 Jun 2018		
		Local	20,000,000.000	99.916650	19,983,330.00	99.916650	19,983,330.00	0.00	2.09
		Base		99.916650	19,983,330.00	99.916650	19,983,330.00	0.00	2.09
912796MK2	TREASURY BILL 07/18 0.00000					1.5775	19 Jul 2018		
		Local	20,000,000.000	99.789133	19,957,826.67	99.789133	19,957,826.67	0.00	2.09
		Base		99.789133	19,957,826.67	99.789133	19,957,826.67	0.00	2.09
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	98.948380	19,789,676.00	98.778208	19,755,641.60	-34,034.40	2.06
		Base		98.948380	19,789,676.00	98.778208	19,755,641.60	-34,034.40	2.06
912796PM5	TREASURY BILL 06/18 0.00000					1.635	28 Jun 2018		
		Local	50,000,000.000	99.882670	49,941,335.00	99.882670	49,941,335.00	0.00	5.22
		Base		99.882670	49,941,335.00	99.882670	49,941,335.00	0.00	5.22

& 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
912796PN3	TREASURY BILL 07/18 0.00000					1.5613	05 Jul 2018		
		Local	10,000,000.000	99.852544	9,985,254.39	99.852544	9,985,254.39	0.00	1.04
		Base		99.852544	9,985,254.39	99.852544	9,985,254.39	0.00	1.04
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		Local	20,000,000.000	99.823643	19,964,728.61	99.823643	19,964,728.61	0.00	2.09
		Base		99.823643	19,964,728.61	99.823643	19,964,728.61	0.00	2.09
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	20,000,000.000	99.719450	19,943,889.99	99.719450	19,943,889.99	0.00	2.08
		Base		99.719450	19,943,889.99	99.719450	19,943,889.99	0.00	2.08
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.687334	19,937,466.83	99.687334	19,937,466.83	0.00	2.08
		Base		99.687334	19,937,466.83	99.687334	19,937,466.83	0.00	2.08
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.75	01 Jun 2018		
		Local	135,102,064.620	100.000000	135,102,064.62	100.000000	135,102,064.62	0.00	14.12
		Base		100.000000	135,102,064.62	100.000000	135,102,064.62	0.00	14.12
979QHR003	SOUTH STREET REPO					1.89	01 Jun 2018		
		Local	31,955,341.360	100.000000	31,955,341.36	100.000000	31,955,341.36	0.00	3.34
		Base		100.000000	31,955,341.36	100.000000	31,955,341.36	0.00	3.34
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		Local	3,504,441.780	100.000000	3,504,441.78	100.000000	3,504,441.78	0.00	0.37
		Base		100.000000	3,504,441.78	100.000000	3,504,441.78	0.00	0.37
US DOLLAR Total									
		Local	360,561,847.760		360,054,621.92		360,020,587.52	-34,034.40	37.61
		Base			360,054,621.92		360,020,587.52	-34,034.40	37.61
CASH EQUIVALENT Total									
		Base	360,561,847.760		360,054,621.92		360,020,587.52	-34,034.40	37.61

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
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	9,784,565.240	101.399646	9,921,514.48	98.150190	9,603,569.37	-317,945.11	1.00
Original Face:		Base	20,540,000.000	101.399646	9,921,514.48	98.150190	9,603,569.37	-317,945.11	1.00
31315LYN2	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
		Local	5,000,000.000	99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	0.52
		Base		99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	0.52
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	11,478,594.400	105.094783	12,063,403.90	100.567833	11,543,773.65	-519,630.25	1.21
Original Face:		Base	24,487,993.000	105.094783	12,063,403.90	100.567833	11,543,773.65	-519,630.25	1.21
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,153,629.200	104.992541	4,361,000.85	100.569251	4,177,273.78	-183,727.07	0.44
Original Face:		Base	10,000,000.000	104.992541	4,361,000.85	100.569251	4,177,273.78	-183,727.07	0.44
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.53125	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.475467	20,095,093.40	95,093.40	2.10
		Base		100.000000	20,000,000.00	100.475467	20,095,093.40	95,093.40	2.10
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.388	03 Jan 2022		
		Local	5,000,000.000	100.285418	5,014,270.88	100.521180	5,026,059.00	11,788.12	0.53
		Base		100.285418	5,014,270.88	100.521180	5,026,059.00	11,788.12	0.53
313313XB9	FED FARM CRD DISCOUNT NT DISCOUNT NOT 05/18 0.00000						21 May 2018		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.94
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.94
313385QN9	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/17 0.00000						15 Dec 2017		
		Local	0.000	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base		0.000000	-0.06	0.000000	0.00	0.06	0.00
313385TJ5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/18 0.00000						21 Feb 2018		
		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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385TR7	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/18 0.00000					0.01	28 Feb 2018		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
313385TX4	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/18 0.00000						06 Mar 2018		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
313385WU6	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000						14 May 2018		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
313385YC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						15 Jun 2018		
		Local	17,400,000.000	99.942444	17,389,985.33	99.942444	17,389,985.33	0.00	1.82
		Base		99.942444	17,389,985.33	99.942444	17,389,985.33	0.00	1.82
313385YH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	20 Jun 2018		
		Local	40,000,000.000	99.920833	39,968,333.33	99.920833	39,968,333.33	0.00	4.18
		Base		99.920833	39,968,333.33	99.920833	39,968,333.33	0.00	4.18
313385YK6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						22 Jun 2018		
		Local	20,000,000.000	99.911917	19,982,383.33	99.911917	19,982,383.33	0.00	2.09
		Base		99.911917	19,982,383.33	99.911917	19,982,383.33	0.00	2.09
313385YN0	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
		Local	20,500,000.000	99.898667	20,479,226.67	99.898667	20,479,226.67	0.00	2.14
		Base		99.898667	20,479,226.67	99.898667	20,479,226.67	0.00	2.14
313385YP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						26 Jun 2018		
		Local	10,000,000.000	99.901389	9,990,138.89	99.901389	9,990,138.89	0.00	1.04
		Base		99.901389	9,990,138.89	99.901389	9,990,138.89	0.00	1.04
313385YS9	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						29 Jun 2018		
		Local	20,000,000.000	99.889556	19,977,911.11	99.889556	19,977,911.11	0.00	2.09
		Base		99.889556	19,977,911.11	99.889556	19,977,911.11	0.00	2.09
313385YY6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000						05 Jul 2018		
		Local	10,000,000.000	99.851722	9,985,172.22	99.851722	9,985,172.22	0.00	1.04
		Base		99.851722	9,985,172.22	99.851722	9,985,172.22	0.00	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
313397XR7	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						04 Jun 2018		
		Local	10,000,000.000	99.988083	9,998,808.33	99.988083	9,998,808.33	0.00	1.04
		Base		99.988083	9,998,808.33	99.988083	9,998,808.33	0.00	1.04
313397YH8	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						20 Jun 2018		
		Local	10,000,000.000	99.923472	9,992,347.22	99.923472	9,992,347.22	0.00	1.04
		Base		99.923472	9,992,347.22	99.923472	9,992,347.22	0.00	1.04
313397YW5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/18 0.00000						03 Jul 2018		
		Local	10,000,000.000	99.869333	9,986,933.33	99.869333	9,986,933.33	0.00	1.04
		Base		99.869333	9,986,933.33	99.869333	9,986,933.33	0.00	1.04
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.996277	19,999,255.46	99.638400	19,927,680.00	-71,575.46	2.08
		Base		99.996277	19,999,255.46	99.638400	19,927,680.00	-71,575.46	2.08
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.08125	23 Nov 2018		
		Local	20,000,000.000	99.970776	19,994,155.21	100.108907	20,021,781.40	27,626.19	2.09
		Base		99.970776	19,994,155.21	100.108907	20,021,781.40	27,626.19	2.09
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	99.527100	6,842,488.13	-32,511.87	0.71
		Base		100.000000	6,875,000.00	99.527100	6,842,488.13	-32,511.87	0.71
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.29275	22 Jan 2021		
		Local	10,000,000.000	99.989425	9,998,942.53	100.841541	10,084,154.10	85,211.57	1.05
		Base		99.989425	9,998,942.53	100.841541	10,084,154.10	85,211.57	1.05
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.12275	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.170868	5,008,543.40	8,543.40	0.52
		Base		100.000000	5,000,000.00	100.170868	5,008,543.40	8,543.40	0.52
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.06871	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.199354	10,019,935.40	19,935.40	1.05
		Base		100.000000	10,000,000.00	100.199354	10,019,935.40	19,935.40	1.05
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.14538	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.366372	10,036,637.20	36,637.20	1.05
		Base		100.000000	10,000,000.00	100.366372	10,036,637.20	36,637.20	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
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.305000	5,660,385.00	-39,615.00	0.59
		Base		100.000000	5,700,000.00	99.305000	5,660,385.00	-39,615.00	0.59
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.5	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.810500	4,092,230.50	-7,769.50	0.43
		Base		100.000000	4,100,000.00	99.810500	4,092,230.50	-7,769.50	0.43
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.986611	8,998,795.00	99.467400	8,952,066.00	-46,729.00	0.94
		Base		99.986611	8,998,795.00	99.467400	8,952,066.00	-46,729.00	0.94
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.774000	9,877,400.00	-122,600.00	1.03
		Base		100.000000	10,000,000.00	98.774000	9,877,400.00	-122,600.00	1.03
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.966150	9,996,614.96	99.165300	9,916,530.00	-80,084.96	1.04
		Base		99.966150	9,996,614.96	99.165300	9,916,530.00	-80,084.96	1.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	529,599.800	100.142534	530,354.66	99.324120	526,020.34	-4,334.32	0.05
	Original Face:	Base	5,000,000.000	100.142534	530,354.66	99.324120	526,020.34	-4,334.32	0.05
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,830,101.090	99.748148	4,817,936.36	92.450070	4,465,431.84	-352,504.52	0.47
	Original Face:	Base	11,452,445.000	99.748148	4,817,936.36	92.450070	4,465,431.84	-352,504.52	0.47
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,129,502.230	100.310111	6,148,510.52	91.483640	5,607,491.75	-541,018.77	0.59
	Original Face:	Base	11,058,708.000	100.310111	6,148,510.52	91.483640	5,607,491.75	-541,018.77	0.59
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	12,141,056.050	102.034242	12,388,034.49	99.467200	12,076,368.50	-311,665.99	1.26
	Original Face:	Base	38,900,000.000	102.034242	12,388,034.49	99.467200	12,076,368.50	-311,665.99	1.26
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					2.06426	25 Nov 2018		
		Local	8,348,759.720	100.142089	8,360,622.43	99.949860	8,344,573.65	-16,048.78	0.87
	Original Face:	Base	26,125,000.000	100.142089	8,360,622.43	99.949860	8,344,573.65	-16,048.78	0.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.23426	25 Apr 2020		
		Local	1,886,161.100	99.986571	1,885,907.81	100.025670	1,886,645.28	737.47	0.20
Original Face:		Base	5,000,000.000	99.986571	1,885,907.81	100.025670	1,886,645.28	737.47	0.20
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	816,084.950	98.476324	803,650.46	99.376070	810,993.15	7,342.69	0.08
Original Face:		Base	5,000,000.000	98.476324	803,650.46	99.376070	810,993.15	7,342.69	0.08
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	132,812.700	101.821309	135,231.63	100.437490	133,393.74	-1,837.89	0.01
Original Face:		Base	5,000,000.000	101.821309	135,231.63	100.437490	133,393.74	-1,837.89	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	12,311.250	101.707625	12,521.48	99.960610	12,306.40	-215.08	0.00
Original Face:		Base	5,000,000.000	101.707625	12,521.48	99.960610	12,306.40	-215.08	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,140,644.900	99.975620	3,139,879.22	96.337500	3,025,618.78	-114,260.44	0.32
Original Face:		Base	10,000,000.000	99.975620	3,139,879.22	96.337500	3,025,618.78	-114,260.44	0.32
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,309,563.600	103.168913	2,382,751.65	98.533390	2,275,691.31	-107,060.34	0.24
Original Face:		Base	10,000,000.000	103.168913	2,382,751.65	98.533390	2,275,691.31	-107,060.34	0.24
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,493,178.570	100.798030	3,521,055.20	96.431750	3,368,533.23	-152,521.97	0.35
Original Face:		Base	12,022,600.000	100.798030	3,521,055.20	96.431750	3,368,533.23	-152,521.97	0.35
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,898,457.820	100.396966	5,921,872.72	95.176940	5,613,971.66	-307,901.06	0.59
Original Face:		Base	15,363,692.000	100.396966	5,921,872.72	95.176940	5,613,971.66	-307,901.06	0.59
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	9,093,742.800	101.687329	9,247,184.18	96.031160	8,732,826.70	-514,357.48	0.91
Original Face:		Base	24,000,000.000	101.687329	9,247,184.18	96.031160	8,732,826.70	-514,357.48	0.91
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,453,583.900	100.368127	2,462,616.21	97.870660	2,401,338.76	-61,277.45	0.25
Original Face:		Base	10,000,000.000	100.368127	2,462,616.21	97.870660	2,401,338.76	-61,277.45	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
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	7,162,078.550	100.826340	7,221,261.64	98.188300	7,032,323.17	-188,938.47	0.73
Original Face:		Base	29,723,368.000	100.826340	7,221,261.64	98.188300	7,032,323.17	-188,938.47	0.73
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,582,712.520	101.784790	1,610,960.61	94.476400	1,495,289.81	-115,670.80	0.16
Original Face:		Base	9,815,000.000	101.784790	1,610,960.61	94.476400	1,495,289.81	-115,670.80	0.16
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,667,514.930	100.160891	2,671,806.71	97.589800	2,603,222.49	-68,584.22	0.27
Original Face:		Base	4,690,000.000	100.160891	2,671,806.71	97.589800	2,603,222.49	-68,584.22	0.27
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,842,368.700	101.923450	9,012,447.26	99.049580	8,758,329.06	-254,118.20	0.92
Original Face:		Base	10,000,000.000	101.923450	9,012,447.26	99.049580	8,758,329.06	-254,118.20	0.92
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,362,822.700	101.997928	1,390,050.92	97.515850	1,328,968.14	-61,082.78	0.14
Original Face:		Base	10,000,000.000	101.997928	1,390,050.92	97.515850	1,328,968.14	-61,082.78	0.14
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,632,580.380	101.745379	7,765,797.84	99.363143	7,583,971.76	-181,826.08	0.79
Original Face:		Base	19,415,417.000	101.745379	7,765,797.84	99.363143	7,583,971.76	-181,826.08	0.79
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,592,603.860	110.425628	1,758,642.82	111.287830	1,772,374.28	13,731.46	0.19
Original Face:		Base	12,777,000.000	110.425628	1,758,642.82	111.287830	1,772,374.28	13,731.46	0.19
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	374,633.800	106.203789	397,875.29	108.500530	406,479.66	8,604.37	0.04
Original Face:		Base	10,000,000.000	106.203789	397,875.29	108.500530	406,479.66	8,604.37	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	444,556.750	104.540039	464,739.80	102.262560	454,615.11	-10,124.69	0.05
Original Face:		Base	5,000,000.000	104.540039	464,739.80	102.262560	454,615.11	-10,124.69	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	684,353.600	103.132337	705,789.86	102.537870	701,721.60	-4,068.26	0.07
Original Face:		Base	16,000,000.000	103.132337	705,789.86	102.537870	701,721.60	-4,068.26	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	321,708.150	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.03
Original Face:		Base	5,000,000.000	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.03
31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,609,113.100	101.713899	3,670,969.65	99.638779	3,596,076.23	-74,893.42	0.38
Original Face:		Base	10,000,000.000	101.713899	3,670,969.65	99.638779	3,596,076.23	-74,893.42	0.38
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,831,251.700	101.805397	1,864,313.07	99.442218	1,821,037.31	-43,275.76	0.19
Original Face:		Base	4,245,000.000	101.805397	1,864,313.07	99.442218	1,821,037.31	-43,275.76	0.19
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	1,855,917.770	102.955328	1,910,766.22	102.852438	1,908,856.67	-1,909.55	0.20
Original Face:		Base	9,875,825.000	102.955328	1,910,766.22	102.852438	1,908,856.67	-1,909.55	0.20
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,580,427.800	101.075329	4,629,682.48	96.369540	4,414,137.20	-215,545.28	0.46
Original Face:		Base	10,000,000.000	101.075329	4,629,682.48	96.369540	4,414,137.20	-215,545.28	0.46
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,780,870.540	99.674264	1,775,069.60	98.826070	1,759,964.37	-15,105.23	0.18
Original Face:		Base	2,000,000.000	99.674264	1,775,069.60	98.826070	1,759,964.37	-15,105.23	0.18
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,705,454.000	100.136515	4,711,877.64	98.647540	4,641,814.62	-70,063.02	0.48
Original Face:		Base	5,000,000.000	100.136515	4,711,877.64	98.647540	4,641,814.62	-70,063.02	0.48
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,822,514.500	101.592540	3,883,389.59	99.501990	3,803,478.00	-79,911.59	0.40
Original Face:		Base	10,000,000.000	101.592540	3,883,389.59	99.501990	3,803,478.00	-79,911.59	0.40
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,903,166.600	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.48
Original Face:		Base	10,000,000.000	95.201613	4,667,893.71	94.518880	4,634,418.15	-33,475.56	0.48
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,295,798.900	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	0.71
Original Face:		Base	10,000,000.000	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	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
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.5	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	99.178710	11,539,475.64	-95,557.36	1.21
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	99.178710	11,539,475.64	-95,557.36	1.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,646,357.750	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.46
Original Face:		Base	5,000,000.000	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.46
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,931,644.300	100.883256	4,975,203.34	98.672210	4,866,162.42	-109,040.92	0.51
Original Face:		Base	10,000,000.000	100.883256	4,975,203.34	98.672210	4,866,162.42	-109,040.92	0.51
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,171,479.300	100.243657	5,184,079.96	98.207020	5,078,755.71	-105,324.25	0.53
Original Face:		Base	10,000,000.000	100.243657	5,184,079.96	98.207020	5,078,755.71	-105,324.25	0.53
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,894,075.880	95.637822	3,724,209.35	93.836320	3,654,057.50	-70,151.85	0.38
Original Face:		Base	4,000,000.000	95.637822	3,724,209.35	93.836320	3,654,057.50	-70,151.85	0.38
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,851,053.050	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.48
Original Face:		Base	5,000,000.000	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.48
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,467,680.000	99.893311	9,457,579.02	97.015700	9,185,136.03	-272,442.99	0.96
Original Face:		Base	10,000,000.000	99.893311	9,457,579.02	97.015700	9,185,136.03	-272,442.99	0.96
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	101.673469	16,346,043.67	101.476300	16,314,344.75	-31,698.92	1.70
		Base		101.673469	16,346,043.67	101.476300	16,314,344.75	-31,698.92	1.70
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.50
		Base		99.499514	4,974,975.69	96.320312	4,816,015.60	-158,960.09	0.50
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		10,000,000.000	Local	100.086775	10,008,677.53	100.086775	10,008,677.53	0.00	1.05
			Base	100.086775	10,008,677.53	100.086775	10,008,677.53	0.00	1.05
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.52
			Base	99.844193	4,992,209.66	99.460938	4,973,046.90	-19,162.76	0.52
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		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
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		30,000,000.000	Local	100.019114	30,005,734.06	100.019114	30,005,734.06	0.00	3.13
			Base	100.019114	30,005,734.06	100.019114	30,005,734.06	0.00	3.13
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	1.03
			Base	99.162966	9,916,296.60	98.902344	9,890,234.40	-26,062.20	1.03
US DOLLAR Total									
		601,934,121.450	Local		603,271,412.99		597,115,442.60	-6,155,970.39	62.39
	Original Face:	508,127,081.000	Base		603,271,412.99		597,115,442.60	-6,155,970.39	62.39
FIXED INCOME Total									
		601,934,121.450	Base		603,271,412.99		597,115,442.60	-6,155,970.39	62.39
	Original Face:	508,127,081.000							

& 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								
		962,495,969.190	Base	963,326,034.89		957,136,030.10	-6,190,004.79	100.00
Original Face:		508,127,081.000						

& 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	7,515,151.080	1.000000	7,515,151.08	1.000000	7,515,151.08	0.00	0.45
		Base		1.000000	7,515,151.08	1.000000	7,515,151.08	0.00	0.45
US DOLLAR Total									
		Local	7,515,151.080		7,515,151.08		7,515,151.08	0.00	0.45
		Base			7,515,151.08		7,515,151.08	0.00	0.45
CASH Total									
		Base	7,515,151.080		7,515,151.08		7,515,151.08	0.00	0.45
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EFS8	APPLE INC					1.91	26 Jun 2018		
		Local	25,000,000.000	99.867361	24,966,840.28	99.867361	24,966,840.28	0.00	1.51
		Base		99.867361	24,966,840.28	99.867361	24,966,840.28	0.00	1.51
03948HFM8	ARCHER DANIELS MIDLA					1.85	21 Jun 2018		
		Local	25,000,000.000	99.897222	24,974,305.56	99.897222	24,974,305.56	0.00	1.51
		Base		99.897222	24,974,305.56	99.897222	24,974,305.56	0.00	1.51
04821UF56	ATLANTIC ASSET SECUR					2.1	05 Jun 2018		
		Local	25,000,000.000	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.51
		Base		99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.51
09702MFL2	BOEING CO.					1.9	20 Jun 2018		
		Local	25,000,000.000	99.899722	24,974,930.56	99.899722	24,974,930.56	0.00	1.51
		Base		99.899722	24,974,930.56	99.899722	24,974,930.56	0.00	1.51
15060YFB1	CEDAR SPRING CPTL CO					2.22	11 Jun 2018		
		Local	25,000,000.000	99.938333	24,984,583.33	99.938333	24,984,583.33	0.00	1.51
		Base		99.938333	24,984,583.33	99.938333	24,984,583.33	0.00	1.51

