Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.558540	31 Dec 2030		
			5,010,023.930	Local 100.059043	5,012,982.02	100.060000	5,013,029.94	47.92	0.57
				Base 100.059043	5,012,982.02	100.060000	5,013,029.94	47.92	0.57
US DOLLAR Total									
			5,010,023.930	Local	5,012,982.02		5,013,029.94	47.92	0.57
				Base	5,012,982.02		5,013,029.94	47.92	0.57
CASH EQUIVALENT Total									
			5,010,023.930	Base	5,012,982.02		5,013,029.94	47.92	0.57
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,164.000	Local 39.534473	1,232,052.32	70.780000	2,205,787.92	973,735.60	0.25
				Base 39.534473	1,232,052.32	70.780000	2,205,787.92	973,735.60	0.25
00164V103	AMC NETWORKS INC A COMMON STOCK								
			21,698.000	Local 49.123405	1,065,879.65	58.410000	1,267,380.18	201,500.53	0.14
				Base 49.123405	1,065,879.65	58.410000	1,267,380.18	201,500.53	0.14
00191U102	ASGN INC COMMON STOCK USD.01								
			25,524.000	Local 68.080352	1,737,682.90	63.040000	1,609,032.96	-128,649.94	0.18
				Base 68.080352	1,737,682.90	63.040000	1,609,032.96	-128,649.94	0.18
002535300	AARON S INC COMMON STOCK USD.5								
			32,601.000	Local 24.658482	803,891.18	55.690000	1,815,549.69	1,011,658.51	0.21
				Base 24.658482	803,891.18	55.690000	1,815,549.69	1,011,658.51	0.21
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
			42,913.000	Local 41.557927	1,783,375.32	32.020000	1,374,074.26	-409,301.06	0.16
				Base 41.557927	1,783,375.32	32.020000	1,374,074.26	-409,301.06	0.16

& 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
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	56,308.000	10.796490	607,928.78	35.520000	2,000,060.16	1,392,131.38	0.23
		Base		10.796490	607,928.78	35.520000	2,000,060.16	1,392,131.38	0.23
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,343.000	120.228039	2,325,570.96	146.330000	2,830,461.19	504,890.23	0.32
		Base		120.228039	2,325,570.96	146.330000	2,830,461.19	504,890.23	0.32
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,013.000	26.560466	744,038.34	49.320000	1,381,601.16	637,562.82	0.16
		Base		26.560466	744,038.34	49.320000	1,381,601.16	637,562.82	0.16
00766T100	AECOM COMMON STOCK USD.01								
		Local	26,953.000	29.127942	785,085.43	33.900000	913,706.70	128,621.27	0.10
		Base		29.127942	785,085.43	33.900000	913,706.70	128,621.27	0.10
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,932.000	24.008448	1,102,756.05	23.620000	1,084,913.84	-17,842.21	0.12
		Base		24.008448	1,102,756.05	23.620000	1,084,913.84	-17,842.21	0.12
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,008.000	353.498937	2,477,320.55	656.880000	4,603,415.04	2,126,094.49	0.52
		Base		353.498937	2,477,320.55	656.880000	4,603,415.04	2,126,094.49	0.52
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	60,982.000	27.547953	1,679,929.27	24.920000	1,519,671.44	-160,257.83	0.17
		Base		27.547953	1,679,929.27	24.920000	1,519,671.44	-160,257.83	0.17
018522300	ALLETE INC COMMON STOCK								
		Local	24,977.000	67.687674	1,690,635.03	81.450000	2,034,376.65	343,741.62	0.23
		Base		67.687674	1,690,635.03	81.450000	2,034,376.65	343,741.62	0.23
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	83,152.000	15.824906	1,315,872.62	9.870000	820,710.24	-495,162.38	0.09
		Base		15.824906	1,315,872.62	9.870000	820,710.24	-495,162.38	0.09
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	14,136.000	127.077224	1,796,363.64	127.820000	1,806,863.52	10,499.88	0.20
		Base		127.077224	1,796,363.64	127.820000	1,806,863.52	10,499.88	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,446.000	41.641797	2,766,930.84	47.200000	3,136,251.20	369,320.36	0.35
		Base		41.641797	2,766,930.84	47.200000	3,136,251.20	369,320.36	0.35
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	81,261.000	17.847746	1,450,325.69	23.780000	1,932,386.58	482,060.89	0.22
		Base		17.847746	1,450,325.69	23.780000	1,932,386.58	482,060.89	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	34,217.000	40.218750	1,376,164.96	103.530000	3,542,486.01	2,166,321.05	0.40
		Base		40.218750	1,376,164.96	103.530000	3,542,486.01	2,166,321.05	0.40
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	37,511.000	42.748938	1,603,555.41	39.690000	1,488,811.59	-114,743.82	0.17
		Base		42.748938	1,603,555.41	39.690000	1,488,811.59	-114,743.82	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,515.000	46.646154	1,423,407.38	111.240000	3,394,488.60	1,971,081.22	0.38
		Base		46.646154	1,423,407.38	111.240000	3,394,488.60	1,971,081.22	0.38
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	91,544.000	18.813071	1,722,223.79	39.060000	3,575,708.64	1,853,484.85	0.40
		Base		18.813071	1,722,223.79	39.060000	3,575,708.64	1,853,484.85	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,175.000	32.546264	1,340,092.40	84.510000	3,479,699.25	2,139,606.85	0.39
		Base		32.546264	1,340,092.40	84.510000	3,479,699.25	2,139,606.85	0.39
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,354.000	26.576548	806,704.55	80.530000	2,444,407.62	1,637,703.07	0.28
		Base		26.576548	806,704.55	80.530000	2,444,407.62	1,637,703.07	0.28
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	79,713.000	18.752652	1,494,830.12	22.690000	1,808,687.97	313,857.85	0.20
		Base		18.752652	1,494,830.12	22.690000	1,808,687.97	313,857.85	0.20
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	27,943.000	41.550388	1,161,042.49	41.930000	1,171,649.99	10,607.50	0.13
		Base		41.550388	1,161,042.49	41.930000	1,171,649.99	10,607.50	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
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		23,028.000	Local	39.505734	909,738.05	41.950000	966,024.60	56,286.55	0.11
			Base	39.505734	909,738.05	41.950000	966,024.60	56,286.55	0.11
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		30,866.000	Local	36.322990	1,121,145.40	35.550000	1,097,286.30	-23,859.10	0.12
			Base	36.322990	1,121,145.40	35.550000	1,097,286.30	-23,859.10	0.12
053807103	AVNET INC COMMON STOCK USD1.0								
		52,606.000	Local	29.182072	1,535,152.07	48.610000	2,557,177.66	1,022,025.59	0.29
			Base	29.182072	1,535,152.07	48.610000	2,557,177.66	1,022,025.59	0.29
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		43,989.000	Local	19.240751	846,381.41	30.480000	1,340,784.72	494,403.31	0.15
			Base	19.240751	846,381.41	30.480000	1,340,784.72	494,403.31	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		19,983.000	Local	53.291091	1,064,915.88	82.380000	1,646,199.54	581,283.66	0.19
			Base	53.291091	1,064,915.88	82.380000	1,646,199.54	581,283.66	0.19
06417N103	BANK OZK COMMON STOCK								
		58,668.000	Local	44.423854	2,606,258.68	32.650000	1,915,510.20	-690,748.48	0.22
			Base	44.423854	2,606,258.68	32.650000	1,915,510.20	-690,748.48	0.22
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		66,688.000	Local	29.619282	1,975,250.70	16.710000	1,114,356.48	-860,894.22	0.13
			Base	29.619282	1,975,250.70	16.710000	1,114,356.48	-860,894.22	0.13
077454106	BELDEN INC COMMON STOCK USD.01								
		19,098.000	Local	77.849184	1,486,763.71	55.550000	1,060,893.90	-425,869.81	0.12
			Base	77.849184	1,486,763.71	55.550000	1,060,893.90	-425,869.81	0.12
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		44,222.000	Local	45.083960	1,993,702.89	57.420000	2,539,227.24	545,524.35	0.29
			Base	45.083960	1,993,702.89	57.420000	2,539,227.24	545,524.35	0.29
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		70,123.000	Local	19.336276	1,355,917.68	61.300000	4,298,539.90	2,942,622.22	0.49
			Base	19.336276	1,355,917.68	61.300000	4,298,539.90	2,942,622.22	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,756.000	104.995682	1,024,337.87	300.930000	2,935,873.08	1,911,535.21	0.33
		Base		104.995682	1,024,337.87	300.930000	2,935,873.08	1,911,535.21	0.33
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,332.000	76.950391	1,410,654.57	204.590000	3,750,543.88	2,339,889.31	0.42
		Base		76.950391	1,410,654.57	204.590000	3,750,543.88	2,339,889.31	0.42
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,188.000	36.658932	960,024.10	72.760000	1,905,438.88	945,414.78	0.22
		Base		36.658932	960,024.10	72.760000	1,905,438.88	945,414.78	0.22
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,539.000	89.366731	2,103,603.48	79.290000	1,866,407.31	-237,196.17	0.21
		Base		89.366731	2,103,603.48	79.290000	1,866,407.31	-237,196.17	0.21
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,222.000	301.755720	1,274,012.65	310.010000	1,308,862.22	34,849.57	0.15
		Base		301.755720	1,274,012.65	310.010000	1,308,862.22	34,849.57	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,753.000	35.065093	1,358,877.54	28.780000	1,115,311.34	-243,566.20	0.13
		Base		35.065093	1,358,877.54	28.780000	1,115,311.34	-243,566.20	0.13
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	24,840.000	41.889921	1,040,545.64	41.790000	1,038,063.60	-2,482.04	0.12
		Base		41.889921	1,040,545.64	41.790000	1,038,063.60	-2,482.04	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	18,181.000	21.223278	385,860.42	42.770000	777,601.37	391,740.95	0.09
		Base		21.223278	385,860.42	42.770000	777,601.37	391,740.95	0.09
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,066.000	80.671883	1,941,449.53	79.930000	1,923,595.38	-17,854.15	0.22
		Base		80.671883	1,941,449.53	79.930000	1,923,595.38	-17,854.15	0.22
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	144,864.000	17.531077	2,539,622.00	17.880000	2,590,168.32	50,546.32	0.29
		Base		17.531077	2,539,622.00	17.880000	2,590,168.32	50,546.32	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
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	112,591.000	12.111486	1,363,644.32	31.750000	3,574,764.25	2,211,119.93	0.40
		Base		12.111486	1,363,644.32	31.750000	3,574,764.25	2,211,119.93	0.40