& 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
16677KF16	CHEVRON CORP					1.83	01 Jun 2018		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
16677KG23	CHEVRON CORP					1.9	02 Jul 2018		
		25,000,000.000	Local	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.51
			Base	99.836389	24,959,097.22	99.836389	24,959,097.22	0.00	1.51
2063C1FD7	CONCORD MIN CPTL CO					1.95	13 Jun 2018		
		25,000,000.000	Local	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	1.51
			Base	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	1.51
2063C1GQ7	CONCORD MIN CPTL CO					2.35	24 Jul 2018		
		25,000,000.000	Local	99.654028	24,913,506.94	99.654028	24,913,506.94	0.00	1.50
			Base	99.654028	24,913,506.94	99.654028	24,913,506.94	0.00	1.50
22599G006	CREDIT AGRICOLE REPO REPO					1.76	01 Jun 2018		
		227,228,601.630	Local	100.000000	227,228,601.63	100.000000	227,228,601.63	0.00	13.72
			Base	100.000000	227,228,601.63	100.000000	227,228,601.63	0.00	13.72
22599G006	CREDIT AGRICOLE REPO REPO					1.71	05 Jun 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.04
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.04
2284K1G98	CROWN POINT CAP CO.					2.3	09 Jul 2018		
		25,000,000.000	Local	99.757222	24,939,305.55	99.757222	24,939,305.55	0.00	1.51
			Base	99.757222	24,939,305.55	99.757222	24,939,305.55	0.00	1.51
2284K1HL0	CROWN POINT CAP CO.					2.3	20 Aug 2018		
		25,000,000.000	Local	99.488889	24,872,222.22	99.488889	24,872,222.22	0.00	1.50
			Base	99.488889	24,872,222.22	99.488889	24,872,222.22	0.00	1.50
30229BFM4	EXXON MOBIL CORP					1.85	21 Jun 2018		
		50,000,000.000	Local	99.897222	49,948,611.11	99.897222	49,948,611.11	0.00	3.02
			Base	99.897222	49,948,611.11	99.897222	49,948,611.11	0.00	3.02
36955EFD5	GEN DYNAMICS CORP					2.0	13 Jun 2018		
		25,000,000.000	Local	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	1.51
			Base	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	1.51

& 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
36955EGA0	GEN DYNAMICS CORP					1.95	10 Jul 2018		
		5,000,000.000	Local	99.788750	4,989,437.50	99.788750	4,989,437.50	0.00	0.30
			Base	99.788750	4,989,437.50	99.788750	4,989,437.50	0.00	0.30
38346MFJ8	GOTHAM FDG CORP					1.88	18 Jun 2018		
		15,518,000.000	Local	99.911222	15,504,223.46	99.911222	15,504,223.46	0.00	0.94
			Base	99.911222	15,504,223.46	99.911222	15,504,223.46	0.00	0.94
38346MGX6	GOTHAM FDG CORP					2.28	31 Jul 2018		
		25,000,000.000	Local	99.620000	24,905,000.00	99.620000	24,905,000.00	0.00	1.50
			Base	99.620000	24,905,000.00	99.620000	24,905,000.00	0.00	1.50
40588MF44	HALKIN FINANCE LLC USC					2.03	04 Jun 2018		
		20,000,000.000	Local	99.983083	19,996,616.67	99.983083	19,996,616.67	0.00	1.21
			Base	99.983083	19,996,616.67	99.983083	19,996,616.67	0.00	1.21
40588MHE0	HALKIN FINANCE LLC USC					2.32	14 Aug 2018		
		25,000,000.000	Local	99.523111	24,880,777.78	99.523111	24,880,777.78	0.00	1.50
			Base	99.523111	24,880,777.78	99.523111	24,880,777.78	0.00	1.50
45113VF62	IBM CREDIT LLC					1.9	06 Jun 2018		
		25,000,000.000	Local	99.973611	24,993,402.78	99.973611	24,993,402.78	0.00	1.51
			Base	99.973611	24,993,402.78	99.973611	24,993,402.78	0.00	1.51
45113VGB0	IBM CREDIT LLC					2.06	11 Jul 2018		
		25,000,000.000	Local	99.771111	24,942,777.78	99.771111	24,942,777.78	0.00	1.51
			Base	99.771111	24,942,777.78	99.771111	24,942,777.78	0.00	1.51
45779QF50	INSTITUTIONAL SECURED					2.01	05 Jun 2018		
		14,420,000.000	Local	99.977667	14,416,779.53	99.977667	14,416,779.53	0.00	0.87
			Base	99.977667	14,416,779.53	99.977667	14,416,779.53	0.00	0.87
45779QFF8	INSTITUTIONAL SECURED					1.95	15 Jun 2018		
		3,810,000.000	Local	99.924167	3,807,110.75	99.924167	3,807,110.75	0.00	0.23
			Base	99.924167	3,807,110.75	99.924167	3,807,110.75	0.00	0.23
45826FFN8	INTEL CORPORATION					1.9	22 Jun 2018		
		17,450,000.000	Local	99.889167	17,430,659.58	99.889167	17,430,659.58	0.00	1.05
			Base	99.889167	17,430,659.58	99.889167	17,430,659.58	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
45826FFV0	INTEL CORPORATION					1.9	29 Jun 2018		
		21,000,000.000	Local	99.852222	20,968,966.67	99.852222	20,968,966.67	0.00	1.27
			Base	99.852222	20,968,966.67	99.852222	20,968,966.67	0.00	1.27
48803TGQ1	KELLS FDG LLC					1.93	18 Jun 2018		
		25,000,000.000	Local	99.908861	24,977,215.28	99.908861	24,977,215.28	0.00	1.51
			Base	99.908861	24,977,215.28	99.908861	24,977,215.28	0.00	1.51
52952MFB1	LEXINGTN PKR CAP CO LL					2.0	11 Jun 2018		
		25,000,000.000	Local	99.944444	24,986,111.11	99.944444	24,986,111.11	0.00	1.51
			Base	99.944444	24,986,111.11	99.944444	24,986,111.11	0.00	1.51
52952MG95	LEXINGTN PKR CAP CO LL					2.15	09 Jul 2018		
		25,000,000.000	Local	99.773056	24,943,263.89	99.773056	24,943,263.89	0.00	1.51
			Base	99.773056	24,943,263.89	99.773056	24,943,263.89	0.00	1.51
53127UH11	LIBERTY FUNDING LLC					2.28	01 Aug 2018		
		15,500,000.000	Local	99.613667	15,440,118.34	99.613667	15,440,118.34	0.00	0.93
			Base	99.613667	15,440,118.34	99.613667	15,440,118.34	0.00	0.93
62455BFC4	MOUNTCLIFF					1.97	12 Jun 2018		
		30,000,000.000	Local	99.939806	29,981,941.67	99.939806	29,981,941.67	0.00	1.81
			Base	99.939806	29,981,941.67	99.939806	29,981,941.67	0.00	1.81
62455BG25	MOUNTCLIFF					2.1	02 Jul 2018		
		20,000,000.000	Local	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	1.21
			Base	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	1.21
63743DFJ5	NATL RURAL UTIL COOP					1.84	18 Jun 2018		
		25,000,000.000	Local	99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	1.51
			Base	99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	1.51
63763QFM4	NATIONAL SECS CLEARING					1.91	21 Jun 2018		
		25,000,000.000	Local	99.893889	24,973,472.22	99.893889	24,973,472.22	0.00	1.51
			Base	99.893889	24,973,472.22	99.893889	24,973,472.22	0.00	1.51
66844DFV9	NORTHWESTERN UNIVERS					2.05	29 Jun 2018		
		30,000,000.000	Local	99.840556	29,952,166.67	99.840556	29,952,166.67	0.00	1.81
			Base	99.840556	29,952,166.67	99.840556	29,952,166.67	0.00	1.81

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UGR8	OLD LINE FUNDING LLC					2.24	25 Jul 2018		
		25,000,000.000	Local	99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	1.50
			Base	99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	1.50
69372BFB1	PACCAR FINANCIAL COR					1.8	11 Jun 2018		
		20,192,000.000	Local	99.950000	20,181,904.00	99.950000	20,181,904.00	0.00	1.22
			Base	99.950000	20,181,904.00	99.950000	20,181,904.00	0.00	1.22
77119MFE2	ROCHE HOLDING INC					1.85	14 Jun 2018		
		25,000,000.000	Local	99.933194	24,983,298.61	99.933194	24,983,298.61	0.00	1.51
			Base	99.933194	24,983,298.61	99.933194	24,983,298.61	0.00	1.51
82124MF13	SHEFFIELD RECEIVABLE					1.74	01 Jun 2018		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
82124MH29	SHEFFIELD RECEIVABLE					2.27	02 Aug 2018		
		25,000,000.000	Local	99.609056	24,902,263.89	99.609056	24,902,263.89	0.00	1.50
			Base	99.609056	24,902,263.89	99.609056	24,902,263.89	0.00	1.50
88580DFU3	3M CO					1.84	28 Jun 2018		
		28,750,000.000	Local	99.862000	28,710,325.00	99.862000	28,710,325.00	0.00	1.73
			Base	99.862000	28,710,325.00	99.862000	28,710,325.00	0.00	1.73
90328BFL0	USAA CAPITAL CORP					1.75	20 Jun 2018		
		25,000,000.000	Local	99.907639	24,976,909.72	99.907639	24,976,909.72	0.00	1.51
			Base	99.907639	24,976,909.72	99.907639	24,976,909.72	0.00	1.51
90477EG24	UNILEVER CAPITAL CRP					1.95	02 Jul 2018		
		5,040,000.000	Local	99.832083	5,031,537.00	99.832083	5,031,537.00	0.00	0.30
			Base	99.832083	5,031,537.00	99.832083	5,031,537.00	0.00	0.30
9113A3G24	UNITED PARCEL SERVIC					1.82	02 Jul 2018		
		25,000,000.000	Local	99.843278	24,960,819.44	99.843278	24,960,819.44	0.00	1.51
			Base	99.843278	24,960,819.44	99.843278	24,960,819.44	0.00	1.51
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.7	07 Jun 2018		
		2,396,469.200	Local	100.000000	2,396,469.20	100.000000	2,396,469.20	0.00	0.14
			Base	100.000000	2,396,469.20	100.000000	2,396,469.20	0.00	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
92646LF47	VICTORY RECEIVABLES					1.91	04 Jun 2018		
		8,000,000.000	Local	99.984083	7,998,726.67	99.984083	7,998,726.67	0.00	0.48
			Base	99.984083	7,998,726.67	99.984083	7,998,726.67	0.00	0.48
92646LG20	VICTORY RECEIVABLES					2.0	02 Jul 2018		
		25,000,000.000	Local	99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.51
			Base	99.827778	24,956,944.45	99.827778	24,956,944.45	0.00	1.51
92646LHD5	VICTORY RECEIVABLES					2.24	13 Aug 2018		
		20,000,000.000	Local	99.545778	19,909,155.56	99.545778	19,909,155.56	0.00	1.20
			Base	99.545778	19,909,155.56	99.545778	19,909,155.56	0.00	1.20
930ABD003	FIDELITY INVESTMENTS MONEY					1.88	01 Jun 2018		
		51,017,501.170	Local	100.000000	51,017,501.17	100.000000	51,017,501.17	0.00	3.08
			Base	100.000000	51,017,501.17	100.000000	51,017,501.17	0.00	3.08
93114FFD1	WAL-MART STORES INC					1.86	13 Jun 2018		
		25,000,000.000	Local	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	1.51
			Base	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	1.51
93114FFJ8	WAL-MART STORES INC					1.83	18 Jun 2018		
		25,000,000.000	Local	99.913583	24,978,395.83	99.913583	24,978,395.83	0.00	1.51
			Base	99.913583	24,978,395.83	99.913583	24,978,395.83	0.00	1.51
96327SFD9	WHEELS INC					2.0	13 Jun 2018		
		25,000,000.000	Local	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	1.51
			Base	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	1.51
96327SFJ6	WHEELS INC					2.0	18 Jun 2018		
		15,000,000.000	Local	99.905556	14,985,833.33	99.905556	14,985,833.33	0.00	0.90
			Base	99.905556	14,985,833.33	99.905556	14,985,833.33	0.00	0.90
979QRC005	BANK OF AMERICA REPO					1.55	01 Jun 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.04
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.04
98162QAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 B A1					2.25	15 Apr 2019		
		4,098,956.510	Local	100.000000	4,098,956.51	100.002120	4,099,043.41	86.90	0.25
			Base	100.000000	4,098,956.51	100.002120	4,099,043.41	86.90	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
US DOLLAR Total									
		1,599,421,528.510	Local		1,597,728,280.90		1,597,728,367.80	86.90	96.46
			Base		1,597,728,280.90		1,597,728,367.80	86.90	96.46
CASH EQUIVALENT Total									
		1,599,421,528.510	Base		1,597,728,280.90		1,597,728,367.80	86.90	96.46
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14314XAA7	CARMAX AUTO OWNER TRUST CARMX 2018 2 A1					2.3	15 May 2019		
		7,755,376.280	Local	100.000000	7,755,376.28	100.002800	7,755,593.43	217.15	0.47
	Original Face:	9,000,000.000	Base	100.000000	7,755,376.28	100.002800	7,755,593.43	217.15	0.47
3133EHUJ0	FEDERAL FARM CREDIT BANK BONDS 08/18 1.25					1.25	10 Aug 2018		
		10,000,000.000	Local	99.995534	9,999,553.40	99.995534	9,999,553.40	0.00	0.60
			Base	99.995534	9,999,553.40	99.995534	9,999,553.40	0.00	0.60
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		8,385,743.460	Local	100.000000	8,385,743.46	100.001040	8,385,830.67	87.21	0.51
	Original Face:	20,000,000.000	Base	100.000000	8,385,743.46	100.001040	8,385,830.67	87.21	0.51
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					1.95	10 May 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.51
US DOLLAR Total									
		51,141,119.740	Local		51,140,673.14		51,140,977.50	304.36	3.09
	Original Face:	29,000,000.000	Base		51,140,673.14		51,140,977.50	304.36	3.09
FIXED INCOME Total									
		51,141,119.740	Base		51,140,673.14		51,140,977.50	304.36	3.09
	Original Face:	29,000,000.000							

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

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		1,658,077,799.330	Base	1,656,384,105.12		1,656,384,496.38	391.26	100.00
Original Face:		29,000,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,433,897.130	1.000000	5,433,897.13	1.000000	5,433,897.13	0.00	0.37
		Base		1.000000	5,433,897.13	1.000000	5,433,897.13	0.00	0.37
US DOLLAR Total									
		Local	5,433,897.130		5,433,897.13		5,433,897.13	0.00	0.37
		Base			5,433,897.13		5,433,897.13	0.00	0.37
CASH Total									
		Base	5,433,897.130		5,433,897.13		5,433,897.13	0.00	0.37
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					1.76	01 Jun 2018		
		Local	72,771,398.360	100.000000	72,771,398.36	100.000000	72,771,398.36	0.00	4.91
		Base		100.000000	72,771,398.36	100.000000	72,771,398.36	0.00	4.91
912796MF3	TREASURY BILL 06/18 0.00000					1.72	21 Jun 2018		
		Local	80,000,000.000	99.905111	79,924,088.89	99.905111	79,924,088.89	0.00	5.40
		Base		99.905111	79,924,088.89	99.905111	79,924,088.89	0.00	5.40
912796MK2	TREASURY BILL 07/18 0.00000					1.766	19 Jul 2018		
		Local	40,000,000.000	99.764533	39,905,813.33	99.764533	39,905,813.33	0.00	2.69
		Base		99.764533	39,905,813.33	99.764533	39,905,813.33	0.00	2.69
912796NQ8	TREASURY BILL 08/18 0.00000					1.7555	16 Aug 2018		
		Local	80,000,000.000	99.653197	79,722,557.78	99.653197	79,722,557.78	0.00	5.38
		Base		99.653197	79,722,557.78	99.653197	79,722,557.78	0.00	5.38
912796NV7	TREASURY BILL 09/18 0.00000					1.621	13 Sep 2018		
		Local	40,000,000.000	99.531711	39,812,684.45	99.462736	39,785,094.40	-27,590.05	2.69
		Base		99.531711	39,812,684.45	99.462736	39,785,094.40	-27,590.05	2.69

& 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
912796NZ8	TREASURY BILL 10/18 0.00000					1.613	11 Oct 2018		
		50,000,000.000	Local	99.408713	49,704,356.66	99.302146	49,651,073.00	-53,283.66	3.35
			Base	99.408713	49,704,356.66	99.302146	49,651,073.00	-53,283.66	3.35
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		40,000,000.000	Local	99.285333	39,714,133.33	99.128323	39,651,329.20	-62,804.13	2.68
			Base	99.285333	39,714,133.33	99.128323	39,651,329.20	-62,804.13	2.68
912796PL7	TREASURY BILL 06/18 0.00000					1.64	14 Jun 2018		
		40,000,000.000	Local	99.940778	39,976,311.11	99.940778	39,976,311.11	0.00	2.70
			Base	99.940778	39,976,311.11	99.940778	39,976,311.11	0.00	2.70
912796PM5	TREASURY BILL 06/18 0.00000					1.707	28 Jun 2018		
		40,000,000.000	Local	99.872065	39,948,826.00	99.872065	39,948,826.00	0.00	2.70
			Base	99.872065	39,948,826.00	99.872065	39,948,826.00	0.00	2.70
912796PN3	TREASURY BILL 07/18 0.00000					1.7438	05 Jul 2018		
		120,000,000.000	Local	99.835901	119,803,081.44	99.835901	119,803,081.44	0.00	8.09
			Base	99.835901	119,803,081.44	99.835901	119,803,081.44	0.00	8.09
912796PQ6	TREASURY BILL 07/18 0.00000					1.752	12 Jul 2018		
		65,000,000.000	Local	99.801299	64,870,844.30	99.801299	64,870,844.30	0.00	4.38
			Base	99.801299	64,870,844.30	99.801299	64,870,844.30	0.00	4.38
912796PR4	TREASURY BILL 07/18 0.00000					1.836	26 Jul 2018		
		40,000,000.000	Local	99.719500	39,887,800.00	99.719500	39,887,800.00	0.00	2.69
			Base	99.719500	39,887,800.00	99.719500	39,887,800.00	0.00	2.69
912796PU7	TREASURY BILL 08/18 0.00000					1.8305	09 Aug 2018		
		40,000,000.000	Local	99.649154	39,859,661.66	99.649154	39,859,661.66	0.00	2.69
			Base	99.649154	39,859,661.66	99.649154	39,859,661.66	0.00	2.69
912796PV5	TREASURY BILL 08/18 0.00000					1.8369	23 Aug 2018		
		40,000,000.000	Local	99.576493	39,830,597.00	99.576493	39,830,597.00	0.00	2.69
			Base	99.576493	39,830,597.00	99.576493	39,830,597.00	0.00	2.69
912796PY9	TREASURY BILL 09/18 0.00000					1.9071	06 Sep 2018		
		40,000,000.000	Local	99.486143	39,794,457.00	99.500729	39,800,291.60	5,834.60	2.69
			Base	99.486143	39,794,457.00	99.500729	39,800,291.60	5,834.60	2.69

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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
912796QB8	TREASURY BILL 10/18 0.00000					1.9659	04 Oct 2018		
		Local	20,000,000.000	99.317396	19,863,479.16	99.342556	19,868,511.20	5,032.04	1.34
		Base		99.317396	19,863,479.16	99.342556	19,868,511.20	5,032.04	1.34
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.7	07 Jun 2018		
		Local	5,726,602.430	100.000000	5,726,602.43	100.000000	5,726,602.43	0.00	0.39
		Base		100.000000	5,726,602.43	100.000000	5,726,602.43	0.00	0.39
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.72	01 Jun 2018		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.75
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.75
930ABD003	FIDELITY INVESTMENTS MONEY					1.59	01 Jun 2018		
		Local	10,238,410.560	100.000000	10,238,410.56	100.000000	10,238,410.56	0.00	0.69
		Base		100.000000	10,238,410.56	100.000000	10,238,410.56	0.00	0.69
979QHT009	WELLS FARGO REPO					1.72	05 Jun 2018		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	14.86
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	14.86
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.26	01 Jun 2018		
		Local	764,338.690	100.000000	764,338.69	100.000000	764,338.69	0.00	0.05
		Base		100.000000	764,338.69	100.000000	764,338.69	0.00	0.05
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.72	01 Jun 2018		
		Local	52,707,140.010	100.000000	52,707,140.01	100.000000	52,707,140.01	0.00	3.56
		Base		100.000000	52,707,140.01	100.000000	52,707,140.01	0.00	3.56
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		Local	161,264,124.670	100.000000	161,264,124.67	100.000000	161,264,124.67	0.00	10.89
		Base		100.000000	161,264,124.67	100.000000	161,264,124.67	0.00	10.89
US DOLLAR Total									
		Local	1,398,472,014.720		1,396,090,706.83		1,395,957,895.63	-132,811.20	94.26
		Base			1,396,090,706.83		1,395,957,895.63	-132,811.20	94.26
CASH EQUIVALENT Total									
		Base	1,398,472,014.720		1,396,090,706.83		1,395,957,895.63	-132,811.20	94.26

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796MF3	TREASURY BILL 06/18 0.00000						21 Jun 2018		
			40,000,000.000	Local	99.904389	39,961,755.43	99.736178	39,961,755.43	0.00	2.70
				Base	99.904389	39,961,755.43	99.736178	39,961,755.43	0.00	2.70
912796QK8	TREASURY BILL 11/18 0.00000						0.01	23 Nov 2018		
			40,000,000.000	Local	98.998368	39,599,347.16	99.027778	39,611,111.20	11,764.04	2.67
				Base	98.998368	39,599,347.16	99.027778	39,611,111.20	11,764.04	2.67
US DOLLAR Total									
			80,000,000.000	Local		79,561,102.59		79,572,866.63	11,764.04	5.37
				Base		79,561,102.59		79,572,866.63	11,764.04	5.37
FIXED INCOME Total									
			80,000,000.000	Base		79,561,102.59		79,572,866.63	11,764.04	5.37

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		1,483,905,911.850	Base	1,481,085,706.55		1,480,964,659.39	-121,047.16	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								
		-7,697,471.260	Local	1.000000	-7,697,471.26	1.000000	-7,697,471.26	0.00	4.51
			Base	1.000000	-7,697,471.26	1.000000	-7,697,471.26	0.00	4.51
US DOLLAR Total									
		-7,697,471.260	Local		-7,697,471.26		-7,697,471.26	0.00	4.51
			Base		-7,697,471.26		-7,697,471.26	0.00	4.51
CASH Total									
		-7,697,471.260	Base		-7,697,471.26		-7,697,471.26	0.00	4.51
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	101.299755	2,152,619.80	100.731000	2,140,533.75	-12,086.05	1.25
			Base	101.299755	2,152,619.80	100.731000	2,140,533.75	-12,086.05	1.25
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		1,000,000.000	Local	100.637500	1,006,375.00	100.637500	1,006,375.00	0.00	0.59
			Base	100.637500	1,006,375.00	100.637500	1,006,375.00	0.00	0.59
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.039301	31 Dec 2030		
		7,776,789.160	Local	100.000000	7,776,789.16	100.000000	7,776,789.16	0.00	4.56
			Base	100.000000	7,776,789.16	100.000000	7,776,789.16	0.00	4.56
US DOLLAR Total									
		10,901,789.160	Local		10,935,783.96		10,923,697.91	-12,086.05	6.40
			Base		10,935,783.96		10,923,697.91	-12,086.05	6.40
CASH EQUIVALENT Total									
		10,901,789.160	Base		10,935,783.96		10,923,697.91	-12,086.05	6.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	102.826727	10,334,086.09	102.617000	10,313,008.50	-21,077.59	6.04
		Base		102.826727	10,334,086.09	102.617000	10,313,008.50	-21,077.59	6.04
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.281179	2,873,055.77	100.015000	2,865,429.75	-7,626.02	1.68
		Base		100.281179	2,873,055.77	100.015000	2,865,429.75	-7,626.02	1.68
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	102.537449	3,640,079.45	102.353000	3,633,531.50	-6,547.95	2.13
		Base		102.537449	3,640,079.45	102.353000	3,633,531.50	-6,547.95	2.13
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	100.148099	7,010,366.92	100.110000	7,007,700.00	-2,666.92	4.11
		Base		100.148099	7,010,366.92	100.110000	7,007,700.00	-2,666.92	4.11
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.18	01 Jan 2037		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.31
		Base		100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.31
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.15	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.17
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.17
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	101.018852	3,030,565.55	100.965000	3,028,950.00	-1,615.55	1.77
		Base		101.018852	3,030,565.55	100.965000	3,028,950.00	-1,615.55	1.77
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	102.601412	1,718,573.65	102.433000	1,715,752.75	-2,820.90	1.01
		Base		102.601412	1,718,573.65	102.433000	1,715,752.75	-2,820.90	1.01
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	100.333251	2,207,331.53	100.333251	2,207,331.53	0.00	1.29
		Base		100.333251	2,207,331.53	100.333251	2,207,331.53	0.00	1.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	102.642592	8,057,443.48	102.472000	8,044,052.00	-13,391.48	4.71
		Base		102.642592	8,057,443.48	102.472000	8,044,052.00	-13,391.48	4.71
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	100.378359	7,779,322.82	100.322000	7,774,955.00	-4,367.82	4.56
		Base		100.378359	7,779,322.82	100.322000	7,774,955.00	-4,367.82	4.56
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.09	01 Nov 2039		
		Local	6,585,000.000	100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	3.86
		Base		100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	3.86
495260G21	KING CNTY WA SCH DIST 414 LAK KINSCD 12/18 FIXED 4					4.0	01 Dec 2018		
		Local	2,955,000.000	101.289295	2,993,098.66	101.166000	2,989,455.30	-3,643.36	1.75
		Base		101.289295	2,993,098.66	101.166000	2,989,455.30	-3,643.36	1.75
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.0	01 Oct 2039		
		Local	2,335,000.000	100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.37
		Base		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.37
574193FY9	MARYLAND ST MDS 08/18 FIXED 5					5.0	01 Aug 2018		
		Local	5,000,000.000	100.608313	5,030,415.67	100.608313	5,030,415.67	0.00	2.95
		Base		100.608313	5,030,415.67	100.608313	5,030,415.67	0.00	2.95
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	104.127054	5,154,289.16	103.814000	5,138,793.00	-15,496.16	3.01
		Base		104.127054	5,154,289.16	103.814000	5,138,793.00	-15,496.16	3.01
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	100.322746	3,009,682.39	100.322746	3,009,682.39	0.00	1.76
		Base		100.322746	3,009,682.39	100.322746	3,009,682.39	0.00	1.76
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.07	15 Nov 2039		
		Local	5,020,000.000	100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	2.94
		Base		100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	2.94
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	100.358051	10,035,805.13	100.303000	10,030,300.00	-5,505.13	5.88
		Base		100.358051	10,035,805.13	100.303000	10,030,300.00	-5,505.13	5.88

& 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
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	100.091035	3,002,731.04	100.091035	3,002,731.04	0.00	1.76
		Base		100.091035	3,002,731.04	100.091035	3,002,731.04	0.00	1.76
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	102.531438	3,691,131.78	102.374000	3,685,464.00	-5,667.78	2.16
		Base		102.531438	3,691,131.78	102.374000	3,685,464.00	-5,667.78	2.16
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	103.957905	10,239,853.64	103.602000	10,204,797.00	-35,056.64	5.98
		Base		103.957905	10,239,853.64	103.602000	10,204,797.00	-35,056.64	5.98
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	104.043426	5,420,662.51	103.814000	5,408,709.40	-11,953.11	3.17
		Base		104.043426	5,420,662.51	103.814000	5,408,709.40	-11,953.11	3.17
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	100.247791	3,949,762.96	100.247791	3,949,762.96	0.00	2.31
		Base		100.247791	3,949,762.96	100.247791	3,949,762.96	0.00	2.31
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	102.928887	9,757,658.50	102.757000	9,741,363.60	-16,294.90	5.71
		Base		102.928887	9,757,658.50	102.757000	9,741,363.60	-16,294.90	5.71
882724DQ7	TEXAS ST TXS 08/18 FIXED 4					4.0	30 Aug 2018		
		Local	9,000,000.000	100.660906	9,059,481.51	100.650000	9,058,500.00	-981.51	5.31
		Base		100.660906	9,059,481.51	100.650000	9,058,500.00	-981.51	5.31
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	100.753189	2,156,118.24	100.753189	2,156,118.24	0.00	1.26
		Base		100.753189	2,156,118.24	100.753189	2,156,118.24	0.00	1.26
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	102.732841	8,793,931.17	102.417000	8,766,895.20	-27,035.97	5.14
		Base		102.732841	8,793,931.17	102.417000	8,766,895.20	-27,035.97	5.14
US DOLLAR Total									
		Local	149,915,000.000		152,235,447.62		152,053,698.83	-181,748.79	89.09
		Base			152,235,447.62		152,053,698.83	-181,748.79	89.09

& 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
FIXED INCOME Total								
		149,915,000.000	Base	152,235,447.62		152,053,698.83	-181,748.79	89.09

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		153,119,317.900	Base	155,473,760.32		155,279,925.48	-193,834.84	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,436,914.940	1.000000	5,436,914.94	1.000000	5,436,914.94	0.00	1.43
		Base		1.000000	5,436,914.94	1.000000	5,436,914.94	0.00	1.43
US DOLLAR Total									
		Local	5,436,914.940		5,436,914.94		5,436,914.94	0.00	1.43
		Base			5,436,914.94		5,436,914.94	0.00	1.43
CASH Total									
		Base	5,436,914.940		5,436,914.94		5,436,914.94	0.00	1.43
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.80575	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.488133	5,024,406.65	24,406.65	1.32
		Base		100.000000	5,000,000.00	100.488133	5,024,406.65	24,406.65	1.32
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	10,000,000.000	99.601000	9,960,100.00	99.601000	9,960,100.00	0.00	2.61
		Base		99.601000	9,960,100.00	99.601000	9,960,100.00	0.00	2.61
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.31
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.31
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.977382	4,998,869.11	96.935863	4,846,793.15	-152,075.96	1.27
		Base		99.977382	4,998,869.11	96.935863	4,846,793.15	-152,075.96	1.27
38346MGR9	GOTHAM FDG CORP					2.28	25 Jul 2018		
		Local	10,000,000.000	99.658000	9,965,800.00	99.658000	9,965,800.00	0.00	2.62
		Base		99.658000	9,965,800.00	99.658000	9,965,800.00	0.00	2.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		5,000,000.000	Local	99.618333	4,980,916.67	99.618333	4,980,916.67	0.00	1.31
			Base	99.618333	4,980,916.67	99.618333	4,980,916.67	0.00	1.31
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		5,000,000.000	Local	99.839833	4,991,991.67	99.839833	4,991,991.67	0.00	1.31
			Base	99.839833	4,991,991.67	99.839833	4,991,991.67	0.00	1.31
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		5,000,000.000	Local	98.727917	4,936,395.83	98.484847	4,924,242.35	-12,153.48	1.29
			Base	98.727917	4,936,395.83	98.484847	4,924,242.35	-12,153.48	1.29
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
		10,000,000.000	Local	99.775167	9,977,516.67	99.775167	9,977,516.67	0.00	2.62
			Base	99.775167	9,977,516.67	99.775167	9,977,516.67	0.00	2.62
48802TZV0	KELLS FDG LLC					2.24	10 Aug 2018		
		5,000,000.000	Local	99.564444	4,978,222.22	99.564444	4,978,222.22	0.00	1.31
			Base	99.564444	4,978,222.22	99.564444	4,978,222.22	0.00	1.31
52952MG95	LEXINGTN PKR CAP CO LL					2.15	09 Jul 2018		
		5,000,000.000	Local	99.773055	4,988,652.77	99.773055	4,988,652.77	0.00	1.31
			Base	99.773055	4,988,652.77	99.773055	4,988,652.77	0.00	1.31
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		10,000,000.000	Local	99.601667	9,960,166.67	99.601667	9,960,166.67	0.00	2.61
			Base	99.601667	9,960,166.67	99.601667	9,960,166.67	0.00	2.61
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		5,000,000.000	Local	99.631250	4,981,562.50	99.631250	4,981,562.50	0.00	1.31
			Base	99.631250	4,981,562.50	99.631250	4,981,562.50	0.00	1.31
82124MFL9	SHEFFIELD RECEIVABLE					2.06	20 Jun 2018		
		10,000,000.000	Local	99.891278	9,989,127.78	99.891278	9,989,127.78	0.00	2.62
			Base	99.891278	9,989,127.78	99.891278	9,989,127.78	0.00	2.62
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	1.30
			Base	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	1.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UHF0	THUNDER BAY FNDNG LLC					2.25	15 Aug 2018		
		5,000,000.000	Local	99.531250	4,976,562.50	99.531250	4,976,562.50	0.00	1.31
			Base	99.531250	4,976,562.50	99.531250	4,976,562.50	0.00	1.31
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		10,000,000.000	Local	99.597500	9,959,750.00	99.597500	9,959,750.00	0.00	2.61
			Base	99.597500	9,959,750.00	99.597500	9,959,750.00	0.00	2.61
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		20,231,433.540	Local	100.000000	20,231,433.54	100.000000	20,231,433.54	0.00	5.31
			Base	100.000000	20,231,433.54	100.000000	20,231,433.54	0.00	5.31
US DOLLAR Total									
		135,231,433.540	Local		134,848,223.48		134,708,400.69	-139,822.79	35.35
			Base		134,848,223.48		134,708,400.69	-139,822.79	35.35
CASH EQUIVALENT Total									
		135,231,433.540	Base		134,848,223.48		134,708,400.69	-139,822.79	35.35
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	101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.52
			Base	101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.964725	1,999,294.50	97.619882	1,952,397.64	-46,896.86	0.51
			Base	99.964725	1,999,294.50	97.619882	1,952,397.64	-46,896.86	0.51
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.749523	997,495.23	100.638935	1,006,389.35	8,894.12	0.26
			Base	99.749523	997,495.23	100.638935	1,006,389.35	8,894.12	0.26
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.995870	4,999,793.51	99.595611	4,979,780.55	-20,012.96	1.31
			Base	99.995870	4,999,793.51	99.595611	4,979,780.55	-20,012.96	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
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.29871	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.178910	3,005,367.30	5,367.30	0.79
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.178910	3,005,367.30	5,367.30	0.79
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
		Local	2,000,000.000	100.002118	2,000,042.35	100.002118	2,000,042.35	0.00	0.52
		Base		100.002118	2,000,042.35	100.002118	2,000,042.35	0.00	0.52
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		Local	2,500,000.000	100.000000	2,500,000.00	96.512536	2,412,813.40	-87,186.60	0.63
		Base		100.000000	2,500,000.00	96.512536	2,412,813.40	-87,186.60	0.63
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.033878	4,901,693.90	-98,306.10	1.29
		Base		100.000000	5,000,000.00	98.033878	4,901,693.90	-98,306.10	1.29
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.0	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.625000	4,981,250.00	-18,750.00	1.31
		Base		100.000000	5,000,000.00	99.625000	4,981,250.00	-18,750.00	1.31
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.522223	5,026,111.15	26,111.15	1.32
		Base		100.000000	5,000,000.00	100.522223	5,026,111.15	26,111.15	1.32
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.58871	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.796490	3,023,894.70	23,894.70	0.79
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.796490	3,023,894.70	23,894.70	0.79
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.31871	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.482840	5,024,142.00	24,142.00	1.32
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.482840	5,024,142.00	24,142.00	1.32
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.338270	5,016,913.50	16,913.50	1.32
		Base		100.000000	5,000,000.00	100.338270	5,016,913.50	16,913.50	1.32
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.284865	5,014,243.25	14,243.25	1.32
		Base		100.000000	5,000,000.00	100.284865	5,014,243.25	14,243.25	1.32

& 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
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	2,159,125.200	99.992975	2,158,973.52	99.767670	2,154,108.90	-4,864.62	0.57
Original Face:		Base	5,000,000.000	99.992975	2,158,973.52	99.767670	2,154,108.90	-4,864.62	0.57
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.54175	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.390496	5,019,524.80	19,524.80	1.32
		Base		100.000000	5,000,000.00	100.390496	5,019,524.80	19,524.80	1.32
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.915323	2,997,459.70	98.009417	2,940,282.51	-57,177.19	0.77
		Base		99.915323	2,997,459.70	98.009417	2,940,282.51	-57,177.19	0.77
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.53814	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.386448	5,019,322.40	19,322.40	1.32
		Base		100.000000	5,000,000.00	100.386448	5,019,322.40	19,322.40	1.32
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993229	3,999,729.15	99.729820	3,989,192.80	-10,536.35	1.05
Original Face:		Base	4,000,000.000	99.993229	3,999,729.15	99.729820	3,989,192.80	-10,536.35	1.05
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.51871	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.906270	4,036,250.80	36,250.80	1.06
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.906270	4,036,250.80	36,250.80	1.06
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,175,651.960	99.991750	1,175,554.97	99.805100	1,173,360.61	-2,194.36	0.31
Original Face:		Base	4,000,000.000	99.991750	1,175,554.97	99.805100	1,173,360.61	-2,194.36	0.31
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	99.519732	3,980,789.28	-19,210.72	1.04
		Base		100.000000	4,000,000.00	99.519732	3,980,789.28	-19,210.72	1.04
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	98.584373	1,478,765.60	-21,234.40	0.39
		Base		100.000000	1,500,000.00	98.584373	1,478,765.60	-21,234.40	0.39
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,525,872.500	101.409850	2,561,483.51	95.483757	2,411,797.96	-149,685.55	0.63
Original Face:		Base	5,000,000.000	101.409850	2,561,483.51	95.483757	2,411,797.96	-149,685.55	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
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	7,494.490	100.132631	7,504.43	101.442483	7,602.60	98.17	0.00
Original Face:		Base	3,158,366.000	100.132631	7,504.43	101.442483	7,602.60	98.17	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	33,553.200	100.123714	33,594.71	100.604476	33,756.02	161.31	0.01
Original Face:		Base	2,500,000.000	100.123714	33,594.71	100.604476	33,756.02	161.31	0.01
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.998101	3,999,924.02	99.998101	3,999,924.02	0.00	1.05
		Base		99.998101	3,999,924.02	99.998101	3,999,924.02	0.00	1.05
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.2527	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.159648	5,007,982.40	7,982.40	1.31
		Base		100.000000	5,000,000.00	100.159648	5,007,982.40	7,982.40	1.31
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.774000	4,938,700.00	-61,300.00	1.30
		Base		100.000000	5,000,000.00	98.774000	4,938,700.00	-61,300.00	1.30
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,933,962.180	102.801801	1,988,147.95	96.774450	1,871,581.26	-116,566.69	0.49
Original Face:		Base	5,100,000.000	102.801801	1,988,147.95	96.774450	1,871,581.26	-116,566.69	0.49
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.45969	25 Jun 2022		
		Local	2,547,429.930	100.000000	2,547,429.93	99.774160	2,541,676.81	-5,753.12	0.67
Original Face:		Base	3,000,000.000	100.000000	2,547,429.93	99.774160	2,541,676.81	-5,753.12	0.67
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,545,277.980	100.421782	2,556,013.51	96.657680	2,460,206.65	-95,806.86	0.65
Original Face:		Base	7,000,000.000	100.421782	2,556,013.51	96.657680	2,460,206.65	-95,806.86	0.65
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,868,315.050	100.226587	1,872,548.40	98.037100	1,831,641.89	-40,906.51	0.48
Original Face:		Base	5,000,000.000	100.226587	1,872,548.40	98.037100	1,831,641.89	-40,906.51	0.48
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,866.550	99.374862	2,045,995.80	102.170460	2,103,553.42	57,557.62	0.55
Original Face:		Base	9,000,000.000	99.374862	2,045,995.80	102.170460	2,103,553.42	57,557.62	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
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,175,719.900	102.313928	1,202,925.21	100.103290	1,176,934.30	-25,990.91	0.31
	Original Face:	Base	1,445,000.000	102.313928	1,202,925.21	100.103290	1,176,934.30	-25,990.91	0.31
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.547300	5,345,690.01	-24,309.99	1.40
		Base		100.000000	5,370,000.00	99.547300	5,345,690.01	-24,309.99	1.40
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	816,084.950	98.476324	803,650.46	99.376070	810,993.15	7,342.69	0.21
	Original Face:	Base	5,000,000.000	98.476324	803,650.46	99.376070	810,993.15	7,342.69	0.21
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	4,196,398.800	101.513635	4,259,916.98	98.247020	4,122,836.77	-137,080.21	1.08
	Original Face:	Base	40,000,000.000	101.513635	4,259,916.98	98.247020	4,122,836.77	-137,080.21	1.08
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	971,632.200	98.088141	953,055.96	95.752980	930,366.79	-22,689.17	0.24
	Original Face:	Base	5,000,000.000	98.088141	953,055.96	95.752980	930,366.79	-22,689.17	0.24
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	223,436.320	100.454805	224,452.52	99.979760	223,391.10	-1,061.42	0.06
	Original Face:	Base	4,000,000.000	100.454805	224,452.52	99.979760	223,391.10	-1,061.42	0.06
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	79,687.620	101.821299	81,138.97	100.437490	80,036.25	-1,102.72	0.02
	Original Face:	Base	3,000,000.000	101.821299	81,138.97	100.437490	80,036.25	-1,102.72	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	752,027.360	102.398207	770,062.53	100.978030	759,382.41	-10,680.12	0.20
	Original Face:	Base	2,000,000.000	102.398207	770,062.53	100.978030	759,382.41	-10,680.12	0.20
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		Local	21,116.190	100.108211	21,139.04	99.913430	21,097.91	-41.13	0.01
	Original Face:	Base	3,000,000.000	100.108211	21,139.04	99.913430	21,097.91	-41.13	0.01
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	402,728.310	102.134628	411,325.06	101.574360	409,068.70	-2,256.36	0.11
	Original Face:	Base	3,000,000.000	102.134628	411,325.06	101.574360	409,068.70	-2,256.36	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,445,082.210	102.343776	2,502,389.45	102.153450	2,497,735.83	-4,653.62	0.66
Original Face:		Base	4,750,000.000	102.343776	2,502,389.45	102.153450	2,497,735.83	-4,653.62	0.66
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	533,311.640	99.349450	529,842.18	97.712700	521,113.20	-8,728.98	0.14
Original Face:		Base	2,000,000.000	99.349450	529,842.18	97.712700	521,113.20	-8,728.98	0.14
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.714468	2,074,289.35	102.317530	2,046,350.60	-27,938.75	0.54
Original Face:		Base	2,000,000.000	103.714468	2,074,289.35	102.317530	2,046,350.60	-27,938.75	0.54
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.257278	505,241.50	95.265850	480,087.45	-25,154.05	0.13
Original Face:		Base	2,000,000.000	100.257278	505,241.50	95.265850	480,087.45	-25,154.05	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,924,130.300	103.437455	1,990,271.41	100.544580	1,934,608.73	-55,662.68	0.51
Original Face:		Base	5,000,000.000	103.437455	1,990,271.41	100.544580	1,934,608.73	-55,662.68	0.51
3137F5MS5	FREDDIE MAC FHR 4798 G					4.0	15 Nov 2030		
		Local	5,705,000.000	102.128438	5,826,427.41	102.251630	5,833,455.49	7,028.08	1.53
Original Face:		Base	5,705,000.000	102.128438	5,826,427.41	102.251630	5,833,455.49	7,028.08	1.53
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	158,973.480	101.758061	161,768.33	100.134769	159,187.73	-2,580.60	0.04
Original Face:		Base	500,000.000	101.758061	161,768.33	100.134769	159,187.73	-2,580.60	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,888,991.950	100.684975	3,915,630.56	98.167987	3,817,745.11	-97,885.45	1.00
Original Face:		Base	5,000,000.000	100.684975	3,915,630.56	98.167987	3,817,745.11	-97,885.45	1.00
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,027,996.280	105.179405	4,236,622.51	103.751638	4,179,112.12	-57,510.39	1.10
Original Face:		Base	7,000,000.000	105.179405	4,236,622.51	103.751638	4,179,112.12	-57,510.39	1.10
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	27,502.260	100.059341	27,518.58	101.561870	27,931.81	413.23	0.01
Original Face:		Base	6,000,000.000	100.059341	27,518.58	101.561870	27,931.81	413.23	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
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	52,309.400	101.852000	53,278.17	101.125770	52,898.28	-379.89	0.01
Original Face:		Base	10,000,000.000	101.852000	53,278.17	101.125770	52,898.28	-379.89	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	5,689,308.310	102.896847	5,854,118.85	103.734620	5,901,782.36	47,663.51	1.55
Original Face:		Base	7,000,000.000	102.896847	5,854,118.85	103.734620	5,901,782.36	47,663.51	1.55
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	30,562.020	100.288561	30,650.21	100.336320	30,664.81	14.60	0.01
Original Face:		Base	3,000,000.000	100.288561	30,650.21	100.336320	30,664.81	14.60	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	456,521.370	99.151562	452,648.07	99.390910	453,740.74	1,092.67	0.12
Original Face:		Base	3,000,000.000	99.151562	452,648.07	99.390910	453,740.74	1,092.67	0.12
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	424,301.530	98.105206	416,261.89	99.661390	422,864.80	6,602.91	0.11
Original Face:		Base	4,867,385.000	98.105206	416,261.89	99.661390	422,864.80	6,602.91	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	321,708.150	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.09
Original Face:		Base	5,000,000.000	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.09
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	19,091.220	100.164264	19,122.58	101.557984	19,388.66	266.08	0.01
Original Face:		Base	3,000,000.000	100.164264	19,122.58	101.557984	19,388.66	266.08	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,187,123.240	102.731718	3,274,186.46	101.724052	3,242,070.90	-32,115.56	0.85
Original Face:		Base	7,000,000.000	102.731718	3,274,186.46	101.724052	3,242,070.90	-32,115.56	0.85
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.707347	4,835,367.33	97.170640	4,858,532.00	23,164.67	1.27
Original Face:		Base	5,000,000.000	96.707347	4,835,367.33	97.170640	4,858,532.00	23,164.67	1.27
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	4,214,629.360	99.918322	4,211,186.92	99.568760	4,196,454.19	-14,732.73	1.10
Original Face:		Base	7,450,000.000	99.918322	4,211,186.92	99.568760	4,196,454.19	-14,732.73	1.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	42,898.060	100.850458	43,262.89	102.489026	43,965.80	702.91	0.01
	Original Face:	Base	1,808,277.000	100.850458	43,262.89	102.489026	43,965.80	702.91	0.01
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	3,481,748.600	99.998981	3,481,713.12	99.850600	3,476,546.87	-5,166.25	0.91
	Original Face:	Base	10,000,000.000	99.998981	3,481,713.12	99.850600	3,476,546.87	-5,166.25	0.91
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	2,096,435.870	100.000000	2,096,435.87	100.001040	2,096,457.67	21.80	0.55
	Original Face:	Base	5,000,000.000	100.000000	2,096,435.87	100.001040	2,096,457.67	21.80	0.55
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.14775	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.044280	5,002,214.00	2,214.00	1.31
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.044280	5,002,214.00	2,214.00	1.31
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.25	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.278012	4,963,900.60	-36,099.40	1.30
		Base		100.000000	5,000,000.00	99.278012	4,963,900.60	-36,099.40	1.30
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.972192	4,998,609.59	99.703896	4,985,194.80	-13,414.79	1.31
		Base		99.972192	4,998,609.59	99.703896	4,985,194.80	-13,414.79	1.31
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	965,482.000	99.964879	965,142.91	99.179870	957,563.79	-7,579.12	0.25
	Original Face:	Base	5,000,000.000	99.964879	965,142.91	99.179870	957,563.79	-7,579.12	0.25
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	529,334.910	99.810441	528,331.51	97.720020	517,266.18	-11,065.33	0.14
	Original Face:	Base	3,000,000.000	99.810441	528,331.51	97.720020	517,266.18	-11,065.33	0.14
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	527,875.220	96.014022	506,834.23	94.483760	498,756.36	-8,077.87	0.13
	Original Face:	Base	675,000.000	96.014022	506,834.23	94.483760	498,756.36	-8,077.87	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,193,618.850	101.865360	1,215,884.14	98.926490	1,180,805.23	-35,078.91	0.31
	Original Face:	Base	2,289,667.000	101.865360	1,215,884.14	98.926490	1,180,805.23	-35,078.91	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,465,822.150	100.883256	2,487,601.67	98.672210	2,433,081.21	-54,520.46	0.64
Original Face:		Base	5,000,000.000	100.883256	2,487,601.67	98.672210	2,433,081.21	-54,520.46	0.64
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,539,270.880	95.796377	1,474,565.73	93.367600	1,437,180.28	-37,385.45	0.38
Original Face:		Base	1,600,000.000	95.796377	1,474,565.73	93.367600	1,437,180.28	-37,385.45	0.38
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.205549	1,002,055.49	100.010145	1,000,101.45	-1,954.04	0.26
		Base		100.205549	1,002,055.49	100.010145	1,000,101.45	-1,954.04	0.26
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	2,764,665.770	99.994216	2,764,505.85	99.518980	2,751,367.17	-13,138.68	0.72
Original Face:		Base	6,000,000.000	99.994216	2,764,505.85	99.518980	2,751,367.17	-13,138.68	0.72
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	243,501.980	100.000000	243,501.98	100.000150	243,502.35	0.37	0.06
Original Face:		Base	5,000,000.000	100.000000	243,501.98	100.000150	243,502.35	0.37	0.06
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.276694	3,008,300.82	8,300.82	0.79
		Base		100.000000	3,000,000.00	100.276694	3,008,300.82	8,300.82	0.79
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.987870	2,999,636.09	99.298860	2,978,965.80	-20,670.29	0.78
		Base		99.987870	2,999,636.09	99.298860	2,978,965.80	-20,670.29	0.78
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,149,334.020	99.999790	1,149,331.61	99.794730	1,146,974.78	-2,356.83	0.30
Original Face:		Base	2,500,000.000	99.999790	1,149,331.61	99.794730	1,146,974.78	-2,356.83	0.30
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.431524	994,315.24	97.355073	973,550.73	-20,764.51	0.26
		Base		99.431524	994,315.24	97.355073	973,550.73	-20,764.51	0.26
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.998573	3,999,942.92	99.152353	3,966,094.12	-33,848.80	1.04
		Base		99.998573	3,999,942.92	99.152353	3,966,094.12	-33,848.80	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
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.99163	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079638	5,003,981.90	3,981.90	1.31
		Base		100.000000	5,000,000.00	100.079638	5,003,981.90	3,981.90	1.31
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,474,569.600	99.988454	1,474,399.34	99.329800	1,464,687.03	-9,712.31	0.38
	Original Face:	Base	2,000,000.000	99.988454	1,474,399.34	99.329800	1,464,687.03	-9,712.31	0.38
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.988370	3,999,534.79	99.186440	3,967,457.60	-32,077.19	1.04
	Original Face:	Base	4,000,000.000	99.988370	3,999,534.79	99.186440	3,967,457.60	-32,077.19	1.04
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.895452	2,996,863.56	98.706818	2,961,204.54	-35,659.02	0.78
		Base		99.895452	2,996,863.56	98.706818	2,961,204.54	-35,659.02	0.78
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.908537	3,996,341.48	98.974903	3,958,996.12	-37,345.36	1.04
		Base		99.908537	3,996,341.48	98.974903	3,958,996.12	-37,345.36	1.04
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.249886	5,012,494.31	100.306489	5,015,324.45	2,830.14	1.32
		Base		100.249886	5,012,494.31	100.306489	5,015,324.45	2,830.14	1.32
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	95.659213	1,913,184.26	-86,815.74	0.50
		Base		100.000000	2,000,000.00	95.659213	1,913,184.26	-86,815.74	0.50
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	2,750,000.000	99.366168	2,732,569.62	100.339360	2,759,332.40	26,762.78	0.72
		Base		99.366168	2,732,569.62	100.339360	2,759,332.40	26,762.78	0.72
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.874438	2,496,860.95	98.521528	2,463,038.20	-33,822.75	0.65
		Base		99.874438	2,496,860.95	98.521528	2,463,038.20	-33,822.75	0.65
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.931512	2,523,287.80	23,287.80	0.66
		Base		100.000000	2,500,000.00	100.931512	2,523,287.80	23,287.80	0.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
			3,000,000.000	Local 100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.80
				Base 100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.80
US DOLLAR Total									
			241,699,426.280	Local	242,481,028.86		240,935,583.49	-1,545,445.37	63.22
	Original Face:		288,348,695.000	Base	242,481,028.86		240,935,583.49	-1,545,445.37	63.22
FIXED INCOME Total									
			241,699,426.280	Base	242,481,028.86		240,935,583.49	-1,545,445.37	63.22
	Original Face:		288,348,695.000						