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,201.000	25.477724	1,075,185.43	51.210000	2,161,113.21	1,085,927.78	0.24
		Base		25.477724	1,075,185.43	51.210000	2,161,113.21	1,085,927.78	0.24
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	60,484.000	33.113522	2,002,838.25	60.320000	3,648,394.88	1,645,556.63	0.41
		Base		33.113522	2,002,838.25	60.320000	3,648,394.88	1,645,556.63	0.41
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	77,918.000	17.690808	1,378,432.37	16.550000	1,289,542.90	-88,889.47	0.15
		Base		17.690808	1,378,432.37	16.550000	1,289,542.90	-88,889.47	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	96,157.000	10.586539	1,017,969.87	8.960000	861,566.72	-156,403.15	0.10
		Base		10.586539	1,017,969.87	8.960000	861,566.72	-156,403.15	0.10
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,413.000	418.682677	1,010,281.30	1,060.530000	2,559,058.89	1,548,777.59	0.29
		Base		418.682677	1,010,281.30	1,060.530000	2,559,058.89	1,548,777.59	0.29
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	28,878.000	31.232991	901,946.30	45.380000	1,310,483.64	408,537.34	0.15
		Base		31.232991	901,946.30	45.380000	1,310,483.64	408,537.34	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,057.000	160.348190	1,933,318.13	194.940000	2,350,391.58	417,073.45	0.27
		Base		160.348190	1,933,318.13	194.940000	2,350,391.58	417,073.45	0.27
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01								
		Local	283,309.000	9.247480	2,619,894.42	9.360000	2,651,772.24	31,877.82	0.30
		Base		9.247480	2,619,894.42	9.360000	2,651,772.24	31,877.82	0.30
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	110,623.000	11.154523	1,233,946.82	7.510000	830,778.73	-403,168.09	0.09
		Base		11.154523	1,233,946.82	7.510000	830,778.73	-403,168.09	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
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	46,863.000	52.428102	2,456,938.14	100.650000	4,716,760.95	2,259,822.81	0.53
		Base		52.428102	2,456,938.14	100.650000	4,716,760.95	2,259,822.81	0.53
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	17,596.000	112.171571	1,973,770.96	68.940000	1,213,068.24	-760,702.72	0.14
		Base		112.171571	1,973,770.96	68.940000	1,213,068.24	-760,702.72	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	27,765.000	47.557789	1,320,442.00	141.420000	3,926,526.30	2,606,084.30	0.44
		Base		47.557789	1,320,442.00	141.420000	3,926,526.30	2,606,084.30	0.44
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,983.000	41.019605	942,753.59	49.670000	1,141,565.61	198,812.02	0.13
		Base		41.019605	942,753.59	49.670000	1,141,565.61	198,812.02	0.13
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	30,061.000	27.625960	830,463.97	20.810000	625,569.41	-204,894.56	0.07
		Base		27.625960	830,463.97	20.810000	625,569.41	-204,894.56	0.07
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,083.000	52.042593	1,149,256.59	105.910000	2,338,810.53	1,189,553.94	0.26
		Base		52.042593	1,149,256.59	105.910000	2,338,810.53	1,189,553.94	0.26
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,758.000	98.210686	1,744,025.36	132.350000	2,350,271.30	606,245.94	0.27
		Base		98.210686	1,744,025.36	132.350000	2,350,271.30	606,245.94	0.27
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	70,623.000	33.427937	2,360,781.18	44.820000	3,165,322.86	804,541.68	0.36
		Base		33.427937	2,360,781.18	44.820000	3,165,322.86	804,541.68	0.36
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,089.000	15.637397	579,975.41	36.790000	1,364,504.31	784,528.90	0.15
		Base		15.637397	579,975.41	36.790000	1,364,504.31	784,528.90	0.15
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,384.000	43.884344	1,026,191.51	140.470000	3,284,750.48	2,258,558.97	0.37
		Base		43.884344	1,026,191.51	140.470000	3,284,750.48	2,258,558.97	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,225.000	27.608895	558,389.91	49.620000	1,003,564.50	445,174.59	0.11
		Base		27.608895	558,389.91	49.620000	1,003,564.50	445,174.59	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,743.000	323.210940	2,502,622.31	326.780000	2,530,257.54	27,635.23	0.29
		Base		323.210940	2,502,622.31	326.780000	2,530,257.54	27,635.23	0.29
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	34,671.000	44.070981	1,527,984.97	43.930000	1,523,097.03	-4,887.94	0.17
		Base		44.070981	1,527,984.97	43.930000	1,523,097.03	-4,887.94	0.17
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	81,005.000	22.626150	1,832,831.25	36.010000	2,916,990.05	1,084,158.80	0.33
		Base		22.626150	1,832,831.25	36.010000	2,916,990.05	1,084,158.80	0.33
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	507,916.000	3.027032	1,537,477.80	2.910000	1,478,035.56	-59,442.24	0.17
		Base		3.027032	1,537,477.80	2.910000	1,478,035.56	-59,442.24	0.17
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,187.000	45.413582	780,523.24	100.850000	1,733,308.95	952,785.71	0.20
		Base		45.413582	780,523.24	100.850000	1,733,308.95	952,785.71	0.20
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,731.000	18.178730	1,267,621.05	38.360000	2,674,881.16	1,407,260.11	0.30
		Base		18.178730	1,267,621.05	38.360000	2,674,881.16	1,407,260.11	0.30
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	51,653.000	25.255154	1,304,504.47	42.050000	2,172,008.65	867,504.18	0.25
		Base		25.255154	1,304,504.47	42.050000	2,172,008.65	867,504.18	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,681.000	55.565734	1,593,680.81	47.580000	1,364,641.98	-229,038.83	0.15
		Base		55.565734	1,593,680.81	47.580000	1,364,641.98	-229,038.83	0.15
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,650.000	41.557172	1,024,384.28	76.000000	1,873,400.00	849,015.72	0.21
		Base		41.557172	1,024,384.28	76.000000	1,873,400.00	849,015.72	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
192422103	COGNEX CORP COMMON STOCK USD.002								
			82,823.000	22.682909	1,878,666.56	50.430000	4,176,763.89	2,298,097.33	0.47
		Base		22.682909	1,878,666.56	50.430000	4,176,763.89	2,298,097.33	0.47
192479103	COHERENT INC COMMON STOCK USD.01								
			11,807.000	191.652061	2,262,835.89	148.010000	1,747,554.07	-515,281.82	0.20
		Base		191.652061	2,262,835.89	148.010000	1,747,554.07	-515,281.82	0.20
194014106	COLFAX CORP COMMON STOCK USD.001								
			46,097.000	28.016170	1,291,461.39	30.170000	1,390,746.49	99,285.10	0.16
		Base		28.016170	1,291,461.39	30.170000	1,390,746.49	99,285.10	0.16
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
			47,852.000	27.892367	1,334,705.54	60.430000	2,891,696.36	1,556,990.82	0.33
		Base		27.892367	1,334,705.54	60.430000	2,891,696.36	1,556,990.82	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
			57,030.000	14.614093	833,441.72	17.290000	986,048.70	152,606.98	0.11
		Base		14.614093	833,441.72	17.290000	986,048.70	152,606.98	0.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
			18,707.000	72.999621	1,365,603.91	52.600000	983,988.20	-381,615.71	0.11
		Base		72.999621	1,365,603.91	52.600000	983,988.20	-381,615.71	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
			16,432.000	86.096790	1,414,742.46	57.390000	943,032.48	-471,709.98	0.11
		Base		86.096790	1,414,742.46	57.390000	943,032.48	-471,709.98	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01								
			17,808.000	105.377636	1,876,564.95	109.410000	1,948,373.28	71,808.33	0.22
		Base		105.377636	1,876,564.95	109.410000	1,948,373.28	71,808.33	0.22
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
			38,841.000	19.652904	763,338.46	40.610000	1,577,333.01	813,994.55	0.18
		Base		19.652904	763,338.46	40.610000	1,577,333.01	813,994.55	0.18
21871N101	CORECIVIC INC REIT USD.01								
			65,726.000	29.791252	1,958,059.83	20.810000	1,367,758.06	-590,301.77	0.15
		Base		29.791252	1,958,059.83	20.810000	1,367,758.06	-590,301.77	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
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	53,457.000	31.122639	1,663,722.89	27.880000	1,490,381.16	-173,341.73	0.17
		Base		31.122639	1,663,722.89	27.880000	1,490,381.16	-173,341.73	0.17
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	204,022.000	9.849950	2,009,606.45	9.570000	1,952,490.54	-57,115.91	0.22
		Base		9.849950	2,009,606.45	9.570000	1,952,490.54	-57,115.91	0.22
22304C100	COVETRUS INC COMMON STOCK								
		Local	46,361.000	37.603199	1,743,321.92	32.870000	1,523,886.07	-219,435.85	0.17
		Base		37.603199	1,743,321.92	32.870000	1,523,886.07	-219,435.85	0.17
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,657.000	152.014766	1,772,036.13	168.740000	1,967,002.18	194,966.05	0.22
		Base		152.014766	1,772,036.13	168.740000	1,967,002.18	194,966.05	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,629.000	40.147006	988,780.61	85.050000	2,094,696.45	1,105,915.84	0.24
		Base		40.147006	988,780.61	85.050000	2,094,696.45	1,105,915.84	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,036.000	34.848731	1,743,691.08	66.090000	3,306,879.24	1,563,188.16	0.37
		Base		34.848731	1,743,691.08	66.090000	3,306,879.24	1,563,188.16	0.37
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	30,553.000	65.185447	1,991,610.95	101.690000	3,106,934.57	1,115,323.62	0.35
		Base		65.185447	1,991,610.95	101.690000	3,106,934.57	1,115,323.62	0.35
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	20,756.000	70.621715	1,465,824.32	113.940000	2,364,938.64	899,114.32	0.27
		Base		70.621715	1,465,824.32	113.940000	2,364,938.64	899,114.32	0.27
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	176,655.000	15.380197	2,716,988.75	17.180000	3,034,932.90	317,944.15	0.34
		Base		15.380197	2,716,988.75	17.180000	3,034,932.90	317,944.15	0.34
23283R100	CYRUSONE INC REIT USD.01								
		Local	52,525.000	51.858125	2,723,848.00	55.690000	2,925,117.25	201,269.25	0.33