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		382,367,774.760	Base	382,766,167.28		381,080,899.12	-1,685,268.16	100.00
Original Face:		288,348,695.000						

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		2,781.690	Local	1.000000	2,781.69	1.000000	2,781.69	0.00	100.00
			Base	1.000000	2,781.69	1.000000	2,781.69	0.00	100.00
US DOLLAR Total									
		2,781.690	Local		2,781.69		2,781.69	0.00	100.00
			Base		2,781.69		2,781.69	0.00	100.00
CASH Total									
		2,781.690	Base		2,781.69		2,781.69	0.00	100.00

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

Books Closed

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,781.690	Base	2,781.69		2,781.69	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	950,833.710	1.000000	950,833.71	1.000000	950,833.71	0.00	0.27
		Base		1.000000	950,833.71	1.000000	950,833.71	0.00	0.27
US DOLLAR Total									
		Local	950,833.710		950,833.71		950,833.71	0.00	0.27
		Base			950,833.71		950,833.71	0.00	0.27
CASH Total									
		Base	950,833.710		950,833.71		950,833.71	0.00	0.27
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	5,000,000.000	99.969167	4,998,458.33	99.969167	4,998,458.33	0.00	1.43
		Base		99.969167	4,998,458.33	99.969167	4,998,458.33	0.00	1.43
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	5,000,000.000	99.601000	4,980,050.00	99.601000	4,980,050.00	0.00	1.43
		Base		99.601000	4,980,050.00	99.601000	4,980,050.00	0.00	1.43
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.977382	4,998,869.11	96.935863	4,846,793.15	-152,075.96	1.39
		Base		99.977382	4,998,869.11	96.935863	4,846,793.15	-152,075.96	1.39
38346MGQ1	GOTHAM FDG CORP					2.28	24 Jul 2018		
		Local	5,000,000.000	99.664333	4,983,216.67	99.664333	4,983,216.67	0.00	1.43
		Base		99.664333	4,983,216.67	99.664333	4,983,216.67	0.00	1.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		5,000,000.000	Local	99.618333	4,980,916.67	99.618333	4,980,916.67	0.00	1.43
			Base	99.618333	4,980,916.67	99.618333	4,980,916.67	0.00	1.43
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		5,000,000.000	Local	99.839833	4,991,991.67	99.839833	4,991,991.67	0.00	1.43
			Base	99.839833	4,991,991.67	99.839833	4,991,991.67	0.00	1.43
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		5,000,000.000	Local	98.727917	4,936,395.83	98.484847	4,924,242.35	-12,153.48	1.41
			Base	98.727917	4,936,395.83	98.484847	4,924,242.35	-12,153.48	1.41
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
		5,000,000.000	Local	99.775167	4,988,758.33	99.775167	4,988,758.33	0.00	1.43
			Base	99.775167	4,988,758.33	99.775167	4,988,758.33	0.00	1.43
52952MFJ4	LEXINGTN PKR CAP CO LL					2.05	18 Jun 2018		
		5,000,000.000	Local	99.903194	4,995,159.72	99.903194	4,995,159.72	0.00	1.43
			Base	99.903194	4,995,159.72	99.903194	4,995,159.72	0.00	1.43
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		5,000,000.000	Local	99.601667	4,980,083.33	99.601667	4,980,083.33	0.00	1.43
			Base	99.601667	4,980,083.33	99.601667	4,980,083.33	0.00	1.43
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		5,000,000.000	Local	99.631250	4,981,562.50	99.631250	4,981,562.50	0.00	1.43
			Base	99.631250	4,981,562.50	99.631250	4,981,562.50	0.00	1.43
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	1.42
			Base	99.423111	4,971,155.55	99.423111	4,971,155.55	0.00	1.42
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		5,000,000.000	Local	99.597500	4,979,875.00	99.597500	4,979,875.00	0.00	1.43
			Base	99.597500	4,979,875.00	99.597500	4,979,875.00	0.00	1.43
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	5.16
			Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	5.16

& 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
US DOLLAR Total									
		88,000,000.000	Local		87,766,492.71		87,602,263.27	-164,229.44	25.09
			Base		87,766,492.71		87,602,263.27	-164,229.44	25.09
CASH EQUIVALENT Total									
		88,000,000.000	Base		87,766,492.71		87,602,263.27	-164,229.44	25.09
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	101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.57
			Base	101.268790	2,025,375.79	98.817203	1,976,344.06	-49,031.73	0.57
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.964725	2,998,941.75	97.619882	2,928,596.46	-70,345.29	0.84
			Base	99.964725	2,998,941.75	97.619882	2,928,596.46	-70,345.29	0.84
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.45457	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.363492	5,018,174.60	18,174.60	1.44
			Base	100.000000	5,000,000.00	100.363492	5,018,174.60	18,174.60	1.44
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.253714	5,012,685.70	12,685.70	1.44
			Base	100.000000	5,000,000.00	100.253714	5,012,685.70	12,685.70	1.44
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
		2,150,000.000	Local	100.002118	2,150,045.53	100.002118	2,150,045.53	0.00	0.62
			Base	100.002118	2,150,045.53	100.002118	2,150,045.53	0.00	0.62
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		2,500,000.000	Local	100.000000	2,500,000.00	96.512536	2,412,813.40	-87,186.60	0.69
			Base	100.000000	2,500,000.00	96.512536	2,412,813.40	-87,186.60	0.69
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		5,000,000.000	Local	99.892912	4,994,645.61	100.377012	5,018,850.60	24,204.99	1.44
			Base	99.892912	4,994,645.61	100.377012	5,018,850.60	24,204.99	1.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.0	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.625000	4,981,250.00	-18,750.00	1.43
		Base		100.000000	5,000,000.00	99.625000	4,981,250.00	-18,750.00	1.43
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.522223	5,026,111.15	26,111.15	1.44
		Base		100.000000	5,000,000.00	100.522223	5,026,111.15	26,111.15	1.44
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.883270	2,996,498.11	98.774739	2,963,242.17	-33,255.94	0.85
		Base		99.883270	2,996,498.11	98.774739	2,963,242.17	-33,255.94	0.85
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.58871	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.796490	3,023,894.70	23,894.70	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.796490	3,023,894.70	23,894.70	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.31871	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.482840	5,024,142.00	24,142.00	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.482840	5,024,142.00	24,142.00	1.44
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.338270	5,016,913.50	16,913.50	1.44
		Base		100.000000	5,000,000.00	100.338270	5,016,913.50	16,913.50	1.44
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988462	4,999,423.09	97.371920	4,868,596.00	-130,827.09	1.39
Original Face:		Base	5,000,000.000	99.988462	4,999,423.09	97.371920	4,868,596.00	-130,827.09	1.39
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.284865	5,014,243.25	14,243.25	1.44
		Base		100.000000	5,000,000.00	100.284865	5,014,243.25	14,243.25	1.44
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.54175	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.390496	5,019,524.80	19,524.80	1.44
		Base		100.000000	5,000,000.00	100.390496	5,019,524.80	19,524.80	1.44
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.53814	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.386448	5,019,322.40	19,322.40	1.44
		Base		100.000000	5,000,000.00	100.386448	5,019,322.40	19,322.40	1.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993229	3,999,729.15	99.729820	3,989,192.80	-10,536.35	1.14
Original Face:		Base	4,000,000.000	99.993229	3,999,729.15	99.729820	3,989,192.80	-10,536.35	1.14
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.51871	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.906270	4,767,821.26	42,821.26	1.37
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.906270	4,767,821.26	42,821.26	1.37
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,175,651.960	99.991750	1,175,554.97	99.805100	1,173,360.61	-2,194.36	0.34
Original Face:		Base	4,000,000.000	99.991750	1,175,554.97	99.805100	1,173,360.61	-2,194.36	0.34
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	99.519732	3,980,789.28	-19,210.72	1.14
		Base		100.000000	4,000,000.00	99.519732	3,980,789.28	-19,210.72	1.14
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	98.584373	1,478,765.60	-21,234.40	0.42
		Base		100.000000	1,500,000.00	98.584373	1,478,765.60	-21,234.40	0.42
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.26871	15 May 2036		
		Local	440,435.360	99.993127	440,405.09	100.094391	440,851.09	446.00	0.13
Original Face:		Base	16,000,000.000	99.993127	440,405.09	100.094391	440,851.09	446.00	0.13
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,525,872.500	100.550674	2,539,781.82	95.483757	2,411,797.96	-127,983.86	0.69
Original Face:		Base	5,000,000.000	100.550674	2,539,781.82	95.483757	2,411,797.96	-127,983.86	0.69
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,165,007.300	101.731547	5,254,441.85	97.841255	5,053,507.96	-200,933.89	1.45
Original Face:		Base	10,000,000.000	101.731547	5,254,441.85	97.841255	5,053,507.96	-200,933.89	1.45
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	115.132422	2,878,310.55	116.235000	2,905,875.00	27,564.45	0.83
		Base		115.132422	2,878,310.55	116.235000	2,905,875.00	27,564.45	0.83
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	114.339030	2,858,475.76	116.042300	2,901,057.50	42,581.74	0.83
		Base		114.339030	2,858,475.76	116.042300	2,901,057.50	42,581.74	0.83

& 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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.774000	4,938,700.00	-61,300.00	1.41
		Base		100.000000	5,000,000.00	98.774000	4,938,700.00	-61,300.00	1.41
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.45969	25 Jun 2022		
		Local	2,547,429.930	100.000000	2,547,429.93	99.774160	2,541,676.81	-5,753.12	0.73
Original Face:		Base	3,000,000.000	100.000000	2,547,429.93	99.774160	2,541,676.81	-5,753.12	0.73
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.152628	5,057,631.38	98.913940	4,945,697.00	-111,934.38	1.42
Original Face:		Base	5,000,000.000	101.152628	5,057,631.38	98.913940	4,945,697.00	-111,934.38	1.42
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.544094	2,010,881.88	97.160480	1,943,209.60	-67,672.28	0.56
Original Face:		Base	2,000,000.000	100.544094	2,010,881.88	97.160480	1,943,209.60	-67,672.28	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,352,172.100	100.807384	1,363,089.32	96.753230	1,308,270.18	-54,819.14	0.37
Original Face:		Base	5,000,000.000	100.807384	1,363,089.32	96.753230	1,308,270.18	-54,819.14	0.37
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.379729	5,118,986.46	100.364510	5,018,225.50	-100,760.96	1.44
Original Face:		Base	5,000,000.000	102.379729	5,118,986.46	100.364510	5,018,225.50	-100,760.96	1.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.717861	3,111,535.83	102.317530	3,069,525.90	-42,009.93	0.88
Original Face:		Base	3,000,000.000	103.717861	3,111,535.83	102.317530	3,069,525.90	-42,009.93	0.88
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.470247	4,124,953.74	99.892410	4,060,811.75	-64,141.99	1.16
Original Face:		Base	5,565,000.000	101.470247	4,124,953.74	99.892410	4,060,811.75	-64,141.99	1.16
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.073473	4,766,941.87	99.788960	4,484,515.86	-282,426.01	1.28
Original Face:		Base	4,494,000.000	106.073473	4,766,941.87	99.788960	4,484,515.86	-282,426.01	1.28
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.257278	505,241.50	95.265850	480,087.45	-25,154.05	0.14
Original Face:		Base	2,000,000.000	100.257278	505,241.50	95.265850	480,087.45	-25,154.05	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	1,235,055.250	100.398239	1,239,973.72	95.559760	1,180,215.83	-59,757.89	0.34
Original Face:		Base	5,000,000.000	100.398239	1,239,973.72	95.559760	1,180,215.83	-59,757.89	0.34
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	2,961,169.190	100.402537	2,973,088.98	94.767150	2,806,215.65	-166,873.33	0.80
Original Face:		Base	14,878,168.000	100.402537	2,973,088.98	94.767150	2,806,215.65	-166,873.33	0.80
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.044837	4,952,241.85	95.330460	4,766,523.00	-185,718.85	1.37
Original Face:		Base	5,000,000.000	99.044837	4,952,241.85	95.330460	4,766,523.00	-185,718.85	1.37
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,613,477.200	99.599939	1,607,022.31	95.184560	1,535,781.17	-71,241.14	0.44
Original Face:		Base	5,000,000.000	99.599939	1,607,022.31	95.184560	1,535,781.17	-71,241.14	0.44
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,924,130.300	103.437455	1,990,271.41	100.544580	1,934,608.73	-55,662.68	0.55
Original Face:		Base	5,000,000.000	103.437455	1,990,271.41	100.544580	1,934,608.73	-55,662.68	0.55
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,531,021.000	101.317742	2,564,373.32	99.384170	2,515,434.21	-48,939.11	0.72
Original Face:		Base	5,000,000.000	101.317742	2,564,373.32	99.384170	2,515,434.21	-48,939.11	0.72
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,531,021.000	103.186526	2,611,672.65	100.327900	2,539,320.22	-72,352.43	0.73
Original Face:		Base	5,000,000.000	103.186526	2,611,672.65	100.327900	2,539,320.22	-72,352.43	0.73
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,451,117.950	103.881160	2,546,249.77	100.494966	2,463,250.15	-82,999.62	0.71
Original Face:		Base	5,000,000.000	103.881160	2,546,249.77	100.494966	2,463,250.15	-82,999.62	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,888,991.950	100.684975	3,915,630.56	98.167987	3,817,745.11	-97,885.45	1.09
Original Face:		Base	5,000,000.000	100.684975	3,915,630.56	98.167987	3,817,745.11	-97,885.45	1.09
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,667,833.470	100.845136	1,681,928.93	97.753166	1,630,360.02	-51,568.91	0.47
Original Face:		Base	1,800,000.000	100.845136	1,681,928.93	97.753166	1,630,360.02	-51,568.91	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	374,633.800	106.203327	397,873.56	108.500530	406,479.66	8,606.10	0.12
Original Face:		Base	10,000,000.000	106.203327	397,873.56	108.500530	406,479.66	8,606.10	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	15,295.850	100.314268	15,343.92	99.788660	15,263.52	-80.40	0.00
Original Face:		Base	2,500,000.000	100.314268	15,343.92	99.788660	15,263.52	-80.40	0.00
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.598393	6,455,903.59	102.739890	6,164,393.40	-291,510.19	1.77
Original Face:		Base	6,000,000.000	107.598393	6,455,903.59	102.739890	6,164,393.40	-291,510.19	1.77
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	3,015,746.560	105.829266	3,191,542.46	100.038040	3,016,893.75	-174,648.71	0.86
Original Face:		Base	5,568,000.000	105.829266	3,191,542.46	100.038040	3,016,893.75	-174,648.71	0.86
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	321,708.150	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.10
Original Face:		Base	5,000,000.000	105.513180	339,444.50	104.128570	334,990.10	-4,454.40	0.10
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.707347	4,835,367.33	97.170640	4,858,532.00	23,164.67	1.39
Original Face:		Base	5,000,000.000	96.707347	4,835,367.33	97.170640	4,858,532.00	23,164.67	1.39
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	2,096,435.870	100.000000	2,096,435.87	100.001040	2,096,457.67	21.80	0.60
Original Face:		Base	5,000,000.000	100.000000	2,096,435.87	100.001040	2,096,457.67	21.80	0.60
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.14775	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.044280	5,002,214.00	2,214.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.044280	5,002,214.00	2,214.00	1.43
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.25	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.278012	4,963,900.60	-36,099.40	1.42
		Base		100.000000	5,000,000.00	99.278012	4,963,900.60	-36,099.40	1.42
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.972192	4,998,609.59	99.703896	4,985,194.80	-13,414.79	1.43
		Base		99.972192	4,998,609.59	99.703896	4,985,194.80	-13,414.79	1.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	4,476,187.050	103.376441	4,627,322.88	100.246670	4,487,228.46	-140,094.42	1.29
Original Face:		Base	5,000,000.000	103.376441	4,627,322.88	100.246670	4,487,228.46	-140,094.42	1.29
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,647,899.450	94.145524	3,434,334.04	92.901180	3,388,941.63	-45,392.41	0.97
Original Face:		Base	5,000,000.000	94.145524	3,434,334.04	92.901180	3,388,941.63	-45,392.41	0.97
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,465,822.150	100.883256	2,487,601.67	98.672210	2,433,081.21	-54,520.46	0.70
Original Face:		Base	5,000,000.000	100.883256	2,487,601.67	98.672210	2,433,081.21	-54,520.46	0.70
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	104.234961	3,127,048.84	103.994544	3,119,836.32	-7,212.52	0.89
		Base		104.234961	3,127,048.84	103.994544	3,119,836.32	-7,212.52	0.89
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.205549	1,002,055.49	100.010145	1,000,101.45	-1,954.04	0.29
		Base		100.205549	1,002,055.49	100.010145	1,000,101.45	-1,954.04	0.29
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	243,501.980	100.000000	243,501.98	100.000150	243,502.35	0.37	0.07
Original Face:		Base	5,000,000.000	100.000000	243,501.98	100.000150	243,502.35	0.37	0.07
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.951769	4,997,588.46	98.753797	4,937,689.85	-59,898.61	1.41
		Base		99.951769	4,997,588.46	98.753797	4,937,689.85	-59,898.61	1.41
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.276694	3,008,300.82	8,300.82	0.86
		Base		100.000000	3,000,000.00	100.276694	3,008,300.82	8,300.82	0.86
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,149,334.020	99.999790	1,149,331.61	99.794730	1,146,974.78	-2,356.83	0.33
Original Face:		Base	2,500,000.000	99.999790	1,149,331.61	99.794730	1,146,974.78	-2,356.83	0.33
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.795777	3,492,852.18	97.826523	3,423,928.31	-68,923.87	0.98
		Base		99.795777	3,492,852.18	97.826523	3,423,928.31	-68,923.87	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.99163	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079638	5,003,981.90	3,981.90	1.43
		Base		100.000000	5,000,000.00	100.079638	5,003,981.90	3,981.90	1.43
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.988370	3,999,534.79	99.186440	3,967,457.60	-32,077.19	1.14
Original Face:		Base	4,000,000.000	99.988370	3,999,534.79	99.186440	3,967,457.60	-32,077.19	1.14
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	100.000001	1,635,000.01	100.000001	1,635,000.01	0.00	0.47
		Base		100.000001	1,635,000.01	100.000001	1,635,000.01	0.00	0.47
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.934639	2,998,039.18	99.320954	2,979,628.62	-18,410.56	0.85
		Base		99.934639	2,998,039.18	99.320954	2,979,628.62	-18,410.56	0.85
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.739491	2,992,184.72	97.951398	2,938,541.94	-53,642.78	0.84
		Base		99.739491	2,992,184.72	97.951398	2,938,541.94	-53,642.78	0.84
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.76313	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.138000	3,004,140.00	4,140.00	0.86
		Base		100.000000	3,000,000.00	100.138000	3,004,140.00	4,140.00	0.86
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.249886	5,012,494.31	100.306489	5,015,324.45	2,830.14	1.44
		Base		100.249886	5,012,494.31	100.306489	5,015,324.45	2,830.14	1.44
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	95.659213	1,913,184.26	-86,815.74	0.55
		Base		100.000000	2,000,000.00	95.659213	1,913,184.26	-86,815.74	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.986726	4,499,402.68	99.600020	4,482,000.90	-17,401.78	1.28
Original Face:		Base	4,500,000.000	99.986726	4,499,402.68	99.600020	4,482,000.90	-17,401.78	1.28
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	2,000,000.000	99.366169	1,987,323.37	100.339360	2,006,787.20	19,463.83	0.57
		Base		99.366169	1,987,323.37	100.339360	2,006,787.20	19,463.83	0.57

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.861201	2,496,530.03	98.521528	2,463,038.20	-33,491.83	0.71
		Base		99.861201	2,496,530.03	98.521528	2,463,038.20	-33,491.83	0.71
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.931512	2,523,287.80	23,287.80	0.72
		Base		100.000000	2,500,000.00	100.931512	2,523,287.80	23,287.80	0.72
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.537419	3,046,122.56	100.646830	3,019,404.90	-26,717.66	0.86
		Base		101.537419	3,046,122.56	100.646830	3,019,404.90	-26,717.66	0.86
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.87
		Base		100.000000	3,000,000.00	101.046100	3,031,383.00	31,383.00	0.87
US DOLLAR Total									
		Local	261,390,081.780		263,784,564.10		260,575,008.98	-3,209,555.12	74.64
	Original Face:	Base	223,530,168.000		263,784,564.10		260,575,008.98	-3,209,555.12	74.64
FIXED INCOME Total									
		Base	261,390,081.780		263,784,564.10		260,575,008.98	-3,209,555.12	74.64
	Original Face:		223,530,168.000						

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

Books Closed

Holdings

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

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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									
		350,340,915.490	Base		352,501,890.52		349,128,105.96	-3,373,784.56	100.00
Original Face:		223,530,168.000							

& 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	392,236.790	1.000000	392,236.79	1.000000	392,236.79	0.00	0.04
		Base		1.000000	392,236.79	1.000000	392,236.79	0.00	0.04
US DOLLAR Total									
		Local	392,236.790		392,236.79		392,236.79	0.00	0.04
		Base			392,236.79		392,236.79	0.00	0.04
CASH Total									
		Base	392,236.790		392,236.79		392,236.79	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	20,000,000.000	99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	1.97
		Base		99.969167	19,993,833.33	99.969167	19,993,833.33	0.00	1.97
04821UFB3	ATLANTIC ASSET SECUR					1.9	11 Jun 2018		
		Local	13,740,000.000	99.947222	13,732,748.33	99.947222	13,732,748.33	0.00	1.35
		Base		99.947222	13,732,748.33	99.947222	13,732,748.33	0.00	1.35
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.97
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.97
06538CG21	BANK TOKYO MIT UFJ NY					1.88	02 Jul 2018		
		Local	20,000,000.000	99.838111	19,967,622.22	99.838111	19,967,622.22	0.00	1.97
		Base		99.838111	19,967,622.22	99.838111	19,967,622.22	0.00	1.97

& 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
07644BFU1	BEDFORD ROW FDG CORP					1.52	28 Jun 2018		
		Local	20,000,000.000	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.97
		Base		99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.97
12619UHA2	CRC FUNDING LLC					2.28	10 Aug 2018		
		Local	20,000,000.000	99.556667	19,911,333.34	99.556667	19,911,333.34	0.00	1.96
		Base		99.556667	19,911,333.34	99.556667	19,911,333.34	0.00	1.96
15060YHA1	CEDAR SPRING CPTL CO					2.3	10 Aug 2018		
		Local	20,000,000.000	99.552778	19,910,555.56	99.552778	19,910,555.56	0.00	1.96
		Base		99.552778	19,910,555.56	99.552778	19,910,555.56	0.00	1.96
15963UG59	CHARIOT FNDG LLC					1.86	05 Jul 2018		
		Local	30,000,000.000	99.824333	29,947,300.00	99.824333	29,947,300.00	0.00	2.95
		Base		99.824333	29,947,300.00	99.824333	29,947,300.00	0.00	2.95
2284K1HF3	CROWN POINT CAP CO.					2.3	15 Aug 2018		
		Local	20,000,000.000	99.520833	19,904,166.67	99.520833	19,904,166.67	0.00	1.96
		Base		99.520833	19,904,166.67	99.520833	19,904,166.67	0.00	1.96
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.977382	4,998,869.11	99.977382	4,998,869.11	0.00	0.49
		Base		99.977382	4,998,869.11	99.977382	4,998,869.11	0.00	0.49
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24					2.24	15 Jun 2018		
		Local	15,000,000.000	100.015561	15,002,334.10	100.015561	15,002,334.10	0.00	1.48
		Base		100.015561	15,002,334.10	100.015561	15,002,334.10	0.00	1.48
38346MGQ1	GOTHAM FDG CORP					2.28	24 Jul 2018		
		Local	20,000,000.000	99.664333	19,932,866.67	99.664333	19,932,866.67	0.00	1.96
		Base		99.664333	19,932,866.67	99.664333	19,932,866.67	0.00	1.96
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		Local	20,000,000.000	99.618333	19,923,666.66	99.618333	19,923,666.66	0.00	1.96
		Base		99.618333	19,923,666.66	99.618333	19,923,666.66	0.00	1.96
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		Local	10,000,000.000	99.839833	9,983,983.33	99.839833	9,983,983.33	0.00	0.98
		Base		99.839833	9,983,983.33	99.839833	9,983,983.33	0.00	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MGW1	HALKIN FINANCE LLC USC					2.39	30 Jul 2018		
		10,000,000.000	Local	99.608306	9,960,830.55	99.608306	9,960,830.55	0.00	0.98
			Base	99.608306	9,960,830.55	99.608306	9,960,830.55	0.00	0.98
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		10,000,000.000	Local	98.727917	9,872,791.67	98.727917	9,872,791.67	0.00	0.97
			Base	98.727917	9,872,791.67	98.727917	9,872,791.67	0.00	0.97
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		10,000,000.000	Local	99.845000	9,984,500.00	99.845000	9,984,500.00	0.00	0.98
			Base	99.845000	9,984,500.00	99.845000	9,984,500.00	0.00	0.98
45779QFN1	INSTITUTIONAL SECURED					2.05	22 Jun 2018		
		20,000,000.000	Local	99.880417	19,976,083.33	99.880417	19,976,083.33	0.00	1.97
			Base	99.880417	19,976,083.33	99.880417	19,976,083.33	0.00	1.97
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
		15,000,000.000	Local	99.775167	14,966,275.00	99.775167	14,966,275.00	0.00	1.48
			Base	99.775167	14,966,275.00	99.775167	14,966,275.00	0.00	1.48
48802TZV0	KELLS FDG LLC					2.24	10 Aug 2018		
		20,000,000.000	Local	99.564444	19,912,888.89	99.564444	19,912,888.89	0.00	1.96
			Base	99.564444	19,912,888.89	99.564444	19,912,888.89	0.00	1.96
52952MFJ4	LEXINGTN PKR CAP CO LL					2.05	18 Jun 2018		
		20,000,000.000	Local	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.97
			Base	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.97
52952MGD6	LEXINGTN PKR CAP CO LL					2.15	13 Jul 2018		
		15,000,000.000	Local	99.749167	14,962,375.00	99.749167	14,962,375.00	0.00	1.47
			Base	99.749167	14,962,375.00	99.749167	14,962,375.00	0.00	1.47
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		20,000,000.000	Local	99.601667	19,920,333.33	99.601667	19,920,333.33	0.00	1.96
			Base	99.601667	19,920,333.33	99.601667	19,920,333.33	0.00	1.96
62455BH16	MOUNTCLIFF					2.39	01 Aug 2018		
		15,000,000.000	Local	99.595028	14,939,254.16	99.595028	14,939,254.16	0.00	1.47
			Base	99.595028	14,939,254.16	99.595028	14,939,254.16	0.00	1.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		20,000,000.000	Local	99.631250	19,926,250.00	99.631250	19,926,250.00	0.00	1.96
			Base	99.631250	19,926,250.00	99.631250	19,926,250.00	0.00	1.96
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		20,000,000.000	Local	99.423111	19,884,622.22	99.423111	19,884,622.22	0.00	1.96
			Base	99.423111	19,884,622.22	99.423111	19,884,622.22	0.00	1.96
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		5,000,000.000	Local	99.845000	4,992,250.00	99.845000	4,992,250.00	0.00	0.49
			Base	99.845000	4,992,250.00	99.845000	4,992,250.00	0.00	0.49
88602UHF0	THUNDER BAY FNDNG LLC					2.25	15 Aug 2018		
		20,000,000.000	Local	99.531250	19,906,250.00	99.531250	19,906,250.00	0.00	1.96
			Base	99.531250	19,906,250.00	99.531250	19,906,250.00	0.00	1.96
92646LF62	VICTORY RECEIVABLES					1.86	06 Jun 2018		
		20,000,000.000	Local	99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	1.97
			Base	99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	1.97
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		15,000,000.000	Local	99.597500	14,939,625.00	99.597500	14,939,625.00	0.00	1.47
			Base	99.597500	14,939,625.00	99.597500	14,939,625.00	0.00	1.47
96121T5V6	WESTPAC BKING CORP N					1.81	02 Jul 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.78	01 Jun 2018		
		57,000,000.000	Local	100.000000	57,000,000.00	100.000000	57,000,000.00	0.00	5.62
			Base	100.000000	57,000,000.00	100.000000	57,000,000.00	0.00	5.62
US DOLLAR Total									
		585,740,000.000	Local		584,306,280.69		584,306,280.69	0.00	57.60
			Base		584,306,280.69		584,306,280.69	0.00	57.60
CASH EQUIVALENT Total									
		585,740,000.000	Base		584,306,280.69		584,306,280.69	0.00	57.60