		Base		51.858125	2,723,848.00	55.690000	2,925,117.25	201,269.25	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
235825205	DANA INC COMMON STOCK USD.01								
		Local	69,508.000	21.340731	1,483,351.51	19.500000	1,355,406.00	-127,945.51	0.15
		Base		21.340731	1,483,351.51	19.500000	1,355,406.00	-127,945.51	0.15
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,135.000	64.581254	912,856.02	158.210000	2,236,298.35	1,323,442.33	0.25
		Base		64.581254	912,856.02	158.210000	2,236,298.35	1,323,442.33	0.25
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	21,176.000	26.034509	551,306.77	44.720000	946,990.72	395,683.95	0.11
		Base		26.034509	551,306.77	44.720000	946,990.72	395,683.95	0.11
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	35,780.000	32.634930	1,167,677.81	37.000000	1,323,860.00	156,182.19	0.15
		Base		32.634930	1,167,677.81	37.000000	1,323,860.00	156,182.19	0.15
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	8,964.000	54.548932	488,976.63	68.450000	613,585.80	124,609.17	0.07
		Base		54.548932	488,976.63	68.450000	613,585.80	124,609.17	0.07
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	19,898.000	66.848526	1,330,151.97	270.580000	5,384,000.84	4,053,848.87	0.61
		Base		66.848526	1,330,151.97	270.580000	5,384,000.84	4,053,848.87	0.61
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,511.000	49.729794	1,517,305.73	48.900000	1,491,987.90	-25,317.83	0.17
		Base		49.729794	1,517,305.73	48.900000	1,491,987.90	-25,317.83	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	62,005.000	26.921172	1,669,247.29	53.540000	3,319,747.70	1,650,500.41	0.38
		Base		26.921172	1,669,247.29	53.540000	3,319,747.70	1,650,500.41	0.38
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	78,420.000	31.205204	2,447,112.11	41.190000	3,230,119.80	783,007.69	0.37
		Base		31.205204	2,447,112.11	41.190000	3,230,119.80	783,007.69	0.37
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	40,063.000	53.414597	2,139,948.98	74.630000	2,989,901.69	849,952.71	0.34
		Base		53.414597	2,139,948.98	74.630000	2,989,901.69	849,952.71	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
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,246.000	87.344780	1,331,658.52	49.590000	756,049.14	-575,609.38	0.09
		Base		87.344780	1,331,658.52	49.590000	756,049.14	-575,609.38	0.09
26884L109	EQT CORP COMMON STOCK								
		Local	123,513.000	18.886079	2,332,676.27	20.450000	2,525,840.85	193,164.58	0.29
		Base		18.886079	2,332,676.27	20.450000	2,525,840.85	193,164.58	0.29
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,329.000	57.007452	2,071,023.71	78.860000	2,864,904.94	793,881.23	0.32
		Base		57.007452	2,071,023.71	78.860000	2,864,904.94	793,881.23	0.32
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,262.000	70.757731	1,575,208.61	90.910000	2,023,838.42	448,629.81	0.23
		Base		70.757731	1,575,208.61	90.910000	2,023,838.42	448,629.81	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	70,322.000	24.080949	1,693,420.49	51.480000	3,620,176.56	1,926,756.07	0.41
		Base		24.080949	1,693,420.49	51.480000	3,620,176.56	1,926,756.07	0.41
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	55,835.000	29.457385	1,644,753.09	41.570000	2,321,060.95	676,307.86	0.26
		Base		29.457385	1,644,753.09	41.570000	2,321,060.95	676,307.86	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	26,231.000	46.598203	1,222,317.46	41.230000	1,081,504.13	-140,813.33	0.12
		Base		46.598203	1,222,317.46	41.230000	1,081,504.13	-140,813.33	0.12
28470R102	ELDORADO RESORTS INC COMMON STOCK								
		Local	31,534.000	36.812239	1,160,837.16	49.370000	1,556,833.58	395,996.42	0.18
		Base		36.812239	1,160,837.16	49.370000	1,556,833.58	395,996.42	0.18
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,157.000	49.677706	1,349,097.46	84.140000	2,284,989.98	935,892.52	0.26
		Base		49.677706	1,349,097.46	84.140000	2,284,989.98	935,892.52	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	47,898.000	41.913603	2,007,577.76	64.450000	3,087,026.10	1,079,448.34	0.35
		Base		41.913603	2,007,577.76	64.450000	3,087,026.10	1,079,448.34	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
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		30,828.000	Local	27.312635	841,993.90	47.890000	1,476,352.92	634,359.02	0.17
			Base	27.312635	841,993.90	47.890000	1,476,352.92	634,359.02	0.17
29275Y102	ENERSYS COMMON STOCK USD.01								
		20,870.000	Local	68.230887	1,423,978.62	69.190000	1,443,995.30	20,016.68	0.16
			Base	68.230887	1,423,978.62	69.190000	1,443,995.30	20,016.68	0.16
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		98,663.000	Local	22.323978	2,202,550.64	20.830000	2,055,150.29	-147,400.35	0.23
			Base	22.323978	2,202,550.64	20.830000	2,055,150.29	-147,400.35	0.23
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		19,881.000	Local	84.052779	1,671,053.30	97.430000	1,937,005.83	265,952.53	0.22
			Base	84.052779	1,671,053.30	97.430000	1,937,005.83	265,952.53	0.22
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		145,570.000	Local	21.053534	3,064,762.90	19.660000	2,861,906.20	-202,856.70	0.32
			Base	21.053534	3,064,762.90	19.660000	2,861,906.20	-202,856.70	0.32
302520101	FNB CORP COMMON STOCK USD.01								
		157,321.000	Local	12.783367	2,011,092.14	12.130000	1,908,303.73	-102,788.41	0.22
			Base	12.783367	2,011,092.14	12.130000	1,908,303.73	-102,788.41	0.22
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		18,440.000	Local	70.691870	1,303,558.08	275.870000	5,087,042.80	3,783,484.72	0.58
			Base	70.691870	1,303,558.08	275.870000	5,087,042.80	3,783,484.72	0.58
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		14,097.000	Local	34.807703	490,684.19	279.750000	3,943,635.75	3,452,951.56	0.45
			Base	34.807703	490,684.19	279.750000	3,943,635.75	3,452,951.56	0.45
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		46,423.000	Local	22.239724	1,032,434.69	30.730000	1,426,578.79	394,144.10	0.16
			Base	22.239724	1,032,434.69	30.730000	1,426,578.79	394,144.10	0.16
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		59,258.000	Local	25.360000	1,502,782.88	28.820000	1,707,815.56	205,032.68	0.19
			Base	25.360000	1,502,782.88	28.820000	1,707,815.56	205,032.68	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
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,088.000	18.389866	994,671.07	57.060000	3,086,261.28	2,091,590.21	0.35
		Base		18.389866	994,671.07	57.060000	3,086,261.28	2,091,590.21	0.35
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	32,884.000	54.901278	1,805,373.64	61.520000	2,023,023.68	217,650.04	0.23
		Base		54.901278	1,805,373.64	61.520000	2,023,023.68	217,650.04	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	154,397.000	13.735500	2,120,719.99	15.090000	2,329,850.73	209,130.74	0.26
		Base		13.735500	2,120,719.99	15.090000	2,329,850.73	209,130.74	0.26
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	61,392.000	23.882715	1,466,207.66	35.270000	2,165,295.84	699,088.18	0.25
		Base		23.882715	1,466,207.66	35.270000	2,165,295.84	699,088.18	0.25
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	36,615.000	31.629851	1,158,126.99	61.530000	2,252,920.95	1,094,793.96	0.25
		Base		31.629851	1,158,126.99	61.530000	2,252,920.95	1,094,793.96	0.25
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	27,034.000	77.159970	2,085,942.63	146.390000	3,957,507.26	1,871,564.63	0.45
		Base		77.159970	2,085,942.63	146.390000	3,957,507.26	1,871,564.63	0.45
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,947.000	13.652676	1,214,364.53	21.740000	1,933,707.78	719,343.25	0.22
		Base		13.652676	1,214,364.53	21.740000	1,933,707.78	719,343.25	0.22
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	82,364.000	10.292953	847,768.75	17.250000	1,420,779.00	573,010.25	0.16
		Base		10.292953	847,768.75	17.250000	1,420,779.00	573,010.25	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,745.000	32.661561	579,579.40	77.130000	1,368,671.85	789,092.45	0.15
		Base		32.661561	579,579.40	77.130000	1,368,671.85	789,092.45	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,560.000	29.725188	1,740,707.03	20.020000	1,172,371.20	-568,335.83	0.13
		Base		29.725188	1,740,707.03	20.020000	1,172,371.20	-568,335.83	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
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	27,293.000	75.887223	2,071,189.99	88.650000	2,419,524.45	348,334.46	0.27
		Base		75.887223	2,071,189.99	88.650000	2,419,524.45	348,334.46	0.27
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	125,681.000	10.144639	1,274,988.34	23.030000	2,894,433.43	1,619,445.09	0.33
		Base		10.144639	1,274,988.34	23.030000	2,894,433.43	1,619,445.09	0.33
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	243,410.000	4.979865	1,212,148.82	3.790000	922,523.90	-289,624.92	0.10
		Base		4.979865	1,212,148.82	3.790000	922,523.90	-289,624.92	0.10
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,923.000	26.626186	983,118.67	45.090000	1,664,858.07	681,739.40	0.19
		Base		26.626186	983,118.67	45.090000	1,664,858.07	681,739.40	0.19
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	112,574.000	19.740800	2,222,300.82	19.210000	2,162,546.54	-59,754.28	0.24
		Base		19.740800	2,222,300.82	19.210000	2,162,546.54	-59,754.28	0.24
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	80,173.000	13.425079	1,076,328.83	51.250000	4,108,866.25	3,032,537.42	0.46
		Base		13.425079	1,076,328.83	51.250000	4,108,866.25	3,032,537.42	0.46
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,106.000	438.131500	922,704.94	743.430000	1,565,663.58	642,958.64	0.18
		Base		438.131500	922,704.94	743.430000	1,565,663.58	642,958.64	0.18
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	22,640.000	31.544210	714,160.91	44.890000	1,016,309.60	302,148.69	0.11