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	101.268790	4,050,751.58	98.817203	3,952,688.12	-98,063.46	0.39
				Base	101.268790	4,050,751.58	98.817203	3,952,688.12	-98,063.46	0.39
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			5,000,000.000	Local	99.964725	4,998,236.26	97.619882	4,880,994.10	-117,242.16	0.48
				Base	99.964725	4,998,236.26	97.619882	4,880,994.10	-117,242.16	0.48
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
			10,000,000.000	Local	99.944866	9,994,486.57	98.883589	9,888,358.90	-106,127.67	0.97
				Base	99.944866	9,994,486.57	98.883589	9,888,358.90	-106,127.67	0.97
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
			3,000,000.000	Local	99.986736	2,999,602.09	98.462770	2,953,883.10	-45,718.99	0.29
				Base	99.986736	2,999,602.09	98.462770	2,953,883.10	-45,718.99	0.29
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	96.512536	4,825,626.80	-174,373.20	0.48
				Base	100.000000	5,000,000.00	96.512536	4,825,626.80	-174,373.20	0.48
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.5873	11 Jan 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	0.49
				Base	100.000000	5,000,000.00	100.180900	5,009,045.00	9,045.00	0.49
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
			5,000,000.000	Local	99.970301	4,998,515.07	99.230915	4,961,545.75	-36,969.32	0.49
				Base	99.970301	4,998,515.07	99.230915	4,961,545.75	-36,969.32	0.49
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
			10,000,000.000	Local	99.936520	9,993,651.96	97.720850	9,772,085.00	-221,566.96	0.96
				Base	99.936520	9,993,651.96	97.720850	9,772,085.00	-221,566.96	0.96
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
			5,000,000.000	Local	99.988462	4,999,423.09	97.371920	4,868,596.00	-130,827.09	0.48
	Original Face:		5,000,000.000	Base	99.988462	4,999,423.09	97.371920	4,868,596.00	-130,827.09	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
202795GX2	COMMONWEALTH EDISON CO SR UNSECURED 07/18 6.95					6.95	15 Jul 2018		
		Local	1,200,000.000	100.641974	1,207,703.69	100.641974	1,207,703.69	0.00	0.12
		Base		100.641974	1,207,703.69	100.641974	1,207,703.69	0.00	0.12
24422ETM1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 1.65					1.65	15 Oct 2018		
		Local	2,000,000.000	100.039405	2,000,788.10	99.667543	1,993,350.86	-7,437.24	0.20
		Base		100.039405	2,000,788.10	99.667543	1,993,350.86	-7,437.24	0.20
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.961735	9,996,173.52	97.961800	9,796,180.00	-199,993.52	0.97
Original Face:		Base	10,000,000.000	99.961735	9,996,173.52	97.961800	9,796,180.00	-199,993.52	0.97
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.972980	4,998,648.99	99.558947	4,977,947.35	-20,701.64	0.49
		Base		99.972980	4,998,648.99	99.558947	4,977,947.35	-20,701.64	0.49
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,939,129.910	99.991771	2,938,888.05	99.805100	2,933,401.55	-5,486.50	0.29
Original Face:		Base	10,000,000.000	99.991771	2,938,888.05	99.805100	2,933,401.55	-5,486.50	0.29
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	655,809.930	101.774353	667,446.31	100.229720	657,316.46	-10,129.85	0.06
Original Face:		Base	2,096,032.000	101.774353	667,446.31	100.229720	657,316.46	-10,129.85	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	5,000,000.000	101.218750	5,060,937.50	101.449271	5,072,463.55	11,526.05	0.50
Original Face:		Base	5,000,000.000	101.218750	5,060,937.50	101.449271	5,072,463.55	11,526.05	0.50
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.981663	9,998,166.32	99.981663	9,998,166.32	0.00	0.99
		Base		99.981663	9,998,166.32	99.981663	9,998,166.32	0.00	0.99
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,052,405.760	105.094782	4,258,866.99	100.567833	4,075,416.66	-183,450.33	0.40
Original Face:		Base	8,645,247.000	105.094782	4,258,866.99	100.567833	4,075,416.66	-183,450.33	0.40
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,795,457.730	104.992542	1,885,096.72	100.569251	1,805,678.39	-79,418.33	0.18
Original Face:		Base	4,322,624.000	104.992542	1,885,096.72	100.569251	1,805,678.39	-79,418.33	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
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	97.276364	4,863,818.19	96.735645	4,836,782.25	-27,035.94	0.48
		Base		97.276364	4,863,818.19	96.735645	4,836,782.25	-27,035.94	0.48
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.774000	9,877,400.00	-122,600.00	0.97
		Base		100.000000	10,000,000.00	98.774000	9,877,400.00	-122,600.00	0.97
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	288,505.480	103.059703	297,332.89	99.197000	286,188.78	-11,144.11	0.03
Original Face:		Base	2,161,312.000	103.059703	297,332.89	99.197000	286,188.78	-11,144.11	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	457,852.160	100.142539	458,504.78	99.324120	454,757.63	-3,747.15	0.04
Original Face:		Base	4,322,624.000	100.142539	458,504.78	99.324120	454,757.63	-3,747.15	0.04
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,510,246.760	101.619448	1,534,704.42	93.613350	1,413,792.59	-120,911.83	0.14
Original Face:		Base	4,322,624.000	101.619448	1,534,704.42	93.613350	1,413,792.59	-120,911.83	0.14
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,870,629.580	101.698010	2,919,373.16	97.806430	2,807,660.31	-111,712.85	0.28
Original Face:		Base	8,584,720.000	101.698010	2,919,373.16	97.806430	2,807,660.31	-111,712.85	0.28
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,331,207.270	100.861310	1,342,673.09	99.264230	1,321,412.65	-21,260.44	0.13
Original Face:		Base	5,571,429.000	100.861310	1,342,673.09	99.264230	1,321,412.65	-21,260.44	0.13
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,287,133.740	101.543691	1,307,003.11	94.097430	1,211,159.77	-95,843.34	0.12
Original Face:		Base	4,322,624.000	101.543691	1,307,003.11	94.097430	1,211,159.77	-95,843.34	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,682,956.000	100.871163	2,706,328.92	94.041250	2,523,085.36	-183,243.56	0.25
Original Face:		Base	5,111,816.000	100.871163	2,706,328.92	94.041250	2,523,085.36	-183,243.56	0.25
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,789,996.350	99.687738	1,784,406.87	93.368350	1,671,290.06	-113,116.81	0.16
Original Face:		Base	4,322,624.000	99.687738	1,784,406.87	93.368350	1,671,290.06	-113,116.81	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
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,630,198.530	101.648128	2,673,547.58	94.507100	2,485,724.35	-187,823.23	0.25
Original Face:		Base	5,326,337.000	101.648128	2,673,547.58	94.507100	2,485,724.35	-187,823.23	0.25
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,789,996.350	100.302189	1,795,405.52	94.087350	1,684,160.13	-111,245.39	0.17
Original Face:		Base	4,322,624.000	100.302189	1,795,405.52	94.087350	1,684,160.13	-111,245.39	0.17
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,285,640.390	100.745010	3,310,118.73	92.931150	3,053,383.40	-256,735.33	0.30
Original Face:		Base	8,645,247.000	100.745010	3,310,118.73	92.931150	3,053,383.40	-256,735.33	0.30
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,615,204.690	100.439466	1,622,302.97	97.620180	1,576,765.73	-45,537.24	0.16
Original Face:		Base	4,322,624.000	100.439466	1,622,302.97	97.620180	1,576,765.73	-45,537.24	0.16
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,357,004.520	101.751216	2,398,280.77	94.461190	2,226,454.52	-171,826.25	0.22
Original Face:		Base	6,483,935.000	101.751216	2,398,280.77	94.461190	2,226,454.52	-171,826.25	0.22
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,670,657.000	99.853939	1,668,216.83	94.141440	1,572,780.56	-95,436.27	0.16
Original Face:		Base	4,322,624.000	99.853939	1,668,216.83	94.141440	1,572,780.56	-95,436.27	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	420,000.070	98.088138	411,970.25	95.752980	402,162.58	-9,807.67	0.04
Original Face:		Base	2,161,312.000	98.088138	411,970.25	95.752980	402,162.58	-9,807.67	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	938,224.910	100.144155	939,577.41	97.502310	914,790.96	-24,786.45	0.09
Original Face:		Base	4,527,840.000	100.144155	939,577.41	97.502310	914,790.96	-24,786.45	0.09
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	10,643.380	101.707634	10,825.13	99.960610	10,639.19	-185.94	0.00
Original Face:		Base	4,322,624.000	101.707634	10,825.13	99.960610	10,639.19	-185.94	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,105,441.190	101.499305	1,122,015.13	98.692200	1,090,984.23	-31,030.90	0.11
Original Face:		Base	8,645,247.000	101.499305	1,122,015.13	98.692200	1,090,984.23	-31,030.90	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
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
			0.000	Local 0.000000	314.03	0.000000	314.03	0.00	0.00
				Base 0.000000	314.03	0.000000	314.03	0.00	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
			576,326.420	Local 99.349438	572,577.06	97.712700	563,144.11	-9,432.95	0.06
	Original Face:		2,161,312.000	Base 99.349438	572,577.06	97.712700	563,144.11	-9,432.95	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
			678,791.350	Local 99.975602	678,625.74	96.337500	653,930.62	-24,695.12	0.06
	Original Face:		2,161,312.000	Base 99.975602	678,625.74	96.337500	653,930.62	-24,695.12	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
			593,026.450	Local 99.951324	592,737.79	96.361370	571,448.41	-21,289.38	0.06
	Original Face:		2,472,541.000	Base 99.951324	592,737.79	96.361370	571,448.41	-21,289.38	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
			1,089,182.290	Local 100.257268	1,091,984.41	95.265850	1,037,618.77	-54,365.64	0.10
	Original Face:		4,322,624.000	Base 100.257268	1,091,984.41	95.265850	1,037,618.77	-54,365.64	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
			2,489,324.640	Local 100.396965	2,499,206.40	95.176940	2,369,263.02	-129,943.38	0.23
	Original Face:		6,483,935.000	Base 100.396965	2,499,206.40	95.176940	2,369,263.02	-129,943.38	0.23
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
			2,331,387.080	Local 100.081805	2,333,294.26	94.218570	2,196,599.57	-136,694.69	0.22
	Original Face:		5,619,411.000	Base 100.081805	2,333,294.26	94.218570	2,196,599.57	-136,694.69	0.22
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
			2,412,607.830	Local 101.373614	2,445,747.75	92.298070	2,226,790.46	-218,957.29	0.22
	Original Face:		4,322,624.000	Base 101.373614	2,445,747.75	92.298070	2,226,790.46	-218,957.29	0.22
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
			2,018,988.090	Local 100.025884	2,019,510.69	94.884540	1,915,707.56	-103,803.13	0.19
	Original Face:		4,322,624.000	Base 100.025884	2,019,510.69	94.884540	1,915,707.56	-103,803.13	0.19
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
			5,047,469.760	Local 100.802561	5,087,978.77	94.470540	4,768,371.94	-319,606.83	0.47
	Original Face:		10,806,559.000	Base 100.802561	5,087,978.77	94.470540	4,768,371.94	-319,606.83	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
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,487,227.310	100.510821	3,505,040.81	95.184560	3,319,301.97	-185,738.84	0.33
	Original Face:	Base	10,806,559.000	100.510821	3,505,040.81	95.184560	3,319,301.97	-185,738.84	0.33
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,256,903.460	100.571666	2,269,805.40	96.668820	2,181,721.94	-88,083.46	0.22
	Original Face:	Base	4,322,624.000	100.571666	2,269,805.40	96.668820	2,181,721.94	-88,083.46	0.22
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,298,329.230	99.896499	3,294,915.41	93.400120	3,080,643.46	-214,271.95	0.30
	Original Face:	Base	6,483,935.000	99.896499	3,294,915.41	93.400120	3,080,643.46	-214,271.95	0.30
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,604,074.700	102.764846	2,676,073.35	100.019390	2,604,579.63	-71,493.72	0.26
	Original Face:	Base	6,000,000.000	102.764846	2,676,073.35	100.019390	2,604,579.63	-71,493.72	0.26
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,848,260.600	103.437454	3,980,542.79	100.544580	3,869,217.46	-111,325.33	0.38
	Original Face:	Base	10,000,000.000	103.437454	3,980,542.79	100.544580	3,869,217.46	-111,325.33	0.38
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,848,260.600	103.387235	3,978,610.22	101.202430	3,894,533.24	-84,076.98	0.38
	Original Face:	Base	10,000,000.000	103.387235	3,978,610.22	101.202430	3,894,533.24	-84,076.98	0.38
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,421,184.350	101.923450	4,506,223.62	99.049580	4,379,164.53	-127,059.09	0.43
	Original Face:	Base	5,000,000.000	101.923450	4,506,223.62	99.049580	4,379,164.53	-127,059.09	0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	11,189,435.640	100.684974	11,266,080.42	98.167987	10,984,443.72	-281,636.70	1.08
	Original Face:	Base	14,386,036.000	100.684974	11,266,080.42	98.167987	10,984,443.72	-281,636.70	1.08
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,238,541.060	103.222713	3,342,909.95	98.218666	3,180,851.83	-162,058.12	0.31
	Original Face:	Base	6,483,935.000	103.222713	3,342,909.95	98.218666	3,180,851.83	-162,058.12	0.31
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	689,935.170	101.342577	699,198.08	100.214180	691,412.87	-7,785.21	0.07
	Original Face:	Base	33,932,595.000	101.342577	699,198.08	100.214180	691,412.87	-7,785.21	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	710,188.270	106.203780	754,246.79	108.500530	770,558.04	16,311.25	0.08
Original Face:		Base	18,956,866.000	106.203780	754,246.79	108.500530	770,558.04	16,311.25	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	657,790.080	99.151561	652,209.13	99.390910	653,783.55	1,574.42	0.06
Original Face:		Base	4,322,624.000	99.151561	652,209.13	99.390910	653,783.55	1,574.42	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	417,186.950	105.513188	440,187.25	104.128570	434,410.81	-5,776.44	0.04
Original Face:		Base	6,483,935.000	105.513188	440,187.25	104.128570	434,410.81	-5,776.44	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	6,000,000.000	98.769531	5,926,171.88	99.043910	5,942,634.60	16,462.72	0.59
Original Face:		Base	6,000,000.000	98.769531	5,926,171.88	99.043910	5,942,634.60	16,462.72	0.59
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	10,000,000.000	96.707347	9,670,734.66	97.170640	9,717,064.00	46,329.34	0.96
Original Face:		Base	10,000,000.000	96.707347	9,670,734.66	97.170640	9,717,064.00	46,329.34	0.96
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	2,296,199.290	99.997210	2,296,135.22	99.321370	2,280,616.59	-15,518.63	0.22
Original Face:		Base	3,000,000.000	99.997210	2,296,135.22	99.321370	2,280,616.59	-15,518.63	0.22
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	3,951,784.660	100.029132	3,952,935.90	99.850600	3,945,880.69	-7,055.21	0.39
Original Face:		Base	11,350,000.000	100.029132	3,952,935.90	99.850600	3,945,880.69	-7,055.21	0.39
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.64575	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.135000	7,009,450.00	9,450.00	0.69
		Base		100.000000	7,000,000.00	100.135000	7,009,450.00	9,450.00	0.69
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	4,192,871.730	100.000000	4,192,871.73	100.001040	4,192,915.34	43.61	0.41
Original Face:		Base	10,000,000.000	100.000000	4,192,871.73	100.001040	4,192,915.34	43.61	0.41
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.972192	9,997,219.18	99.703896	9,970,389.60	-26,829.58	0.98
		Base		99.972192	9,997,219.18	99.703896	9,970,389.60	-26,829.58	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,675,760.150	101.592540	2,718,372.71	99.501990	2,662,434.60	-55,938.11	0.26
Original Face:		Base	7,000,000.000	101.592540	2,718,372.71	99.501990	2,662,434.60	-55,938.11	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,424,945.080	102.277846	3,502,960.06	95.323380	3,264,773.41	-238,186.65	0.32
Original Face:		Base	7,989,505.000	102.277846	3,502,960.06	95.323380	3,264,773.41	-238,186.65	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,295,798.900	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	0.67
Original Face:		Base	10,000,000.000	94.145524	6,868,668.07	92.901180	6,777,883.27	-90,784.80	0.67
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,646,357.750	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.44
Original Face:		Base	5,000,000.000	97.615599	4,535,569.94	95.661700	4,444,784.81	-90,785.13	0.44
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,931,644.300	100.883256	4,975,203.34	98.672210	4,866,162.42	-109,040.92	0.48
Original Face:		Base	10,000,000.000	100.883256	4,975,203.34	98.672210	4,866,162.42	-109,040.92	0.48
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,851,053.050	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.45
Original Face:		Base	5,000,000.000	96.221012	4,667,732.36	94.757180	4,596,721.07	-71,011.29	0.45
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999803	3,999,992.12	99.400380	3,976,015.20	-23,976.92	0.39
Original Face:		Base	4,000,000.000	99.999803	3,999,992.12	99.400380	3,976,015.20	-23,976.92	0.39
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.997519	3,999,900.77	99.722270	3,988,890.80	-11,009.97	0.39
		Base		99.997519	3,999,900.77	99.722270	3,988,890.80	-11,009.97	0.39
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.925871	6,994,810.96	99.487251	6,964,107.57	-30,703.39	0.69
		Base		99.925871	6,994,810.96	99.487251	6,964,107.57	-30,703.39	0.69
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	487,003.960	100.000000	487,003.96	100.000150	487,004.69	0.73	0.05
Original Face:		Base	10,000,000.000	100.000000	487,003.96	100.000150	487,004.69	0.73	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
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.951769	9,995,176.92	98.753797	9,875,379.70	-119,797.22	0.97
		Base		99.951769	9,995,176.92	98.753797	9,875,379.70	-119,797.22	0.97
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,512,918.000	100.000003	1,512,918.05	100.276694	1,517,104.15	4,186.10	0.15
		Base		100.000003	1,512,918.05	100.276694	1,517,104.15	4,186.10	0.15
46513BR75	STATE OF ISRAEL 03/20 0					2.37938	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
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	97.712808	4,885,640.40	-114,359.60	0.48
		Base		100.000000	5,000,000.00	97.712808	4,885,640.40	-114,359.60	0.48
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.795777	3,492,852.18	97.826523	3,423,928.31	-68,923.87	0.34
		Base		99.795777	3,492,852.18	97.826523	3,423,928.31	-68,923.87	0.34
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.978339	2,999,350.16	98.553948	2,956,618.44	-42,731.72	0.29
		Base		99.978339	2,999,350.16	98.553948	2,956,618.44	-42,731.72	0.29
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.980222	7,498,516.64	99.351082	7,451,331.15	-47,185.49	0.73
		Base		99.980222	7,498,516.64	99.351082	7,451,331.15	-47,185.49	0.73
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.995167	4,999,758.35	99.026534	4,951,326.70	-48,431.65	0.49
		Base		99.995167	4,999,758.35	99.026534	4,951,326.70	-48,431.65	0.49
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	1,828,956.600	99.991358	1,828,798.54	99.075970	1,812,056.49	-16,742.05	0.18
Original Face:		Base	2,000,000.000	99.991358	1,828,798.54	99.075970	1,812,056.49	-16,742.05	0.18
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					2.4245	15 Jun 2018		
		Local	4,322,624.000	100.000000	4,322,623.99	100.017462	4,323,378.82	754.83	0.43
		Base		100.000000	4,322,623.99	100.017462	4,323,378.82	754.83	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.983118	6,998,818.27	98.383161	6,886,821.27	-111,997.00	0.68
		Base		99.983118	6,998,818.27	98.383161	6,886,821.27	-111,997.00	0.68
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.65969	25 Jan 2029		
		Local	885,327.210	100.000001	885,327.22	99.858380	884,073.41	-1,253.81	0.09
Original Face:		Base	2,161,312.000	100.000001	885,327.22	99.858380	884,073.41	-1,253.81	0.09
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	2,561,976.300	100.000000	2,561,976.30	99.585850	2,551,365.88	-10,610.42	0.25
Original Face:		Base	3,000,000.000	100.000000	2,561,976.30	99.585850	2,551,365.88	-10,610.42	0.25
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	99.434060	12,429,257.50	-70,742.50	1.23
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.434060	12,429,257.50	-70,742.50	1.23
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.978846	2,999,365.39	98.943256	2,968,297.68	-31,067.71	0.29
		Base		99.978846	2,999,365.39	98.943256	2,968,297.68	-31,067.71	0.29
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.951944	6,996,636.09	99.767036	6,983,692.52	-12,943.57	0.69
		Base		99.951944	6,996,636.09	99.767036	6,983,692.52	-12,943.57	0.69
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.720050	6,980,403.48	99.120945	6,938,466.15	-41,937.33	0.68
		Base		99.720050	6,980,403.48	99.120945	6,938,466.15	-41,937.33	0.68
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.339360	5,016,968.00	16,968.00	0.49
		Base		100.000000	5,000,000.00	100.339360	5,016,968.00	16,968.00	0.49
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.989356	9,998,935.62	99.549302	9,954,930.20	-44,005.42	0.98
		Base		99.989356	9,998,935.62	99.549302	9,954,930.20	-44,005.42	0.98
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.009468	10,000,946.83	99.429688	9,942,968.80	-57,978.03	0.98
		Base		100.009468	10,000,946.83	99.429688	9,942,968.80	-57,978.03	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.835165	19,967,032.90	99.246094	19,849,218.80	-117,814.10	1.96
		Base		99.835165	19,967,032.90	99.246094	19,849,218.80	-117,814.10	1.96
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.990131	4,249,580.58	99.287390	4,219,714.08	-29,866.50	0.42
	Original Face:	Base	4,250,000.000	99.990131	4,249,580.58	99.287390	4,219,714.08	-29,866.50	0.42
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.523872	9,655,317.86	99.024350	9,511,288.82	-144,029.04	0.94
	Original Face:	Base	9,605,000.000	100.523872	9,655,317.86	99.024350	9,511,288.82	-144,029.04	0.94
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996641	3,999,865.64	99.045120	3,961,804.80	-38,060.84	0.39
	Original Face:	Base	4,000,000.000	99.996641	3,999,865.64	99.045120	3,961,804.80	-38,060.84	0.39
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.930179	4,996,508.97	99.029537	4,951,476.85	-45,032.12	0.49
		Base		99.930179	4,996,508.97	99.029537	4,951,476.85	-45,032.12	0.49
US DOLLAR Total									
		Local	436,808,984.010		437,128,801.52		429,734,471.77	-7,394,329.75	42.36
	Original Face:	Base	453,571,958.000		437,128,801.52		429,734,471.77	-7,394,329.75	42.36
FIXED INCOME Total									
		Base	436,808,984.010		437,128,801.52		429,734,471.77	-7,394,329.75	42.36
	Original Face:		453,571,958.000						

& 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: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		1,022,941,220.800	Base	1,021,827,319.00		1,014,432,989.25	-7,394,329.75	100.00
Original Face:		453,571,958.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,164.760	1.000000	3,164.76	1.000000	3,164.76	0.00	0.01
		Base		1.000000	3,164.76	1.000000	3,164.76	0.00	0.01
US DOLLAR Total									
		Local	3,164.760		3,164.76		3,164.76	0.00	0.01
		Base			3,164.76		3,164.76	0.00	0.01
CASH Total									
		Base	3,164.760		3,164.76		3,164.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	167,249.710	100.029967	167,299.83	100.040000	167,316.61	16.78	0.39
		Base		100.029967	167,299.83	100.040000	167,316.61	16.78	0.39
04821UFL1	ATLANTIC ASSET SECUR					1.87	20 Jun 2018		
		Local	3,000,000.000	99.901306	2,997,039.17	99.901306	2,997,039.17	0.00	6.99
		Base		99.901306	2,997,039.17	99.901306	2,997,039.17	0.00	6.99
04821UFM9	ATLANTIC ASSET SECUR					2.12	21 Jun 2018		
		Local	2,000,000.000	99.882222	1,997,644.44	99.882222	1,997,644.44	0.00	4.66
		Base		99.882222	1,997,644.44	99.882222	1,997,644.44	0.00	4.66
2284K1FM0	CROWN POINT CAP CO.					2.09	21 Jun 2018		
		Local	3,000,000.000	99.883889	2,996,516.67	99.883889	2,996,516.67	0.00	6.99
		Base		99.883889	2,996,516.67	99.883889	2,996,516.67	0.00	6.99
38346MFD1	GOTHAM FDG CORP					2.31	13 Jun 2018		
		Local	2,400,000.000	99.923000	2,398,152.00	99.923000	2,398,152.00	0.00	5.59
		Base		99.923000	2,398,152.00	99.923000	2,398,152.00	0.00	5.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MFM4	HALKIN FINANCE LLC USC					2.05	21 Jun 2018		
		2,000,000.000	Local	99.886111	1,997,722.22	99.886111	1,997,722.22	0.00	4.66
			Base	99.886111	1,997,722.22	99.886111	1,997,722.22	0.00	4.66
52952MFM7	LEXINGTN PKR CAP CO LL					2.05	21 Jun 2018		
		5,000,000.000	Local	99.886111	4,994,305.56	99.886111	4,994,305.56	0.00	11.65
			Base	99.886111	4,994,305.56	99.886111	4,994,305.56	0.00	11.65
56274MFM9	MANHATTAN ASSET FDG.					1.92	21 Jun 2018		
		3,850,000.000	Local	99.893334	3,845,893.34	99.893334	3,845,893.34	0.00	8.97
			Base	99.893334	3,845,893.34	99.893334	3,845,893.34	0.00	8.97
62455BFM2	MOUNTCLIFF					2.1	21 Jun 2018		
		3,000,000.000	Local	99.883333	2,996,500.00	99.883333	2,996,500.00	0.00	6.99
			Base	99.883333	2,996,500.00	99.883333	2,996,500.00	0.00	6.99
63763QGP6	NATIONAL SECS CLEARING					1.94	23 Jul 2018		
		3,000,000.000	Local	99.719778	2,991,593.33	99.719778	2,991,593.33	0.00	6.98
			Base	99.719778	2,991,593.33	99.719778	2,991,593.33	0.00	6.98
65409SGP7	NIEUW AMSTERDAM RECV					2.05	23 Jul 2018		
		2,000,000.000	Local	99.703889	1,994,077.78	99.703889	1,994,077.78	0.00	4.65
			Base	99.703889	1,994,077.78	99.703889	1,994,077.78	0.00	4.65
67983UH97	OLD LINE FUNDING LLC					2.08	09 Aug 2018		
		3,000,000.000	Local	99.601333	2,988,040.00	99.601333	2,988,040.00	0.00	6.97
			Base	99.601333	2,988,040.00	99.601333	2,988,040.00	0.00	6.97
92646LHF0	VICTORY RECEIVABLES					2.23	15 Aug 2018		
		5,000,000.000	Local	99.535417	4,976,770.83	99.535417	4,976,770.83	0.00	11.61
			Base	99.535417	4,976,770.83	99.535417	4,976,770.83	0.00	11.61
93114FFM1	WAL-MART STORES INC					1.83	21 Jun 2018		
		3,000,000.000	Local	99.898333	2,996,950.00	99.898333	2,996,950.00	0.00	6.99
			Base	99.898333	2,996,950.00	99.898333	2,996,950.00	0.00	6.99
96327SGP1	WHEELS INC					2.05	23 Jul 2018		
		2,000,000.000	Local	99.703889	1,994,077.78	99.703889	1,994,077.78	0.00	4.65
			Base	99.703889	1,994,077.78	99.703889	1,994,077.78	0.00	4.65

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

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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									
		42,417,249.710	Local		42,332,582.95		42,332,599.73	16.78	98.73
			Base		42,332,582.95		42,332,599.73	16.78	98.73
CASH EQUIVALENT Total									
		42,417,249.710	Base		42,332,582.95		42,332,599.73	16.78	98.73
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		542,529.550	Local	1.000000	542,529.55	1.000000	542,529.55	0.00	1.27
			Base	1.000000	542,529.55	1.000000	542,529.55	0.00	1.27
US DOLLAR Total									
		542,529.550	Local		542,529.55		542,529.55	0.00	1.27
			Base		542,529.55		542,529.55	0.00	1.27
EQUITY Total									
		542,529.550	Base		542,529.55		542,529.55	0.00	1.27

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

Books Closed

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

As of: *May 31, 2018* *View Date:* *June 7, 2018*

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								
		42,962,944.020	Base	42,878,277.26		42,878,294.04	16.78	100.00

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

Books Closed

Holdings

Currency Summary

As of: *May 31, 2018*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,162.520	Local	3,162.52	3,162.52	0.00	0.00		0.00
		Base	3,162.52	3,162.52	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,417,534.620	Local	5,419,436.22	5,419,701.63	0.62	265.41		265.41
		Base	5,419,436.22	5,419,701.63	0.62	265.41	0.00	265.41
EQUITY								
	19,514,670.000	Local	597,359,243.04	869,535,291.15	99.38	272,176,048.11		272,176,048.11
		Base	597,359,243.04	869,535,291.15	99.38	272,176,048.11	0.00	272,176,048.11
US DOLLAR Total								
	24,935,367.140	Local	602,781,841.78	874,958,155.30	100.00	272,176,313.52		272,176,313.52
		Base	602,781,841.78	874,958,155.30	100.00	272,176,313.52	0.00	272,176,313.52
FUND Total								
	24,935,367.140	Base	602,781,841.78	874,958,155.30	100.00	272,176,313.52	0.00	272,176,313.52

Holdings

Currency Summary

As of: *May 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *June 7, 2018*

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								
	-21.100	Local	-21.10	-21.10	0.00	0.00		0.00
		Base	-21.10	-21.10	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,032,087.870	Local	5,033,150.56	5,034,100.71	0.81	950.15		950.15
		Base	5,033,150.56	5,034,100.71	0.81	950.15	0.00	950.15
EQUITY								
	20,619,667.000	Local	435,407,280.60	616,848,220.47	99.19	181,440,939.87		181,440,939.87
		Base	435,407,280.60	616,848,220.47	99.19	181,440,939.87	0.00	181,440,939.87
US DOLLAR Total								
	25,651,733.770	Local	440,440,410.06	621,882,300.08	100.00	181,441,890.02		181,441,890.02
		Base	440,440,410.06	621,882,300.08	100.00	181,441,890.02	0.00	181,441,890.02
FUND Total								
	25,651,733.770	Base	440,440,410.06	621,882,300.08	100.00	181,441,890.02	0.00	181,441,890.02