		Base		31.544210	714,160.91	44.890000	1,016,309.60	302,148.69	0.11
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	23,089.000	74.935100	1,730,176.52	63.770000	1,472,385.53	-257,790.99	0.17
		Base		74.935100	1,730,176.52	63.770000	1,472,385.53	-257,790.99	0.17
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,718.000	52.281685	664,918.47	39.520000	502,615.36	-162,303.11	0.06
		Base		52.281685	664,918.47	39.520000	502,615.36	-162,303.11	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,110.000	31.337101	661,526.21	36.710000	774,948.10	113,421.89	0.09
		Base		31.337101	661,526.21	36.710000	774,948.10	113,421.89	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,730.000	92.272791	2,281,906.11	87.280000	2,158,434.40	-123,471.71	0.24
		Base		92.272791	2,281,906.11	87.280000	2,158,434.40	-123,471.71	0.24
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	43,430.000	24.980712	1,084,912.32	21.820000	947,642.60	-137,269.72	0.11
		Base		24.980712	1,084,912.32	21.820000	947,642.60	-137,269.72	0.11
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	41,542.000	32.871815	1,365,560.92	43.740000	1,817,047.08	451,486.16	0.21
		Base		32.871815	1,365,560.92	43.740000	1,817,047.08	451,486.16	0.21
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	19,670.000	49.323187	970,187.08	120.610000	2,372,398.70	1,402,211.62	0.27
		Base		49.323187	970,187.08	120.610000	2,372,398.70	1,402,211.62	0.27
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,840.000	24.900551	1,315,745.12	41.480000	2,191,803.20	876,058.08	0.25
		Base		24.900551	1,315,745.12	41.480000	2,191,803.20	876,058.08	0.25
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,800.000	51.493583	1,894,963.85	33.850000	1,245,680.00	-649,283.85	0.14
		Base		51.493583	1,894,963.85	33.850000	1,245,680.00	-649,283.85	0.14
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	60,763.000	30.202965	1,835,222.74	30.880000	1,876,361.44	41,138.70	0.21
		Base		30.202965	1,835,222.74	30.880000	1,876,361.44	41,138.70	0.21
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	26,313.000	94.496234	2,486,479.40	67.750000	1,782,705.75	-703,773.65	0.20
		Base		94.496234	2,486,479.40	67.750000	1,782,705.75	-703,773.65	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,207.000	33.692074	1,691,577.95	44.580000	2,238,228.06	546,650.11	0.25
		Base		33.692074	1,691,577.95	44.580000	2,238,228.06	546,650.11	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
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,327.000	41.329687	1,336,064.80	101.420000	3,278,604.34	1,942,539.54	0.37
		Base		41.329687	1,336,064.80	101.420000	3,278,604.34	1,942,539.54	0.37
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,245.000	23.038927	1,733,564.09	19.190000	1,443,951.55	-289,612.54	0.16
		Base		23.038927	1,733,564.09	19.190000	1,443,951.55	-289,612.54	0.16
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	79,725.000	22.934158	1,828,425.72	26.000000	2,072,850.00	244,424.28	0.23
		Base		22.934158	1,828,425.72	26.000000	2,072,850.00	244,424.28	0.23
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,477.000	61.400244	1,625,694.26	127.600000	3,378,465.20	1,752,770.94	0.38
		Base		61.400244	1,625,694.26	127.600000	3,378,465.20	1,752,770.94	0.38
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	8,045.000	251.832943	2,025,996.03	227.500000	1,830,237.50	-195,758.53	0.21
		Base		251.832943	2,025,996.03	227.500000	1,830,237.50	-195,758.53	0.21
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	42,388.000	22.547893	955,760.10	60.550000	2,566,593.40	1,610,833.30	0.29
		Base		22.547893	955,760.10	60.550000	2,566,593.40	1,610,833.30	0.29
451107106	IDACORP INC COMMON STOCK								
		Local	24,429.000	40.437893	987,857.29	99.020000	2,418,959.58	1,431,102.29	0.27
		Base		40.437893	987,857.29	99.020000	2,418,959.58	1,431,102.29	0.27
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,756.000	42.865005	1,575,546.13	156.660000	5,758,194.96	4,182,648.83	0.65
		Base		42.865005	1,575,546.13	156.660000	5,758,194.96	4,182,648.83	0.65
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	20,179.000	103.852822	2,095,646.10	115.010000	2,320,786.79	225,140.69	0.26
		Base		103.852822	2,095,646.10	115.010000	2,320,786.79	225,140.69	0.26
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	32,324.000	47.374053	1,531,318.89	94.750000	3,062,699.00	1,531,380.11	0.35
		Base		47.374053	1,531,318.89	94.750000	3,062,699.00	1,531,380.11	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	18,062.000	97.954547	1,769,255.02	119.560000	2,159,492.72	390,237.70	0.24
		Base		97.954547	1,769,255.02	119.560000	2,159,492.72	390,237.70	0.24
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	8,671.000	191.776325	1,662,892.51	87.300000	756,978.30	-905,914.21	0.09
		Base		191.776325	1,662,892.51	87.300000	756,978.30	-905,914.21	0.09
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	34,314.000	62.406938	2,141,431.68	52.190000	1,790,847.66	-350,584.02	0.20
		Base		62.406938	2,141,431.68	52.190000	1,790,847.66	-350,584.02	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,382.000	58.923022	2,143,737.37	54.240000	1,973,359.68	-170,377.69	0.22
		Base		58.923022	2,143,737.37	54.240000	1,973,359.68	-170,377.69	0.22
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	15,828.000	40.416306	639,709.29	65.390000	1,034,992.92	395,283.63	0.12
		Base		40.416306	639,709.29	65.390000	1,034,992.92	395,283.63	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	26,419.000	20.236091	534,617.28	41.470000	1,095,595.93	560,978.65	0.12
		Base		20.236091	534,617.28	41.470000	1,095,595.93	560,978.65	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,531.000	27.908509	321,813.02	44.120000	508,747.72	186,934.70	0.06
		Base		27.908509	321,813.02	44.120000	508,747.72	186,934.70	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	57,465.000	36.454460	2,094,855.56	42.550000	2,445,135.75	350,280.19	0.28
		Base		36.454460	2,094,855.56	42.550000	2,445,135.75	350,280.19	0.28
466313103	JABIL INC COMMON STOCK USD.001								
		Local	68,214.000	21.128920	1,441,288.13	30.210000	2,060,744.94	619,456.81	0.23
		Base		21.128920	1,441,288.13	30.210000	2,060,744.94	619,456.81	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,516.000	88.786610	1,111,253.21	77.100000	964,983.60	-146,269.61	0.11
		Base		88.786610	1,111,253.21	77.100000	964,983.60	-146,269.61	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
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		148,705.000	Local	11.951645	1,777,269.35	18.550000	2,758,477.75	981,208.40	0.31
			Base	11.951645	1,777,269.35	18.550000	2,758,477.75	981,208.40	0.31
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,132.000	Local	71.974102	1,592,930.82	154.570000	3,420,943.24	1,828,012.42	0.39
			Base	71.974102	1,592,930.82	154.570000	3,420,943.24	1,828,012.42	0.39
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		22,456.000	Local	77.276850	1,735,328.95	87.620000	1,967,594.72	232,265.77	0.22
			Base	77.276850	1,735,328.95	87.620000	1,967,594.72	232,265.77	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		68,364.000	Local	25.711906	1,757,768.76	22.220000	1,519,048.08	-238,720.68	0.17
			Base	25.711906	1,757,768.76	22.220000	1,519,048.08	-238,720.68	0.17
48666K109	KB HOME COMMON STOCK USD1.0								
		41,027.000	Local	13.934838	571,704.59	25.910000	1,063,009.57	491,304.98	0.12
			Base	13.934838	571,704.59	25.910000	1,063,009.57	491,304.98	0.12
488401100	KEMPER CORP COMMON STOCK USD.1								
		29,519.000	Local	38.306588	1,130,772.18	89.880000	2,653,167.72	1,522,395.54	0.30
			Base	38.306588	1,130,772.18	89.880000	2,653,167.72	1,522,395.54	0.30
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		39,879.000	Local	30.016856	1,197,042.19	40.700000	1,623,075.30	426,033.11	0.18
			Base	30.016856	1,197,042.19	40.700000	1,623,075.30	426,033.11	0.18
49427F108	KILROY REALTY CORP REIT USD.01								
		48,962.000	Local	57.821536	2,831,058.04	76.910000	3,765,667.42	934,609.38	0.43
			Base	57.821536	2,831,058.04	76.910000	3,765,667.42	934,609.38	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,120.000	Local	50.451373	1,317,789.87	81.720000	2,134,526.40	816,736.53	0.24
			Base	50.451373	1,317,789.87	81.720000	2,134,526.40	816,736.53	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		60,393.000	Local	38.425123	2,320,608.43	33.350000	2,014,106.55	-306,501.88	0.23
			Base	38.425123	2,320,608.43	33.350000	2,014,106.55	-306,501.88	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
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,304.000	38.961055	1,609,247.41	82.670000	3,414,601.68	1,805,354.27	0.39
		Base		38.961055	1,609,247.41	82.670000	3,414,601.68	1,805,354.27	0.39
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,470.000	64.917187	614,765.76	148.710000	1,408,283.70	793,517.94	0.16
		Base		64.917187	614,765.76	148.710000	1,408,283.70	793,517.94	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,452.000	45.525963	885,571.04	108.960000	2,119,489.92	1,233,918.88	0.24
		Base		45.525963	885,571.04	108.960000	2,119,489.92	1,233,918.88	0.24
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	41,472.000	31.513621	1,306,932.87	33.450000	1,387,238.40	80,305.53	0.16
		Base		31.513621	1,306,932.87	33.450000	1,387,238.40	80,305.53	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	70,862.000	44.537676	3,156,028.83	73.480000	5,206,939.76	2,050,910.93	0.59
		Base		44.537676	3,156,028.83	73.480000	5,206,939.76	2,050,910.93	0.59
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,611.000	343.419792	1,240,088.87	384.820000	1,389,585.02	149,496.15	0.16
		Base		343.419792	1,240,088.87	384.820000	1,389,585.02	149,496.15	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,415.000	55.580951	967,942.26	271.450000	4,727,301.75	3,759,359.49	0.53