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	79,140,382.370	Local	79,021,349.98	79,022,809.08	3.46	1,459.10		1,459.10
		Base	79,021,349.98	79,022,809.08	3.46	1,459.10	0.00	1,459.10
FIXED INCOME								
	2,123,171,039.740	Local	2,214,460,295.21	2,204,089,393.82	96.54	-10,370,901.39		-10,370,901.39
Original Face:	2,160,064,539.000	Base	2,214,460,295.21	2,204,089,393.82	96.54	-10,370,901.39	0.00	-10,370,901.39
US DOLLAR Total								
	2,202,311,422.100	Local	2,293,481,645.18	2,283,112,202.89	100.00	-10,369,442.29		-10,369,442.29
Original Face:	2,160,064,539.000	Base	2,293,481,645.18	2,283,112,202.89	100.00	-10,369,442.29	0.00	-10,369,442.29
FUND Total								
	2,202,311,422.100	Base	2,293,481,645.18	2,283,112,202.89	100.00	-10,369,442.29	0.00	-10,369,442.29
Original Face:	2,160,064,539.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
	146,011.040	Local	146,011.04	146,011.04	0.04	0.00		0.00
		Base	146,011.04	146,011.04	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	34,000,000.000	Local	33,997,744.77	33,917,944.78	9.48	-79,799.99		-79,799.99
		Base	33,997,744.77	33,917,944.78	9.48	-79,799.99	0.00	-79,799.99
FIXED INCOME								
	325,751,911.680	Local	326,602,118.10	323,902,470.36	90.48	-2,699,647.74		-2,699,647.74
Original Face:	192,098,802.000	Base	326,602,118.10	323,902,470.36	90.48	-2,699,647.74	0.00	-2,699,647.74
US DOLLAR Total								
	359,897,922.720	Local	360,745,873.91	357,966,426.18	100.00	-2,779,447.73		-2,779,447.73
Original Face:	192,098,802.000	Base	360,745,873.91	357,966,426.18	100.00	-2,779,447.73	0.00	-2,779,447.73
FUND Total								
	359,897,922.720	Base	360,745,873.91	357,966,426.18	100.00	-2,779,447.73	0.00	-2,779,447.73
Original Face:	192,098,802.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
	593,157.040	Local	593,157.04	593,157.04	0.42	0.00		0.00
		Base	593,157.04	593,157.04	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	9,244,337.020	Local	9,244,337.02	9,244,337.02	6.49	0.00		0.00
		Base	9,244,337.02	9,244,337.02	6.49	0.00	0.00	0.00
FIXED INCOME								
	133,567,240.220	Local	134,696,986.59	132,561,162.51	93.09	-2,135,824.08		-2,135,824.08
Original Face:	160,264,820.000	Base	134,696,986.59	132,561,162.51	93.09	-2,135,824.08	0.00	-2,135,824.08
US DOLLAR Total								
	143,404,734.280	Local	144,534,480.65	142,398,656.57	100.00	-2,135,824.08		-2,135,824.08
Original Face:	160,264,820.000	Base	144,534,480.65	142,398,656.57	100.00	-2,135,824.08	0.00	-2,135,824.08
FUND Total								
	143,404,734.280	Base	144,534,480.65	142,398,656.57	100.00	-2,135,824.08	0.00	-2,135,824.08
Original Face:	160,264,820.000							

Holdings

Currency Summary

As of: *May 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.040	Local	0.04	0.04	0.00	0.00		0.00
		Base	0.04	0.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,326,467.590	Local	3,327,168.86	3,327,798.18	0.16	629.32		629.32
		Base	3,327,168.86	3,327,798.18	0.16	629.32	0.00	629.32
EQUITY								
	26,171,483.000	Local	1,057,000,987.06	2,072,076,518.16	99.84	1,015,075,531.10		1,015,075,531.10
		Base	1,057,000,987.06	2,072,076,518.16	99.84	1,015,075,531.10	0.00	1,015,075,531.10
US DOLLAR Total								
	29,497,950.630	Local	1,060,328,155.96	2,075,404,316.38	100.00	1,015,076,160.42		1,015,076,160.42
		Base	1,060,328,155.96	2,075,404,316.38	100.00	1,015,076,160.42	0.00	1,015,076,160.42
FUND Total								
	29,497,950.630	Base	1,060,328,155.96	2,075,404,316.38	100.00	1,015,076,160.42	0.00	1,015,076,160.42

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.030	Local	-0.03	-0.03	0.00	0.00		0.00
		Base	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	624,897,935.370	Local	623,690,710.93	623,604,601.38	57.85	-86,109.55		-86,109.55
		Base	623,690,710.93	623,604,601.38	57.85	-86,109.55	0.00	-86,109.55
FIXED INCOME								
	460,383,126.720	Local	463,665,258.16	454,293,156.24	42.15	-9,372,101.92		-9,372,101.92
Original Face:	855,091,311.000	Base	463,665,258.16	454,293,156.24	42.15	-9,372,101.92	0.00	-9,372,101.92
US DOLLAR Total								
	1,085,281,062.060	Local	1,087,355,969.06	1,077,897,757.59	100.00	-9,458,211.47		-9,458,211.47
Original Face:	855,091,311.000	Base	1,087,355,969.06	1,077,897,757.59	100.00	-9,458,211.47	0.00	-9,458,211.47
FUND Total								
	1,085,281,062.060	Base	1,087,355,969.06	1,077,897,757.59	100.00	-9,458,211.47	0.00	-9,458,211.47
Original Face:	855,091,311.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.110	Local	-0.11	-0.11	0.00	0.00		0.00
		Base	-0.11	-0.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,638,247,658.630	Local	1,636,992,446.50	1,637,003,342.43	72.96	10,895.93		10,895.93
		Base	1,636,992,446.50	1,637,003,342.43	72.96	10,895.93	0.00	10,895.93
FIXED INCOME								
	612,422,462.140	Local	613,677,395.42	606,610,440.35	27.04	-7,066,955.07		-7,066,955.07
Original Face:	445,304,242.000	Base	613,677,395.42	606,610,440.35	27.04	-7,066,955.07	0.00	-7,066,955.07
US DOLLAR Total								
	2,250,670,120.660	Local	2,250,669,841.81	2,243,613,782.67	100.00	-7,056,059.14		-7,056,059.14
Original Face:	445,304,242.000	Base	2,250,669,841.81	2,243,613,782.67	100.00	-7,056,059.14	0.00	-7,056,059.14
FUND Total								
	2,250,670,120.660	Base	2,250,669,841.81	2,243,613,782.67	100.00	-7,056,059.14	0.00	-7,056,059.14
Original Face:	445,304,242.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,379.110	Local	6,379.11	6,379.11	0.01	0.00		0.00
		Base	6,379.11	6,379.11	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	13,037,657.950	Local	13,031,252.81	12,975,280.83	12.22	-55,971.98		-55,971.98
		Base	13,031,252.81	12,975,280.83	12.22	-55,971.98	0.00	-55,971.98
FIXED INCOME								
	93,682,799.210	Local	93,630,627.06	93,185,777.89	87.77	-444,849.17		-444,849.17
Original Face:	46,841,000.000	Base	93,630,627.06	93,185,777.89	87.77	-444,849.17	0.00	-444,849.17
US DOLLAR Total								
	106,726,836.270	Local	106,668,258.98	106,167,437.83	100.00	-500,821.15		-500,821.15
Original Face:	46,841,000.000	Base	106,668,258.98	106,167,437.83	100.00	-500,821.15	0.00	-500,821.15
FUND Total								
	106,726,836.270	Base	106,668,258.98	106,167,437.83	100.00	-500,821.15	0.00	-500,821.15
Original Face:	46,841,000.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	360,561,847.760	Local	360,054,621.92	360,020,587.52	37.61	-34,034.40		-34,034.40
		Base	360,054,621.92	360,020,587.52	37.61	-34,034.40	0.00	-34,034.40
FIXED INCOME								
	601,934,121.450	Local	603,271,412.99	597,115,442.60	62.39	-6,155,970.39		-6,155,970.39
Original Face:	508,127,081.000	Base	603,271,412.99	597,115,442.60	62.39	-6,155,970.39	0.00	-6,155,970.39
US DOLLAR Total								
	962,495,969.190	Local	963,326,034.89	957,136,030.10	100.00	-6,190,004.79		-6,190,004.79
Original Face:	508,127,081.000	Base	963,326,034.89	957,136,030.10	100.00	-6,190,004.79	0.00	-6,190,004.79
FUND Total								
	962,495,969.190	Base	963,326,034.89	957,136,030.10	100.00	-6,190,004.79	0.00	-6,190,004.79
Original Face:	508,127,081.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
	7,515,151.080	Local	7,515,151.08	7,515,151.08	0.45	0.00		0.00
		Base	7,515,151.08	7,515,151.08	0.45	0.00	0.00	0.00
CASH EQUIVALENT								
	1,599,421,528.510	Local	1,597,728,280.90	1,597,728,367.80	96.46	86.90		86.90
		Base	1,597,728,280.90	1,597,728,367.80	96.46	86.90	0.00	86.90
FIXED INCOME								
	51,141,119.740	Local	51,140,673.14	51,140,977.50	3.09	304.36		304.36
Original Face:	29,000,000.000	Base	51,140,673.14	51,140,977.50	3.09	304.36	0.00	304.36
US DOLLAR Total								
	1,658,077,799.330	Local	1,656,384,105.12	1,656,384,496.38	100.00	391.26		391.26
Original Face:	29,000,000.000	Base	1,656,384,105.12	1,656,384,496.38	100.00	391.26	0.00	391.26
FUND Total								
	1,658,077,799.330	Base	1,656,384,105.12	1,656,384,496.38	100.00	391.26	0.00	391.26
Original Face:	29,000,000.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,433,897.130	Local	5,433,897.13	5,433,897.13	0.37	0.00		0.00
		Base	5,433,897.13	5,433,897.13	0.37	0.00	0.00	0.00
CASH EQUIVALENT								
	1,398,472,014.720	Local	1,396,090,706.83	1,395,957,895.63	94.26	-132,811.20		-132,811.20
		Base	1,396,090,706.83	1,395,957,895.63	94.26	-132,811.20	0.00	-132,811.20
FIXED INCOME								
	80,000,000.000	Local	79,561,102.59	79,572,866.63	5.37	11,764.04		11,764.04
		Base	79,561,102.59	79,572,866.63	5.37	11,764.04	0.00	11,764.04
US DOLLAR Total								
	1,483,905,911.850	Local	1,481,085,706.55	1,480,964,659.39	100.00	-121,047.16		-121,047.16
		Base	1,481,085,706.55	1,480,964,659.39	100.00	-121,047.16	0.00	-121,047.16
FUND Total								
	1,483,905,911.850	Base	1,481,085,706.55	1,480,964,659.39	100.00	-121,047.16	0.00	-121,047.16

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
	-7,697,471.260	Local	-7,697,471.26	-7,697,471.26	4.51	0.00		0.00
		Base	-7,697,471.26	-7,697,471.26	4.51	0.00	0.00	0.00
CASH EQUIVALENT								
	10,901,789.160	Local	10,935,783.96	10,923,697.91	6.40	-12,086.05		-12,086.05
		Base	10,935,783.96	10,923,697.91	6.40	-12,086.05	0.00	-12,086.05
FIXED INCOME								
	149,915,000.000	Local	152,235,447.62	152,053,698.83	89.09	-181,748.79		-181,748.79
		Base	152,235,447.62	152,053,698.83	89.09	-181,748.79	0.00	-181,748.79
US DOLLAR Total								
	153,119,317.900	Local	155,473,760.32	155,279,925.48	100.00	-193,834.84		-193,834.84
		Base	155,473,760.32	155,279,925.48	100.00	-193,834.84	0.00	-193,834.84
FUND Total								
	153,119,317.900	Base	155,473,760.32	155,279,925.48	100.00	-193,834.84	0.00	-193,834.84

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,436,914.940	Local	5,436,914.94	5,436,914.94	1.43	0.00		0.00
		Base	5,436,914.94	5,436,914.94	1.43	0.00	0.00	0.00
CASH EQUIVALENT								
	135,231,433.540	Local	134,848,223.48	134,708,400.69	35.35	-139,822.79		-139,822.79
		Base	134,848,223.48	134,708,400.69	35.35	-139,822.79	0.00	-139,822.79
FIXED INCOME								
	241,699,426.280	Local	242,481,028.86	240,935,583.49	63.22	-1,545,445.37		-1,545,445.37
Original Face:	288,348,695.000	Base	242,481,028.86	240,935,583.49	63.22	-1,545,445.37	0.00	-1,545,445.37
US DOLLAR Total								
	382,367,774.760	Local	382,766,167.28	381,080,899.12	100.00	-1,685,268.16		-1,685,268.16
Original Face:	288,348,695.000	Base	382,766,167.28	381,080,899.12	100.00	-1,685,268.16	0.00	-1,685,268.16
FUND Total								
	382,367,774.760	Base	382,766,167.28	381,080,899.12	100.00	-1,685,268.16	0.00	-1,685,268.16
Original Face:	288,348,695.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,781.690	Local	2,781.69	2,781.69	100.00	0.00		0.00
		Base	2,781.69	2,781.69	100.00	0.00	0.00	0.00
US DOLLAR Total								
	2,781.690	Local	2,781.69	2,781.69	100.00	0.00		0.00
		Base	2,781.69	2,781.69	100.00	0.00	0.00	0.00
FUND Total								
	2,781.690	Base	2,781.69	2,781.69	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	950,833.710	Local	950,833.71	950,833.71	0.27	0.00		0.00
		Base	950,833.71	950,833.71	0.27	0.00	0.00	0.00
CASH EQUIVALENT								
	88,000,000.000	Local	87,766,492.71	87,602,263.27	25.09	-164,229.44		-164,229.44
		Base	87,766,492.71	87,602,263.27	25.09	-164,229.44	0.00	-164,229.44
FIXED INCOME								
	261,390,081.780	Local	263,784,564.10	260,575,008.98	74.64	-3,209,555.12		-3,209,555.12
Original Face:	223,530,168.000	Base	263,784,564.10	260,575,008.98	74.64	-3,209,555.12	0.00	-3,209,555.12
US DOLLAR Total								
	350,340,915.490	Local	352,501,890.52	349,128,105.96	100.00	-3,373,784.56		-3,373,784.56
Original Face:	223,530,168.000	Base	352,501,890.52	349,128,105.96	100.00	-3,373,784.56	0.00	-3,373,784.56
FUND Total								
	350,340,915.490	Base	352,501,890.52	349,128,105.96	100.00	-3,373,784.56	0.00	-3,373,784.56
Original Face:	223,530,168.000							

Holdings

Currency Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
	392,236.790	Local	392,236.79	392,236.79	0.04	0.00		0.00
		Base	392,236.79	392,236.79	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	585,740,000.000	Local	584,306,280.69	584,306,280.69	57.60	0.00		0.00
		Base	584,306,280.69	584,306,280.69	57.60	0.00	0.00	0.00
FIXED INCOME								
	436,808,984.010	Local	437,128,801.52	429,734,471.77	42.36	-7,394,329.75		-7,394,329.75
Original Face:	453,571,958.000	Base	437,128,801.52	429,734,471.77	42.36	-7,394,329.75	0.00	-7,394,329.75
US DOLLAR Total								
	1,022,941,220.800	Local	1,021,827,319.00	1,014,432,989.25	100.00	-7,394,329.75		-7,394,329.75
Original Face:	453,571,958.000	Base	1,021,827,319.00	1,014,432,989.25	100.00	-7,394,329.75	0.00	-7,394,329.75
FUND Total								
	1,022,941,220.800	Base	1,021,827,319.00	1,014,432,989.25	100.00	-7,394,329.75	0.00	-7,394,329.75
Original Face:	453,571,958.000							

Holdings

Currency Summary

As of: *May 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 7, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,164.760	Local	3,164.76	3,164.76	0.01	0.00		0.00
		Base	3,164.76	3,164.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	42,417,249.710	Local	42,332,582.95	42,332,599.73	98.73	16.78		16.78
		Base	42,332,582.95	42,332,599.73	98.73	16.78	0.00	16.78
EQUITY								
	542,529.550	Local	542,529.55	542,529.55	1.27	0.00		0.00
		Base	542,529.55	542,529.55	1.27	0.00	0.00	0.00
US DOLLAR Total								
	42,962,944.020	Local	42,878,277.26	42,878,294.04	100.00	16.78		16.78
		Base	42,878,277.26	42,878,294.04	100.00	16.78	0.00	16.78
FUND Total								
	42,962,944.020	Base	42,878,277.26	42,878,294.04	100.00	16.78	0.00	16.78

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,162.520	3,162.52	3,162.52	0.00	0.00	0.00	0.00
CASH Total	3,162.520	3,162.52	3,162.52	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	5,417,534.620	5,419,436.22	5,419,701.63	0.62	265.41	0.00	265.41
CASH EQUIVALENT Total	5,417,534.620	5,419,436.22	5,419,701.63	0.62	265.41	0.00	265.41

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	19,514,670.000	597,359,243.04	869,535,291.15	99.38	272,176,048.11	0.00	272,176,048.11
EQUITY Total	19,514,670.000	597,359,243.04	869,535,291.15	99.38	272,176,048.11	0.00	272,176,048.11

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,935,367.140	602,781,841.78	874,958,155.30	100.00	272,176,313.52	0.00	272,176,313.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-21.100	-21.10	-21.10	0.00	0.00	0.00	0.00
CASH Total	-21.100	-21.10	-21.10	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	5,032,087.870	5,033,150.56	5,034,100.71	0.81	950.15	0.00	950.15
CASH EQUIVALENT Total	5,032,087.870	5,033,150.56	5,034,100.71	0.81	950.15	0.00	950.15

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *June 7, 2018*

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	20,619,667.000	435,407,280.60	616,848,220.47	99.19	181,440,939.87	0.00	181,440,939.87
EQUITY Total	20,619,667.000	435,407,280.60	616,848,220.47	99.19	181,440,939.87	0.00	181,440,939.87

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,651,733.770	440,440,410.06	621,882,300.08	100.00	181,441,890.02	0.00	181,441,890.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	79,140,382.370	79,021,349.98	79,022,809.08	3.46	1,459.10	0.00	1,459.10
CASH EQUIVALENT Total	79,140,382.370	79,021,349.98	79,022,809.08	3.46	1,459.10	0.00	1,459.10

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	2,123,171,039.740	2,214,460,295.21	2,204,089,393.82	96.54	-10,370,901.39	0.00	-10,370,901.39
FIXED INCOME Total	2,123,171,039.740	2,214,460,295.21	2,204,089,393.82	96.54	-10,370,901.39	0.00	-10,370,901.39

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,202,311,422.100	2,293,481,645.18	2,283,112,202.89	100.00	-10,369,442.29	0.00	-10,369,442.29

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	146,011.040	146,011.04	146,011.04	0.04	0.00	0.00	0.00
CASH Total	146,011.040	146,011.04	146,011.04	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	34,000,000.000	33,997,744.77	33,917,944.78	9.48	-79,799.99	0.00	-79,799.99
CASH EQUIVALENT Total	34,000,000.000	33,997,744.77	33,917,944.78	9.48	-79,799.99	0.00	-79,799.99

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							
	325,751,911.680	326,602,118.10	323,902,470.36	90.48	-2,699,647.74	0.00	-2,699,647.74
FIXED INCOME Total							
	325,751,911.680	326,602,118.10	323,902,470.36	90.48	-2,699,647.74	0.00	-2,699,647.74

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	359,897,922.720	360,745,873.91	357,966,426.18	100.00	-2,779,447.73	0.00	-2,779,447.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	593,157.040	593,157.04	593,157.04	0.42	0.00	0.00	0.00
CASH Total	593,157.040	593,157.04	593,157.04	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	9,244,337.020	9,244,337.02	9,244,337.02	6.49	0.00	0.00	0.00
CASH EQUIVALENT Total	9,244,337.020	9,244,337.02	9,244,337.02	6.49	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	133,567,240.220	134,696,986.59	132,561,162.51	93.09	-2,135,824.08	0.00	-2,135,824.08
FIXED INCOME Total	133,567,240.220	134,696,986.59	132,561,162.51	93.09	-2,135,824.08	0.00	-2,135,824.08

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	143,404,734.280	144,534,480.65	142,398,656.57	100.00	-2,135,824.08	0.00	-2,135,824.08

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.040	0.04	0.04	0.00	0.00	0.00	0.00
CASH Total	0.040	0.04	0.04	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	3,326,467.590	3,327,168.86	3,327,798.18	0.16	629.32	0.00	629.32
CASH EQUIVALENT Total	3,326,467.590	3,327,168.86	3,327,798.18	0.16	629.32	0.00	629.32

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *June 7, 2018*

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							
	26,171,483.000	1,057,000,987.06	2,072,076,518.16	99.84	1,015,075,531.10	0.00	1,015,075,531.10
EQUITY Total							
	26,171,483.000	1,057,000,987.06	2,072,076,518.16	99.84	1,015,075,531.10	0.00	1,015,075,531.10

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	29,497,950.630	1,060,328,155.96	2,075,404,316.38	100.00	1,015,076,160.42	0.00	1,015,076,160.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.030	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH Total	-0.030	-0.03	-0.03	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	624,897,935.370	623,690,710.93	623,604,601.38	57.85	-86,109.55	0.00	-86,109.55
CASH EQUIVALENT Total	624,897,935.370	623,690,710.93	623,604,601.38	57.85	-86,109.55	0.00	-86,109.55

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	460,383,126.720	463,665,258.16	454,293,156.24	42.15	-9,372,101.92	0.00	-9,372,101.92
FIXED INCOME Total	460,383,126.720	463,665,258.16	454,293,156.24	42.15	-9,372,101.92	0.00	-9,372,101.92

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,085,281,062.060	1,087,355,969.06	1,077,897,757.59	100.00	-9,458,211.47	0.00	-9,458,211.47

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.110	-0.11	-0.11	0.00	0.00	0.00	0.00
CASH Total	-0.110	-0.11	-0.11	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,638,247,658.630	1,636,992,446.50	1,637,003,342.43	72.96	10,895.93	0.00	10,895.93
CASH EQUIVALENT Total	1,638,247,658.630	1,636,992,446.50	1,637,003,342.43	72.96	10,895.93	0.00	10,895.93

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	612,422,462.140	613,677,395.42	606,610,440.35	27.04	-7,066,955.07	0.00	-7,066,955.07
FIXED INCOME Total	612,422,462.140	613,677,395.42	606,610,440.35	27.04	-7,066,955.07	0.00	-7,066,955.07

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,250,670,120.660	2,250,669,841.81	2,243,613,782.67	100.00	-7,056,059.14	0.00	-7,056,059.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	6,379.110	6,379.11	6,379.11	0.01	0.00	0.00	0.00
CASH Total	6,379.110	6,379.11	6,379.11	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,037,657.950	13,031,252.81	12,975,280.83	12.22	-55,971.98	0.00	-55,971.98
CASH EQUIVALENT Total	13,037,657.950	13,031,252.81	12,975,280.83	12.22	-55,971.98	0.00	-55,971.98

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	93,682,799.210	93,630,627.06	93,185,777.89	87.77	-444,849.17	0.00	-444,849.17
FIXED INCOME Total	93,682,799.210	93,630,627.06	93,185,777.89	87.77	-444,849.17	0.00	-444,849.17

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	106,726,836.270	106,668,258.98	106,167,437.83	100.00	-500,821.15	0.00	-500,821.15

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	360,561,847.760	360,054,621.92	360,020,587.52	37.61	-34,034.40	0.00	-34,034.40
CASH EQUIVALENT Total	360,561,847.760	360,054,621.92	360,020,587.52	37.61	-34,034.40	0.00	-34,034.40

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	601,934,121.450	603,271,412.99	597,115,442.60	62.39	-6,155,970.39	0.00	-6,155,970.39
FIXED INCOME Total	601,934,121.450	603,271,412.99	597,115,442.60	62.39	-6,155,970.39	0.00	-6,155,970.39

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	962,495,969.190	963,326,034.89	957,136,030.10	100.00	-6,190,004.79	0.00	-6,190,004.79

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	7,515,151.080	7,515,151.08	7,515,151.08	0.45	0.00	0.00	0.00
CASH Total	7,515,151.080	7,515,151.08	7,515,151.08	0.45	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,599,421,528.510	1,597,728,280.90	1,597,728,367.80	96.46	86.90	0.00	86.90
CASH EQUIVALENT Total	1,599,421,528.510	1,597,728,280.90	1,597,728,367.80	96.46	86.90	0.00	86.90

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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							
	51,141,119.740	51,140,673.14	51,140,977.50	3.09	304.36	0.00	304.36
FIXED INCOME Total							
	51,141,119.740	51,140,673.14	51,140,977.50	3.09	304.36	0.00	304.36

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,658,077,799.330	1,656,384,105.12	1,656,384,496.38	100.00	391.26	0.00	391.26

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,433,897.130	5,433,897.13	5,433,897.13	0.37	0.00	0.00	0.00
CASH Total	5,433,897.130	5,433,897.13	5,433,897.13	0.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,398,472,014.720	1,396,090,706.83	1,395,957,895.63	94.26	-132,811.20	0.00	-132,811.20
CASH EQUIVALENT Total	1,398,472,014.720	1,396,090,706.83	1,395,957,895.63	94.26	-132,811.20	0.00	-132,811.20

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							
	80,000,000.000	79,561,102.59	79,572,866.63	5.37	11,764.04	0.00	11,764.04
FIXED INCOME Total							
	80,000,000.000	79,561,102.59	79,572,866.63	5.37	11,764.04	0.00	11,764.04

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,483,905,911.850	1,481,085,706.55	1,480,964,659.39	100.00	-121,047.16	0.00	-121,047.16

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	-7,697,471.260	-7,697,471.26	-7,697,471.26	4.51	0.00	0.00	0.00
CASH Total	-7,697,471.260	-7,697,471.26	-7,697,471.26	4.51	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	10,901,789.160	10,935,783.96	10,923,697.91	6.40	-12,086.05	0.00	-12,086.05
CASH EQUIVALENT Total	10,901,789.160	10,935,783.96	10,923,697.91	6.40	-12,086.05	0.00	-12,086.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	149,915,000.000	152,235,447.62	152,053,698.83	89.09	-181,748.79	0.00	-181,748.79
FIXED INCOME Total							
	149,915,000.000	152,235,447.62	152,053,698.83	89.09	-181,748.79	0.00	-181,748.79

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	153,119,317.900	155,473,760.32	155,279,925.48	100.00	-193,834.84	0.00	-193,834.84

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,436,914.940	5,436,914.94	5,436,914.94	1.43	0.00	0.00	0.00
CASH Total	5,436,914.940	5,436,914.94	5,436,914.94	1.43	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	135,231,433.540	134,848,223.48	134,708,400.69	35.35	-139,822.79	0.00	-139,822.79
CASH EQUIVALENT Total	135,231,433.540	134,848,223.48	134,708,400.69	35.35	-139,822.79	0.00	-139,822.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	241,699,426.280	242,481,028.86	240,935,583.49	63.22	-1,545,445.37	0.00	-1,545,445.37
FIXED INCOME Total							
	241,699,426.280	242,481,028.86	240,935,583.49	63.22	-1,545,445.37	0.00	-1,545,445.37

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	382,367,774.760	382,766,167.28	381,080,899.12	100.00	-1,685,268.16	0.00	-1,685,268.16

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,781.690	2,781.69	2,781.69	100.00	0.00	0.00	0.00
CASH Total	2,781.690	2,781.69	2,781.69	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,781.690	2,781.69	2,781.69	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	950,833.710	950,833.71	950,833.71	0.27	0.00	0.00	0.00
CASH Total	950,833.710	950,833.71	950,833.71	0.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	88,000,000.000	87,766,492.71	87,602,263.27	25.09	-164,229.44	0.00	-164,229.44
CASH EQUIVALENT Total	88,000,000.000	87,766,492.71	87,602,263.27	25.09	-164,229.44	0.00	-164,229.44

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	261,390,081.780	263,784,564.10	260,575,008.98	74.64	-3,209,555.12	0.00	-3,209,555.12
FIXED INCOME Total	261,390,081.780	263,784,564.10	260,575,008.98	74.64	-3,209,555.12	0.00	-3,209,555.12

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	350,340,915.490	352,501,890.52	349,128,105.96	100.00	-3,373,784.56	0.00	-3,373,784.56

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	392,236.790	392,236.79	392,236.79	0.04	0.00	0.00	0.00
CASH Total	392,236.790	392,236.79	392,236.79	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	585,740,000.000	584,306,280.69	584,306,280.69	57.60	0.00	0.00	0.00
CASH EQUIVALENT Total	585,740,000.000	584,306,280.69	584,306,280.69	57.60	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	436,808,984.010	437,128,801.52	429,734,471.77	42.36	-7,394,329.75	0.00	-7,394,329.75
FIXED INCOME Total	436,808,984.010	437,128,801.52	429,734,471.77	42.36	-7,394,329.75	0.00	-7,394,329.75

Holdings

Asset Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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	1,022,941,220.800	1,021,827,319.00	1,014,432,989.25	100.00	-7,394,329.75	0.00	-7,394,329.75

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00
CASH Total	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	42,417,249.710	42,332,582.95	42,332,599.73	98.73	16.78	0.00	16.78
CASH EQUIVALENT Total	42,417,249.710	42,332,582.95	42,332,599.73	98.73	16.78	0.00	16.78

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 7, 2018*

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	542,529.550	542,529.55	542,529.55	1.27	0.00	0.00	0.00
EQUITY Total	542,529.550	542,529.55	542,529.55	1.27	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 7, 2018*

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	42,962,944.020	42,878,277.26	42,878,294.04	100.00	16.78	0.00	16.78

Holdings

Fund Summary

As of: *May 31, 2018*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,162.520	3,162.52	3,162.52	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							
	5,417,534.620	5,419,436.22	5,419,701.63	0.62	265.41	0.00	265.41
					265.41 GN	0.00 GN	265.41 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,514,670.000	597,359,243.04	869,535,291.15	99.38	272,176,048.11	0.00	272,176,048.11
					308,123,986.98 GN	0.00 GN	308,123,986.98 GN
					-35,947,938.87 LS	0.00 LS	-35,947,938.87 LS
FUND Total							
0.000	24,935,367.140	602,781,841.78	874,958,155.30	100.00	272,176,313.52	0.00	272,176,313.52
					308,124,252.39 GN	0.00 GN	308,124,252.39 GN
					-35,947,938.87 LS	0.00 LS	-35,947,938.87 LS

Holdings

Fund Summary

As of: *May 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *June 7, 2018*

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							
	-21.100	-21.10	-21.10	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							
	5,032,087.870	5,033,150.56	5,034,100.71	0.81	950.15	0.00	950.15
					950.15 GN	0.00 GN	950.15 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,619,667.000	435,407,280.60	616,848,220.47	99.19	181,440,939.87	0.00	181,440,939.87
					214,549,849.90 GN	0.00 GN	214,549,849.90 GN
					-33,108,910.03 LS	0.00 LS	-33,108,910.03 LS
FUND Total							
0.000	25,651,733.770	440,440,410.06	621,882,300.08	100.00	181,441,890.02	0.00	181,441,890.02
					214,550,800.05 GN	0.00 GN	214,550,800.05 GN
					-33,108,910.03 LS	0.00 LS	-33,108,910.03 LS

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	79,140,382.370	79,021,349.98	79,022,809.08	3.46	1,459.10	0.00	1,459.10
					1,459.10 GN	0.00 GN	1,459.10 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	2,123,171,039.740	2,214,460,295.21	2,204,089,393.82	96.54	-10,370,901.39	0.00	-10,370,901.39
					33,558,808.92 GN	0.00 GN	33,558,808.92 GN
					-43,929,710.31 LS	0.00 LS	-43,929,710.31 LS
Original Face: 2,160,064,539.000							
FUND Total							
0.000	2,202,311,422.100	2,293,481,645.18	2,283,112,202.89	100.00	-10,369,442.29	0.00	-10,369,442.29
					33,560,268.02 GN	0.00 GN	33,560,268.02 GN
					-43,929,710.31 LS	0.00 LS	-43,929,710.31 LS
Original Face: 2,160,064,539.000							

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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							
	146,011.040	146,011.04	146,011.04	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							
	34,000,000.000	33,997,744.77	33,917,944.78	9.48	-79,799.99	0.00	-79,799.99
					0.00 GN	0.00 GN	0.00 GN
					-79,799.99 LS	0.00 LS	-79,799.99 LS
FIXED INCOME							
	325,751,911.680	326,602,118.10	323,902,470.36	90.48	-2,699,647.74	0.00	-2,699,647.74
					401,330.51 GN	0.00 GN	401,330.51 GN
					-3,100,978.25 LS	0.00 LS	-3,100,978.25 LS
Original Face:	192,098,802.000						
FUND Total							
0.000	359,897,922.720	360,745,873.91	357,966,426.18	100.00	-2,779,447.73	0.00	-2,779,447.73
					401,330.51 GN	0.00 GN	401,330.51 GN
					-3,180,778.24 LS	0.00 LS	-3,180,778.24 LS
Original Face:	192,098,802.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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							
	593,157.040	593,157.04	593,157.04	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							
	9,244,337.020	9,244,337.02	9,244,337.02	6.49	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							
	133,567,240.220	134,696,986.59	132,561,162.51	93.09	-2,135,824.08	0.00	-2,135,824.08
					44,950.15 GN	0.00 GN	44,950.15 GN
					-2,180,774.23 LS	0.00 LS	-2,180,774.23 LS
Original Face:	160,264,820.000						
FUND Total							
0.000	143,404,734.280	144,534,480.65	142,398,656.57	100.00	-2,135,824.08	0.00	-2,135,824.08
					44,950.15 GN	0.00 GN	44,950.15 GN
					-2,180,774.23 LS	0.00 LS	-2,180,774.23 LS
Original Face:	160,264,820.000						

Holdings

Fund Summary

As of: *May 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.040	0.04	0.04	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							
	3,326,467.590	3,327,168.86	3,327,798.18	0.16	629.32	0.00	629.32
					629.32 GN	0.00 GN	629.32 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,171,483.000	1,057,000,987.06	2,072,076,518.16	99.84	1,015,075,531.10	0.00	1,015,075,531.10
					1,065,777,285.44 GN	0.00 GN	1,065,777,285.44 GN
					-50,701,754.34 LS	0.00 LS	-50,701,754.34 LS
FUND Total							
0.000	29,497,950.630	1,060,328,155.96	2,075,404,316.38	100.00	1,015,076,160.42	0.00	1,015,076,160.42
					1,065,777,914.76 GN	0.00 GN	1,065,777,914.76 GN
					-50,701,754.34 LS	0.00 LS	-50,701,754.34 LS

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.030	-0.03	-0.03	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							
	624,897,935.370	623,690,710.93	623,604,601.38	57.85	-86,109.55	0.00	-86,109.55
					6,492.62 GN	0.00 GN	6,492.62 GN
					-92,602.17 LS	0.00 LS	-92,602.17 LS
FIXED INCOME							
	460,383,126.720	463,665,258.16	454,293,156.24	42.15	-9,372,101.92	0.00	-9,372,101.92
					150,786.55 GN	0.00 GN	150,786.55 GN
					-9,522,888.47 LS	0.00 LS	-9,522,888.47 LS
Original Face:	855,091,311.000						
FUND Total							
0.000	1,085,281,062.060	1,087,355,969.06	1,077,897,757.59	100.00	-9,458,211.47	0.00	-9,458,211.47
					157,279.17 GN	0.00 GN	157,279.17 GN
					-9,615,490.64 LS	0.00 LS	-9,615,490.64 LS
Original Face:	855,091,311.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.110	-0.11	-0.11	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							
	1,638,247,658.630	1,636,992,446.50	1,637,003,342.43	72.96	10,895.93	0.00	10,895.93
					26,275.13 GN	0.00 GN	26,275.13 GN
					-15,379.20 LS	0.00 LS	-15,379.20 LS
FIXED INCOME							
	612,422,462.140	613,677,395.42	606,610,440.35	27.04	-7,066,955.07	0.00	-7,066,955.07
					787,298.11 GN	0.00 GN	787,298.11 GN
					-7,854,253.18 LS	0.00 LS	-7,854,253.18 LS
Original Face:	445,304,242.000						
FUND Total							
0.000	2,250,670,120.660	2,250,669,841.81	2,243,613,782.67	100.00	-7,056,059.14	0.00	-7,056,059.14
					813,573.24 GN	0.00 GN	813,573.24 GN
					-7,869,632.38 LS	0.00 LS	-7,869,632.38 LS
Original Face:	445,304,242.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	6,379.110	6,379.11	6,379.11	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							
	13,037,657.950	13,031,252.81	12,975,280.83	12.22	-55,971.98	0.00	-55,971.98
					12,939.82 GN	0.00 GN	12,939.82 GN
					-68,911.80 LS	0.00 LS	-68,911.80 LS
FIXED INCOME							
	93,682,799.210	93,630,627.06	93,185,777.89	87.77	-444,849.17	0.00	-444,849.17
					102,796.62 GN	0.00 GN	102,796.62 GN
					-547,645.79 LS	0.00 LS	-547,645.79 LS
Original Face:	46,841,000.000						
FUND Total							
0.000	106,726,836.270	106,668,258.98	106,167,437.83	100.00	-500,821.15	0.00	-500,821.15
					115,736.44 GN	0.00 GN	115,736.44 GN
					-616,557.59 LS	0.00 LS	-616,557.59 LS
Original Face:	46,841,000.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	360,561,847.760	360,054,621.92	360,020,587.52	37.61	-34,034.40	0.00	-34,034.40
					0.00 GN	0.00 GN	0.00 GN
					-34,034.40 LS	0.00 LS	-34,034.40 LS
FIXED INCOME							
	601,934,121.450	603,271,412.99	597,115,442.60	62.39	-6,155,970.39	0.00	-6,155,970.39
					315,251.79 GN	0.00 GN	315,251.79 GN
					-6,471,222.18 LS	0.00 LS	-6,471,222.18 LS
Original Face: 508,127,081.000							
FUND Total							
0.000	962,495,969.190	963,326,034.89	957,136,030.10	100.00	-6,190,004.79	0.00	-6,190,004.79
					315,251.79 GN	0.00 GN	315,251.79 GN
					-6,505,256.58 LS	0.00 LS	-6,505,256.58 LS
Original Face: 508,127,081.000							

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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							
	7,515,151.080	7,515,151.08	7,515,151.08	0.45	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							
	1,599,421,528.510	1,597,728,280.90	1,597,728,367.80	96.46	86.90	0.00	86.90
					86.90 GN	0.00 GN	86.90 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	51,141,119.740	51,140,673.14	51,140,977.50	3.09	304.36	0.00	304.36
					304.36 GN	0.00 GN	304.36 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	29,000,000.000						
FUND Total							
0.000	1,658,077,799.330	1,656,384,105.12	1,656,384,496.38	100.00	391.26	0.00	391.26
					391.26 GN	0.00 GN	391.26 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	29,000,000.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,433,897.130	5,433,897.13	5,433,897.13	0.37	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							
	1,398,472,014.720	1,396,090,706.83	1,395,957,895.63	94.26	-132,811.20	0.00	-132,811.20
					10,866.64 GN	0.00 GN	10,866.64 GN
					-143,677.84 LS	0.00 LS	-143,677.84 LS
FIXED INCOME							
	80,000,000.000	79,561,102.59	79,572,866.63	5.37	11,764.04	0.00	11,764.04
					11,764.04 GN	0.00 GN	11,764.04 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,483,905,911.850	1,481,085,706.55	1,480,964,659.39	100.00	-121,047.16	0.00	-121,047.16
					22,630.68 GN	0.00 GN	22,630.68 GN
					-143,677.84 LS	0.00 LS	-143,677.84 LS

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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							
	-7,697,471.260	-7,697,471.26	-7,697,471.26	4.51	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							
	10,901,789.160	10,935,783.96	10,923,697.91	6.40	-12,086.05	0.00	-12,086.05
					0.00 GN	0.00 GN	0.00 GN
					-12,086.05 LS	0.00 LS	-12,086.05 LS
FIXED INCOME							
	149,915,000.000	152,235,447.62	152,053,698.83	89.09	-181,748.79	0.00	-181,748.79
					0.00 GN	0.00 GN	0.00 GN
					-181,748.79 LS	0.00 LS	-181,748.79 LS
FUND Total							
0.000	153,119,317.900	155,473,760.32	155,279,925.48	100.00	-193,834.84	0.00	-193,834.84
					0.00 GN	0.00 GN	0.00 GN
					-193,834.84 LS	0.00 LS	-193,834.84 LS

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,436,914.940	5,436,914.94	5,436,914.94	1.43	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							
	135,231,433.540	134,848,223.48	134,708,400.69	35.35	-139,822.79	0.00	-139,822.79
					24,406.65 GN	0.00 GN	24,406.65 GN
					-164,229.44 LS	0.00 LS	-164,229.44 LS
FIXED INCOME							
	241,699,426.280	242,481,028.86	240,935,583.49	63.22	-1,545,445.37	0.00	-1,545,445.37
					453,537.48 GN	0.00 GN	453,537.48 GN
					-1,998,982.85 LS	0.00 LS	-1,998,982.85 LS
Original Face:	288,348,695.000						
FUND Total							
0.000	382,367,774.760	382,766,167.28	381,080,899.12	100.00	-1,685,268.16	0.00	-1,685,268.16
					477,944.13 GN	0.00 GN	477,944.13 GN
					-2,163,212.29 LS	0.00 LS	-2,163,212.29 LS
Original Face:	288,348,695.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,781.690	2,781.69	2,781.69	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	2,781.690	2,781.69	2,781.69	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	950,833.710	950,833.71	950,833.71	0.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	88,000,000.000	87,766,492.71	87,602,263.27	25.09	-164,229.44	0.00	-164,229.44
					0.00 GN	0.00 GN	0.00 GN
					-164,229.44 LS	0.00 LS	-164,229.44 LS
FIXED INCOME							
	261,390,081.780	263,784,564.10	260,575,008.98	74.64	-3,209,555.12	0.00	-3,209,555.12
					440,024.97 GN	0.00 GN	440,024.97 GN
					-3,649,580.09 LS	0.00 LS	-3,649,580.09 LS
Original Face:	223,530,168.000						
FUND Total							
0.000	350,340,915.490	352,501,890.52	349,128,105.96	100.00	-3,373,784.56	0.00	-3,373,784.56
					440,024.97 GN	0.00 GN	440,024.97 GN
					-3,813,809.53 LS	0.00 LS	-3,813,809.53 LS
Original Face:	223,530,168.000						

Holdings

Fund Summary

As of: *May 31, 2018*

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

View Date: *June 7, 2018*

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								
		392,236.790	392,236.79	392,236.79	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								
		585,740,000.000	584,306,280.69	584,306,280.69	57.60	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								
		436,808,984.010	437,128,801.52	429,734,471.77	42.36	-7,394,329.75	0.00	-7,394,329.75
						132,652.05 GN	0.00 GN	132,652.05 GN
						-7,526,981.80 LS	0.00 LS	-7,526,981.80 LS
Original Face:	453,571,958.000							
FUND Total								
	0.000	1,022,941,220.800	1,021,827,319.00	1,014,432,989.25	100.00	-7,394,329.75	0.00	-7,394,329.75
						132,652.05 GN	0.00 GN	132,652.05 GN
						-7,526,981.80 LS	0.00 LS	-7,526,981.80 LS
Original Face:	453,571,958.000							

Holdings

Fund Summary

As of: *May 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 7, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	42,417,249.710	42,332,582.95	42,332,599.73	98.73	16.78	0.00	16.78
					16.78 GN	0.00 GN	16.78 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	542,529.550	542,529.55	542,529.55	1.27	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	42,962,944.020	42,878,277.26	42,878,294.04	100.00	16.78	0.00	16.78
					16.78 GN	0.00 GN	16.78 GN
					0.00 LS	0.00 LS	0.00 LS