		Base		55.580951	967,942.26	271.450000	4,727,301.75	3,759,359.49	0.53
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	71,759.000	34.867244	2,502,038.58	49.640000	3,562,116.76	1,060,078.18	0.40
		Base		34.867244	2,502,038.58	49.640000	3,562,116.76	1,060,078.18	0.40
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	9,913.000	163.722199	1,622,978.16	125.850000	1,247,551.05	-375,427.11	0.14
		Base		163.722199	1,622,978.16	125.850000	1,247,551.05	-375,427.11	0.14
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,606.000	101.703039	2,299,098.91	95.290000	2,154,125.74	-144,973.17	0.24
		Base		101.703039	2,299,098.91	95.290000	2,154,125.74	-144,973.17	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
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,663.000	36.998328	1,134,479.72	87.270000	2,675,960.01	1,541,480.29	0.30
		Base		36.998328	1,134,479.72	87.270000	2,675,960.01	1,541,480.29	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,990.000	156.232716	1,873,230.27	201.050000	2,410,589.50	537,359.23	0.27
		Base		156.232716	1,873,230.27	201.050000	2,410,589.50	537,359.23	0.27
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	67,081.000	26.468096	1,775,506.33	65.340000	4,383,072.54	2,607,566.21	0.50
		Base		26.468096	1,775,506.33	65.340000	4,383,072.54	2,607,566.21	0.50
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	33,087.000	17.760679	587,647.60	58.330000	1,929,964.71	1,342,317.11	0.22
		Base		17.760679	587,647.60	58.330000	1,929,964.71	1,342,317.11	0.22
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,648.000	104.796902	2,583,034.04	82.400000	2,030,995.20	-552,038.84	0.23
		Base		104.796902	2,583,034.04	82.400000	2,030,995.20	-552,038.84	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	59,410.000	9.858892	585,716.78	25.050000	1,488,220.50	902,503.72	0.17
		Base		9.858892	585,716.78	25.050000	1,488,220.50	902,503.72	0.17
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,894.000	55.809821	2,059,047.53	61.970000	2,286,321.18	227,273.65	0.26
		Base		55.809821	2,059,047.53	61.970000	2,286,321.18	227,273.65	0.26
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	95,033.000	20.674169	1,964,728.34	26.150000	2,485,112.95	520,384.61	0.28
		Base		20.674169	1,964,728.34	26.150000	2,485,112.95	520,384.61	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,287.000	104.453569	2,745,770.98	91.010000	2,392,379.87	-353,391.11	0.27
		Base		104.453569	2,745,770.98	91.010000	2,392,379.87	-353,391.11	0.27
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,000.000	39.013707	663,233.02	109.910000	1,868,470.00	1,205,236.98	0.21
		Base		39.013707	663,233.02	109.910000	1,868,470.00	1,205,236.98	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
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,889.000	64.798092	1,418,365.43	83.650000	1,831,014.85	412,649.42	0.21
		Base		64.798092	1,418,365.43	83.650000	1,831,014.85	412,649.42	0.21
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	43,808.000	25.979423	1,138,106.58	23.280000	1,019,850.24	-118,256.34	0.12
		Base		25.979423	1,138,106.58	23.280000	1,019,850.24	-118,256.34	0.12
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,546.000	57.473846	1,813,069.95	67.450000	2,127,777.70	314,707.75	0.24
		Base		57.473846	1,813,069.95	67.450000	2,127,777.70	314,707.75	0.24
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	29,272.000	49.839733	1,458,908.67	96.040000	2,811,282.88	1,352,374.21	0.32
		Base		49.839733	1,458,908.67	96.040000	2,811,282.88	1,352,374.21	0.32
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,279.000	106.096847	1,939,344.27	278.330000	5,087,594.07	3,148,249.80	0.58
		Base		106.096847	1,939,344.27	278.330000	5,087,594.07	3,148,249.80	0.58
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,068.000	117.865502	2,247,459.39	105.630000	2,014,152.84	-233,306.55	0.23
		Base		117.865502	2,247,459.39	105.630000	2,014,152.84	-233,306.55	0.23
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	23,716.000	93.920650	2,227,422.13	130.150000	3,086,637.40	859,215.27	0.35
		Base		93.920650	2,227,422.13	130.150000	3,086,637.40	859,215.27	0.35
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	29,857.000	45.097500	1,346,476.06	50.650000	1,512,257.05	165,780.99	0.17
		Base		45.097500	1,346,476.06	50.650000	1,512,257.05	165,780.99	0.17
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	50,195.000	21.624704	1,085,452.04	19.690000	988,339.55	-97,112.49	0.11
		Base		21.624704	1,085,452.04	19.690000	988,339.55	-97,112.49	0.11
577933104	MAXIMUS INC COMMON STOCK								
		Local	30,940.000	63.009472	1,949,513.06	73.650000	2,278,731.00	329,217.94	0.26
		Base		63.009472	1,949,513.06	73.650000	2,278,731.00	329,217.94	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
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	87,654.000	20.568458	1,802,907.64	8.090000	709,120.86	-1,093,786.78	0.08
		Base		20.568458	1,802,907.64	8.090000	709,120.86	-1,093,786.78	0.08
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	184,852.000	14.329329	2,648,805.21	17.460000	3,227,515.92	578,710.71	0.37
		Base		14.329329	2,648,805.21	17.460000	3,227,515.92	578,710.71	0.37
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	30,197.000	78.745629	2,377,881.77	90.340000	2,727,996.98	350,115.21	0.31
		Base		78.745629	2,377,881.77	90.340000	2,727,996.98	350,115.21	0.31
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	42,626.000	33.639499	1,433,917.28	27.970000	1,192,249.22	-241,668.06	0.13
		Base		33.639499	1,433,917.28	27.970000	1,192,249.22	-241,668.06	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	13,156.000	43.723775	575,229.98	53.780000	707,529.68	132,299.70	0.08
		Base		43.723775	575,229.98	53.780000	707,529.68	132,299.70	0.08
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	19,382.000	39.505928	765,703.89	59.000000	1,143,538.00	377,834.11	0.13
		Base		39.505928	765,703.89	59.000000	1,143,538.00	377,834.11	0.13
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	43,579.000	23.542423	1,025,955.24	11.240000	489,827.96	-536,127.28	0.06
		Base		23.542423	1,025,955.24	11.240000	489,827.96	-536,127.28	0.06
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,571.000	21.607401	617,345.04	38.820000	1,109,126.22	491,781.18	0.13
		Base		21.607401	617,345.04	38.820000	1,109,126.22	491,781.18	0.13
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,094.000	32.417403	554,143.09	62.770000	1,072,990.38	518,847.29	0.12
		Base		32.417403	554,143.09	62.770000	1,072,990.38	518,847.29	0.12
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	30,275.000	85.585025	2,591,086.64	129.630000	3,924,548.25	1,333,461.61	0.44
		Base		85.585025	2,591,086.64	129.630000	3,924,548.25	1,333,461.61	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
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	19,153.000	80.851067	1,548,540.49	155.710000	2,982,313.63	1,433,773.14	0.34
		Base		80.851067	1,548,540.49	155.710000	2,982,313.63	1,433,773.14	0.34
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	78,861.000	26.836941	2,116,387.97	27.240000	2,148,173.64	31,785.67	0.24
		Base		26.836941	2,116,387.97	27.240000	2,148,173.64	31,785.67	0.24
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,553.000	39.563439	575,766.73	85.470000	1,243,844.91	668,078.18	0.14
		Base		39.563439	575,766.73	85.470000	1,243,844.91	668,078.18	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	57,687.000	17.702306	1,021,192.94	28.950000	1,670,038.65	648,845.71	0.19
		Base		17.702306	1,021,192.94	28.950000	1,670,038.65	648,845.71	0.19
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,648.000	813.883738	1,341,280.40	3,152.480000	5,195,287.04	3,854,006.64	0.59
		Base		813.883738	1,341,280.40	3,152.480000	5,195,287.04	3,854,006.64	0.59
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,843.000	45.251952	1,893,477.42	59.210000	2,477,524.03	584,046.61	0.28
		Base		45.251952	1,893,477.42	59.210000	2,477,524.03	584,046.61	0.28
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	54,521.000	26.238420	1,430,544.89	47.100000	2,567,939.10	1,137,394.21	0.29
		Base		26.238420	1,430,544.89	47.100000	2,567,939.10	1,137,394.21	0.29
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	78,341.000	32.527432	2,548,231.57	52.620000	4,122,303.42	1,574,071.85	0.47
		Base		32.527432	2,548,231.57	52.620000	4,122,303.42	1,574,071.85	0.47
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	105,503.000	13.011731	1,372,776.62	13.510000	1,425,345.53	52,568.91	0.16
		Base		13.011731	1,372,776.62	13.510000	1,425,345.53	52,568.91	0.16
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	33,973.000	38.410537	1,304,921.17	29.400000	998,806.20	-306,114.97	0.11
		Base		38.410537	1,304,921.17	29.400000	998,806.20	-306,114.97	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,038.000	34.594664	1,488,885.14	50.080000	2,155,343.04	666,457.90	0.24
		Base		34.594664	1,488,885.14	50.080000	2,155,343.04	666,457.90	0.24
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	226,573.000	15.815541	3,583,374.61	11.630000	2,635,043.99	-948,330.62	0.30
		Base		15.815541	3,583,374.61	11.630000	2,635,043.99	-948,330.62	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	68,863.000	12.842368	884,363.98	33.150000	2,282,808.45	1,398,444.47	0.26
		Base		12.842368	884,363.98	33.150000	2,282,808.45	1,398,444.47	0.26
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,230.000	161.971139	685,137.92	419.580000	1,774,823.40	1,089,685.48	0.20
		Base		161.971139	685,137.92	419.580000	1,774,823.40	1,089,685.48	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	25,029.000	47.953321	1,200,223.67	145.950000	3,652,982.55	2,452,758.88	0.41
		Base		47.953321	1,200,223.67	145.950000	3,652,982.55	2,452,758.88	0.41
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,407.000	59.924787	1,462,584.27	69.850000	1,704,828.95	242,244.68	0.19
		Base		59.924787	1,462,584.27	69.850000	1,704,828.95	242,244.68	0.19
67011P100	NOW INC COMMON STOCK USD.01								
		Local	52,609.000	30.670620	1,613,550.66	14.620000	769,143.58	-844,407.08	0.09
		Base		30.670620	1,613,550.66	14.620000	769,143.58	-844,407.08	0.09
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,863.000	55.665665	1,495,346.77	50.870000	1,366,520.81	-128,825.96	0.15
		Base		55.665665	1,495,346.77	50.870000	1,366,520.81	-128,825.96	0.15
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,051.000	67.376937	1,687,859.66	60.600000	1,518,090.60	-169,769.06	0.17
		Base		67.376937	1,687,859.66	60.600000	1,518,090.60	-169,769.06	0.17
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	96,834.000	20.810435	2,015,157.70	42.340000	4,099,951.56	2,084,793.86	0.46
		Base		20.810435	2,015,157.70	42.340000	4,099,951.56	2,084,793.86	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
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	131,267.000	12.851057	1,686,919.70	6.100000	800,728.70	-886,191.00	0.09
		Base		12.851057	1,686,919.70	6.100000	800,728.70	-886,191.00	0.09
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	47,948.000	27.079696	1,298,417.27	19.200000	920,601.60	-377,815.67	0.10
		Base		27.079696	1,298,417.27	19.200000	920,601.60	-377,815.67	0.10
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	31,474.000	33.035210	1,039,750.20	149.280000	4,698,438.72	3,658,688.52	0.53
		Base		33.035210	1,039,750.20	149.280000	4,698,438.72	3,658,688.52	0.53
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	137,981.000	15.904449	2,194,511.83	22.360000	3,085,255.16	890,743.33	0.35
		Base		15.904449	2,194,511.83	22.360000	3,085,255.16	890,743.33	0.35
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,976.000	18.994145	1,519,075.73	21.690000	1,734,679.44	215,603.71	0.20
		Base		18.994145	1,519,075.73	21.690000	1,734,679.44	215,603.71	0.20
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	25,002.000	73.316328	1,833,054.84	95.640000	2,391,191.28	558,136.44	0.27
		Base		73.316328	1,833,054.84	95.640000	2,391,191.28	558,136.44	0.27
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	99,014.000	28.755559	2,847,202.87	35.390000	3,504,105.46	656,902.59	0.40
		Base		28.755559	2,847,202.87	35.390000	3,504,105.46	656,902.59	0.40
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,494.000	37.007649	943,473.00	88.520000	2,256,728.88	1,313,255.88	0.26
		Base		37.007649	943,473.00	88.520000	2,256,728.88	1,313,255.88	0.26
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	33,961.000	36.022206	1,223,350.14	82.590000	2,804,838.99	1,581,488.85	0.32
		Base		36.022206	1,223,350.14	82.590000	2,804,838.99	1,581,488.85	0.32
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	74,518.000	17.833927	1,328,948.56	19.760000	1,472,475.68	143,527.12	0.17
		Base		17.833927	1,328,948.56	19.760000	1,472,475.68	143,527.12	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	58,139.000	23.302489	1,354,783.43	33.580000	1,952,307.62	597,524.19	0.22
		Base		23.302489	1,354,783.43	33.580000	1,952,307.62	597,524.19	0.22
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	38,615.000	15.353082	592,859.27	46.440000	1,793,280.60	1,200,421.33	0.20
		Base		15.353082	592,859.27	46.440000	1,793,280.60	1,200,421.33	0.20
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	28,594.000	94.178348	2,692,935.67	96.820000	2,768,471.08	75,535.41	0.31
		Base		94.178348	2,692,935.67	96.820000	2,768,471.08	75,535.41	0.31
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	9,617.000	150.258849	1,445,039.35	153.620000	1,477,363.54	32,324.19	0.17
		Base		150.258849	1,445,039.35	153.620000	1,477,363.54	32,324.19	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		Local	51,768.000	22.062234	1,142,117.71	90.470000	4,683,450.96	3,541,333.25	0.53
		Base		22.062234	1,142,117.71	90.470000	4,683,450.96	3,541,333.25	0.53
695263103	PACWEST BANCORP COMMON STOCK								
		Local	58,567.000	43.735472	2,561,455.38	39.550000	2,316,324.85	-245,130.53	0.26
		Base		43.735472	2,561,455.38	39.550000	2,316,324.85	-245,130.53	0.26
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	10,911.000	86.806438	947,145.04	51.160000	558,206.76	-388,938.28	0.06
		Base		86.806438	947,145.04	51.160000	558,206.76	-388,938.28	0.06
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	40,069.000	22.625196	906,568.96	21.840000	875,106.96	-31,462.00	0.10
		Base		22.625196	906,568.96	21.840000	875,106.96	-31,462.00	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	103,656.000	17.437091	1,807,459.07	13.590000	1,408,685.04	-398,774.03	0.16
		Base		17.437091	1,807,459.07	13.590000	1,408,685.04	-398,774.03	0.16
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	112,517.000	32.813320	3,692,056.31	32.560000	3,663,553.52	-28,502.79	0.41
		Base		32.813320	3,692,056.31	32.560000	3,663,553.52	-28,502.79	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
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	51,549.000	24.488568	1,262,361.21	21.670000	1,117,066.83	-145,294.38	0.13
		Base		24.488568	1,262,361.21	21.670000	1,117,066.83	-145,294.38	0.13
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	68,183.000	20.965698	1,429,504.22	23.080000	1,573,663.64	144,159.42	0.18
		Base		20.965698	1,429,504.22	23.080000	1,573,663.64	144,159.42	0.18
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,353.000	65.414919	2,312,613.63	58.070000	2,052,948.71	-259,664.92	0.23
		Base		65.414919	2,312,613.63	58.070000	2,052,948.71	-259,664.92	0.23
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,883.000	34.892322	554,194.75	51.480000	817,656.84	263,462.09	0.09
		Base		34.892322	554,194.75	51.480000	817,656.84	263,462.09	0.09
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,779.000	58.849427	1,634,778.22	96.400000	2,677,895.60	1,043,117.38	0.30
		Base		58.849427	1,634,778.22	96.400000	2,677,895.60	1,043,117.38	0.30
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	37,695.000	37.476851	1,412,689.89	27.640000	1,041,889.80	-370,800.09	0.12
		Base		37.476851	1,412,689.89	27.640000	1,041,889.80	-370,800.09	0.12
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,111.000	80.425263	1,537,007.21	183.740000	3,511,455.14	1,974,447.93	0.40
		Base		80.425263	1,537,007.21	183.740000	3,511,455.14	1,974,447.93	0.40
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,227.000	43.757704	1,410,179.53	112.780000	3,634,561.06	2,224,381.53	0.41
		Base		43.757704	1,410,179.53	112.780000	3,634,561.06	2,224,381.53	0.41
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	35,651.000	39.496466	1,408,088.52	38.660000	1,378,267.66	-29,820.86	0.16
		Base		39.496466	1,408,088.52	38.660000	1,378,267.66	-29,820.86	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	25,112.000	55.778261	1,400,703.69	29.420000	738,795.04	-661,908.65	0.08
		Base		55.778261	1,400,703.69	29.420000	738,795.04	-661,908.65	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
74164M108	PRIMERICA INC COMMON STOCK								
		20,651.000	Local	36.553255	754,861.26	130.290000	2,690,618.79	1,935,757.53	0.30
			Base	36.553255	754,861.26	130.290000	2,690,618.79	1,935,757.53	0.30
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		32,184.000	Local	45.787500	1,473,624.89	73.640000	2,370,029.76	896,404.87	0.27
			Base	45.787500	1,473,624.89	73.640000	2,370,029.76	896,404.87	0.27
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		114,744.000	Local	17.173576	1,970,564.78	7.520000	862,874.88	-1,107,689.90	0.10
			Base	17.173576	1,970,564.78	7.520000	862,874.88	-1,107,689.90	0.10
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		63,836.000	Local	26.468839	1,689,664.82	60.650000	3,871,653.40	2,181,988.58	0.44
			Base	26.468839	1,689,664.82	60.650000	3,871,653.40	2,181,988.58	0.44
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		100,665.000	Local	16.678005	1,678,891.40	9.040000	910,011.60	-768,879.80	0.10
			Base	16.678005	1,678,891.40	9.040000	910,011.60	-768,879.80	0.10
754907103	RAYONIER INC REIT								
		62,787.000	Local	23.429166	1,471,047.03	31.790000	1,995,998.73	524,951.70	0.23
			Base	23.429166	1,471,047.03	31.790000	1,995,998.73	524,951.70	0.23
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		55,070.000	Local	19.127883	1,053,372.49	13.020000	717,011.40	-336,361.09	0.08
			Base	19.127883	1,053,372.49	13.020000	717,011.40	-336,361.09	0.08
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		20,763.000	Local	65.329458	1,356,435.53	85.080000	1,766,516.04	410,080.51	0.20
			Base	65.329458	1,356,435.53	85.080000	1,766,516.04	410,080.51	0.20
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		30,462.000	Local	50.387745	1,534,911.48	151.510000	4,615,297.62	3,080,386.14	0.52
			Base	50.387745	1,534,911.48	151.510000	4,615,297.62	3,080,386.14	0.52
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		32,528.000	Local	39.320149	1,279,005.80	91.960000	2,991,274.88	1,712,269.08	0.34
			Base	39.320149	1,279,005.80	91.960000	2,991,274.88	1,712,269.08	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
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	59,643.000	20.245944	1,207,528.83	22.700000	1,353,896.10	146,367.27	0.15
		Base		20.245944	1,207,528.83	22.700000	1,353,896.10	146,367.27	0.15
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,769.000	75.964680	2,413,321.93	87.060000	2,765,809.14	352,487.21	0.31
		Base		75.964680	2,413,321.93	87.060000	2,765,809.14	352,487.21	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,744.000	71.051632	1,829,153.21	63.000000	1,621,872.00	-207,281.21	0.18
		Base		71.051632	1,829,153.21	63.000000	1,621,872.00	-207,281.21	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,578.000	26.289419	1,645,139.27	54.450000	3,407,372.10	1,762,232.83	0.39
		Base		26.289419	1,645,139.27	54.450000	3,407,372.10	1,762,232.83	0.39
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	211,770.000	9.541412	2,020,584.86	10.160000	2,151,583.20	130,998.34	0.24
		Base		9.541412	2,020,584.86	10.160000	2,151,583.20	130,998.34	0.24
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	50,064.000	49.215377	2,463,918.64	15.930000	797,519.52	-1,666,399.12	0.09
		Base		49.215377	2,463,918.64	15.930000	797,519.52	-1,666,399.12	0.09
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	99,559.000	338.248822	33,675,714.42	359.100000	35,751,636.90	2,075,922.48	4.05
		Base		338.248822	33,675,714.42	359.100000	35,751,636.90	2,075,922.48	4.05
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	86,453.000	25.390501	2,195,084.99	19.560000	1,691,020.68	-504,064.31	0.19
		Base		25.390501	2,195,084.99	19.560000	1,691,020.68	-504,064.31	0.19
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	133,530.000	23.595589	3,150,718.99	20.760000	2,772,082.80	-378,636.19	0.31
		Base		23.595589	3,150,718.99	20.760000	2,772,082.80	-378,636.19	0.31
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,477.000	25.731395	1,504,694.77	17.700000	1,035,042.90	-469,651.87	0.12
		Base		25.731395	1,504,694.77	17.700000	1,035,042.90	-469,651.87	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
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,457.000	159.323303	1,506,720.48	151.630000	1,433,964.91	-72,755.57	0.16
		Base		159.323303	1,506,720.48	151.630000	1,433,964.91	-72,755.57	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	24,688.000	44.995732	1,110,854.64	74.950000	1,850,365.60	739,510.96	0.21
		Base		44.995732	1,110,854.64	74.950000	1,850,365.60	739,510.96	0.21
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	26,847.000	48.447700	1,300,675.39	23.130000	620,971.11	-679,704.28	0.07
		Base		48.447700	1,300,675.39	23.130000	620,971.11	-679,704.28	0.07
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,057.000	48.906455	932,010.32	85.020000	1,620,226.14	688,215.82	0.18
		Base		48.906455	932,010.32	85.020000	1,620,226.14	688,215.82	0.18
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,724.000	53.400000	1,694,061.60	53.870000	1,708,971.88	14,910.28	0.19
		Base		53.400000	1,694,061.60	53.870000	1,708,971.88	14,910.28	0.19
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	115,248.000	22.037845	2,539,817.57	8.030000	925,441.44	-1,614,376.13	0.10
		Base		22.037845	2,539,817.57	8.030000	925,441.44	-1,614,376.13	0.10
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,498.000	31.662473	649,017.37	70.120000	1,437,319.76	788,302.39	0.16
		Base		31.662473	649,017.37	70.120000	1,437,319.76	788,302.39	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,921.000	10.295830	905,219.67	41.610000	3,658,392.81	2,753,173.14	0.41
		Base		10.295830	905,219.67	41.610000	3,658,392.81	2,753,173.14	0.41
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,723.000	80.419956	2,149,062.49	132.070000	3,529,306.61	1,380,244.12	0.40
		Base		80.419956	2,149,062.49	132.070000	3,529,306.61	1,380,244.12	0.40
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,904.000	46.758156	977,432.49	107.660000	2,250,524.64	1,273,092.15	0.25
		Base		46.758156	977,432.49	107.660000	2,250,524.64	1,273,092.15	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
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,516.000	17.049740	639,638.04	29.940000	1,123,229.04	483,591.00	0.13
		Base		17.049740	639,638.04	29.940000	1,123,229.04	483,591.00	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	34,669.000	62.386424	2,162,874.95	53.090000	1,840,577.21	-322,297.74	0.21
		Base		62.386424	2,162,874.95	53.090000	1,840,577.21	-322,297.74	0.21
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,704.000	36.434980	2,357,488.95	31.660000	2,048,528.64	-308,960.31	0.23
		Base		36.434980	2,357,488.95	31.660000	2,048,528.64	-308,960.31	0.23
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,455.000	32.079693	1,554,421.52	63.060000	3,055,572.30	1,501,150.78	0.35
		Base		32.079693	1,554,421.52	63.060000	3,055,572.30	1,501,150.78	0.35
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	15,955.000	27.796259	443,489.32	42.180000	672,981.90	229,492.58	0.08
		Base		27.796259	443,489.32	42.180000	672,981.90	229,492.58	0.08
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	25,737.000	78.355545	2,016,636.65	83.190000	2,141,061.03	124,424.38	0.24
		Base		78.355545	2,016,636.65	83.190000	2,141,061.03	124,424.38	0.24
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	263,002.000	7.241685	1,904,577.64	3.950000	1,038,857.90	-865,719.74	0.12
		Base		7.241685	1,904,577.64	3.950000	1,038,857.90	-865,719.74	0.12
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	24,602.000	77.418714	1,904,655.19	84.190000	2,071,242.38	166,587.19	0.23
		Base		77.418714	1,904,655.19	84.190000	2,071,242.38	166,587.19	0.23
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	60,178.000	21.963757	1,321,734.99	21.420000	1,289,012.76	-32,722.23	0.15
		Base		21.963757	1,321,734.99	21.420000	1,289,012.76	-32,722.23	0.15
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	111,355.000	14.168654	1,577,750.49	31.680000	3,527,726.40	1,949,975.91	0.40
		Base		14.168654	1,577,750.49	31.680000	3,527,726.40	1,949,975.91	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
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	41,336.000	47.715333	1,972,361.01	58.390000	2,413,609.04	441,248.03	0.27
		Base		47.715333	1,972,361.01	58.390000	2,413,609.04	441,248.03	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	103,179.000	24.529753	2,530,955.37	21.420000	2,210,094.18	-320,861.19	0.25
		Base		24.529753	2,530,955.37	21.420000	2,210,094.18	-320,861.19	0.25
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,855.000	48.938724	1,705,759.23	59.670000	2,079,797.85	374,038.62	0.24
		Base		48.938724	1,705,759.23	59.670000	2,079,797.85	374,038.62	0.24
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,684.000	79.427353	1,325,165.95	37.670000	628,486.28	-696,679.67	0.07
		Base		79.427353	1,325,165.95	37.670000	628,486.28	-696,679.67	0.07
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	77,202.000	23.993723	1,852,363.43	36.860000	2,845,665.72	993,302.29	0.32
		Base		23.993723	1,852,363.43	36.860000	2,845,665.72	993,302.29	0.32
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	20,114.000	90.237741	1,815,041.93	107.880000	2,169,898.32	354,856.39	0.25
		Base		90.237741	1,815,041.93	107.880000	2,169,898.32	354,856.39	0.25
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	29,556.000	45.266376	1,337,893.02	46.930000	1,387,063.08	49,170.06	0.16
		Base		45.266376	1,337,893.02	46.930000	1,387,063.08	49,170.06	0.16
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,463.000	15.947218	1,267,213.82	22.130000	1,758,516.19	491,302.37	0.20
		Base		15.947218	1,267,213.82	22.130000	1,758,516.19	491,302.37	0.20
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	68,738.000	14.448643	993,170.85	13.050000	897,030.90	-96,139.95	0.10
		Base		14.448643	993,170.85	13.050000	897,030.90	-96,139.95	0.10
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,566.000	33.600609	1,531,045.34	18.060000	822,921.96	-708,123.38	0.09
		Base		33.600609	1,531,045.34	18.060000	822,921.96	-708,123.38	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
876664103	TAUBMAN CENTERS INC REIT USD.01								
		29,638.000	Local	57.640844	1,708,359.32	49.300000	1,461,153.40	-247,205.92	0.17
			Base	57.640844	1,708,359.32	49.300000	1,461,153.40	-247,205.92	0.17
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		18,093.000	Local	45.610943	825,238.80	106.610000	1,928,894.73	1,103,655.93	0.22
			Base	45.610943	825,238.80	106.610000	1,928,894.73	1,103,655.93	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0								
		104,624.000	Local	14.368232	1,503,261.86	15.920000	1,665,614.08	162,352.22	0.19
			Base	14.368232	1,503,261.86	15.920000	1,665,614.08	162,352.22	0.19
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		17,559.000	Local	107.011350	1,879,012.29	248.510000	4,363,587.09	2,484,574.80	0.49
			Base	107.011350	1,879,012.29	248.510000	4,363,587.09	2,484,574.80	0.49
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		45,453.000	Local	33.739386	1,533,556.33	31.880000	1,449,041.64	-84,514.69	0.16
			Base	33.739386	1,533,556.33	31.880000	1,449,041.64	-84,514.69	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		22,252.000	Local	49.374901	1,098,690.30	61.400000	1,366,272.80	267,582.50	0.15
			Base	49.374901	1,098,690.30	61.400000	1,366,272.80	267,582.50	0.15
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		40,345.000	Local	31.282511	1,262,092.91	21.900000	883,555.50	-378,537.41	0.10
			Base	31.282511	1,262,092.91	21.900000	883,555.50	-378,537.41	0.10
88076W103	TERADATA CORP COMMON STOCK USD.01								
		56,883.000	Local	30.259979	1,721,278.40	45.470000	2,586,470.01	865,191.61	0.29
			Base	30.259979	1,721,278.40	45.470000	2,586,470.01	865,191.61	0.29
880770102	TERADYNE INC COMMON STOCK USD.125								
		84,201.000	Local	20.415821	1,719,032.56	49.000000	4,125,849.00	2,406,816.44	0.47
			Base	20.415821	1,719,032.56	49.000000	4,125,849.00	2,406,816.44	0.47
880779103	TEREX CORP COMMON STOCK USD.01								
		30,027.000	Local	23.811671	714,993.06	33.330000	1,000,799.91	285,806.85	0.11
			Base	23.811671	714,993.06	33.330000	1,000,799.91	285,806.85	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,357.000	80.368967	1,957,546.94	64.730000	1,576,628.61	-380,918.33	0.18
		Base		80.368967	1,957,546.94	64.730000	1,576,628.61	-380,918.33	0.18
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,338.000	45.575109	1,473,807.88	54.010000	1,746,575.38	272,767.50	0.20
		Base		45.575109	1,473,807.88	54.010000	1,746,575.38	272,767.50	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	25,360.000	39.384660	998,794.99	65.870000	1,670,463.20	671,668.21	0.19
		Base		39.384660	998,794.99	65.870000	1,670,463.20	671,668.21	0.19
887389104	TIMKEN CO COMMON STOCK								
		Local	33,069.000	26.215694	866,926.80	47.950000	1,585,658.55	718,731.75	0.18
		Base		26.215694	866,926.80	47.950000	1,585,658.55	718,731.75	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	65,081.000	28.054921	1,825,842.29	38.100000	2,479,586.10	653,743.81	0.28
		Base		28.054921	1,825,842.29	38.100000	2,479,586.10	653,743.81	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,241.000	20.877759	192,931.37	38.830000	358,828.03	165,896.66	0.04
		Base		20.877759	192,931.37	38.830000	358,828.03	165,896.66	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	51,469.000	36.424971	1,874,756.84	73.150000	3,764,957.35	1,890,200.51	0.43
		Base		36.424971	1,874,756.84	73.150000	3,764,957.35	1,890,200.51	0.43
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,149.000	81.441889	2,211,065.84	66.980000	1,818,440.02	-392,625.82	0.21
		Base		81.441889	2,211,065.84	66.980000	1,818,440.02	-392,625.82	0.21
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	28,500.000	61.527500	1,753,533.75	69.270000	1,974,195.00	220,661.25	0.22
		Base		61.527500	1,753,533.75	69.270000	1,974,195.00	220,661.25	0.22
896239100	TRIMBLE INC COMMON STOCK								
		Local	121,938.000	20.548993	2,505,703.11	40.820000	4,977,509.16	2,471,806.05	0.56
		Base		20.548993	2,505,703.11	40.820000	4,977,509.16	2,471,806.05	0.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
			64,658.000	Local	9.804727	633,954.06	21.560000	1,394,026.48	760,072.42	0.16
				Base	9.804727	633,954.06	21.560000	1,394,026.48	760,072.42	0.16
898402102	TRUSTMARK CORP COMMON STOCK								
			31,601.000	Local	22.102283	698,454.24	35.960000	1,136,371.96	437,917.72	0.13
				Base	22.102283	698,454.24	35.960000	1,136,371.96	437,917.72	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
			23,594.000	Local	37.324762	880,640.44	23.800000	561,537.20	-319,103.24	0.06
				Base	37.324762	880,640.44	23.800000	561,537.20	-319,103.24	0.06
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
			18,565.000	Local	128.549843	2,386,527.83	231.910000	4,305,409.15	1,918,881.32	0.49
				Base	128.549843	2,386,527.83	231.910000	4,305,409.15	1,918,881.32	0.49
902681105	UGI CORP COMMON STOCK								
			84,326.000	Local	20.733048	1,748,335.00	54.510000	4,596,610.26	2,848,275.26	0.52
				Base	20.733048	1,748,335.00	54.510000	4,596,610.26	2,848,275.26	0.52
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
			21,414.000	Local	77.700624	1,663,881.16	69.860000	1,495,982.04	-167,899.12	0.17
				Base	77.700624	1,663,881.16	69.860000	1,495,982.04	-167,899.12	0.17
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
			15,359.000	Local	164.342975	2,524,143.76	330.650000	5,078,453.35	2,554,309.59	0.57
				Base	164.342975	2,524,143.76	330.650000	5,078,453.35	2,554,309.59	0.57
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
			106,897.000	Local	18.135286	1,938,607.62	17.360000	1,855,731.92	-82,875.70	0.21
				Base	18.135286	1,938,607.62	17.360000	1,855,731.92	-82,875.70	0.21
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
			49,516.000	Local	40.940355	2,027,202.64	39.240000	1,943,007.84	-84,194.80	0.22
				Base	40.940355	2,027,202.64	39.240000	1,943,007.84	-84,194.80	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
			84,026.000	Local	30.113137	2,530,286.41	15.600000	1,310,805.60	-1,219,480.81	0.15
				Base	30.113137	2,530,286.41	15.600000	1,310,805.60	-1,219,480.81	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
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,213.000	64.266208	1,363,279.06	102.570000	2,175,817.41	812,538.35	0.25
		Base		64.266208	1,363,279.06	102.570000	2,175,817.41	812,538.35	0.25
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	86,852.000	26.885195	2,335,032.98	10.990000	954,503.48	-1,380,529.50	0.11
		Base		26.885195	2,335,032.98	10.990000	954,503.48	-1,380,529.50	0.11
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,557.000	92.782700	1,907,333.97	159.600000	3,280,897.20	1,373,563.23	0.37
		Base		92.782700	1,907,333.97	159.600000	3,280,897.20	1,373,563.23	0.37
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	36,531.000	23.715795	866,361.71	29.730000	1,086,066.63	219,704.92	0.12
		Base		23.715795	866,361.71	29.730000	1,086,066.63	219,704.92	0.12
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	57,911.000	23.362912	1,352,969.62	18.570000	1,075,407.27	-277,562.35	0.12
		Base		23.362912	1,352,969.62	18.570000	1,075,407.27	-277,562.35	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	160,952.000	10.924930	1,758,389.31	10.480000	1,686,776.96	-71,612.35	0.19
		Base		10.924930	1,758,389.31	10.480000	1,686,776.96	-71,612.35	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,639.000	95.785994	1,019,067.19	134.840000	1,434,562.76	415,495.57	0.16
		Base		95.785994	1,019,067.19	134.840000	1,434,562.76	415,495.57	0.16
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	91,226.000	11.604336	1,058,617.12	18.500000	1,687,681.00	629,063.88	0.19
		Base		11.604336	1,058,617.12	18.500000	1,687,681.00	629,063.88	0.19
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	52,920.000	24.097371	1,275,232.85	52.180000	2,761,365.60	1,486,132.75	0.31
		Base		24.097371	1,275,232.85	52.180000	2,761,365.60	1,486,132.75	0.31
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	27,563.000	73.868943	2,036,049.68	90.820000	2,503,271.66	467,221.98	0.28
		Base		73.868943	2,036,049.68	90.820000	2,503,271.66	467,221.98	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
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,138.000	9.275564	594,916.10	19.810000	1,270,573.78	675,657.68	0.14
		Base		9.275564	594,916.10	19.810000	1,270,573.78	675,657.68	0.14
92839U206	VISTEON CORP COMMON STOCK								
		Local	13,702.000	131.162050	1,797,182.41	66.020000	904,606.04	-892,576.37	0.10
		Base		131.162050	1,797,182.41	66.020000	904,606.04	-892,576.37	0.10
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	39,312.000	17.195501	675,989.52	33.140000	1,302,799.68	626,810.16	0.15
		Base		17.195501	675,989.52	33.140000	1,302,799.68	626,810.16	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,572.000	87.050698	1,355,553.47	158.470000	2,467,694.84	1,112,141.37	0.28
		Base		87.050698	1,355,553.47	158.470000	2,467,694.84	1,112,141.37	0.28
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	44,742.000	23.220845	1,038,947.04	53.130000	2,377,142.46	1,338,195.42	0.27
		Base		23.220845	1,038,947.04	53.130000	2,377,142.46	1,338,195.42	0.27
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK								
		Local	18,838.000	65.827950	1,240,066.92	20.420000	384,671.96	-855,394.96	0.04
		Base		65.827950	1,240,066.92	20.420000	384,671.96	-855,394.96	0.04
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,995.000	24.048414	1,394,687.75	28.940000	1,678,375.30	283,687.55	0.19
		Base		24.048414	1,394,687.75	28.940000	1,678,375.30	283,687.55	0.19
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	88,230.000	5.887152	519,423.42	18.610000	1,641,960.30	1,122,536.88	0.19
		Base		5.887152	519,423.42	18.610000	1,641,960.30	1,122,536.88	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,188.000	23.344299	494,619.00	33.500000	709,798.00	215,179.00	0.08
		Base		23.344299	494,619.00	33.500000	709,798.00	215,179.00	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,970.000	62.367842	2,243,371.29	123.790000	4,452,726.30	2,209,355.01	0.50
		Base		62.367842	2,243,371.29	123.790000	4,452,726.30	2,209,355.01	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96208T104	WEX INC COMMON STOCK USD.01								
		Local	20,904.000	83.123415	1,737,611.87	210.300000	4,396,111.20	2,658,499.33	0.50
		Base		83.123415	1,737,611.87	210.300000	4,396,111.20	2,658,499.33	0.50
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,926.000	43.723741	958,686.75	46.180000	1,012,542.68	53,855.93	0.11
		Base		43.723741	958,686.75	46.180000	1,012,542.68	53,855.93	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	38,866.000	32.541489	1,264,757.53	57.170000	2,221,969.22	957,211.69	0.25
		Base		32.541489	1,264,757.53	57.170000	2,221,969.22	957,211.69	0.25
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,395.000	72.352069	1,982,084.94	76.200000	2,087,499.00	105,414.06	0.24
		Base		72.352069	1,982,084.94	76.200000	2,087,499.00	105,414.06	0.24
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,086.000	33.021360	894,416.57	108.900000	2,949,665.40	2,055,248.83	0.33
		Base		33.021360	894,416.57	108.900000	2,949,665.40	2,055,248.83	0.33
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,589.000	40.713741	1,326,820.12	30.850000	1,005,370.65	-321,449.47	0.11
		Base		40.713741	1,326,820.12	30.850000	1,005,370.65	-321,449.47	0.11
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	21,242.000	78.576522	1,669,122.48	83.850000	1,781,141.70	112,019.22	0.20
		Base		78.576522	1,669,122.48	83.850000	1,781,141.70	112,019.22	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	19,040.000	17.203265	327,550.16	40.130000	764,075.20	436,525.04	0.09
		Base		17.203265	327,550.16	40.130000	764,075.20	436,525.04	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		Local	191,765.000	14.712058	2,821,257.71	13.890000	2,663,615.85	-157,641.86	0.30
		Base		14.712058	2,821,257.71	13.890000	2,663,615.85	-157,641.86	0.30
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	45,787.000	45.172390	2,068,308.24	43.560000	1,994,481.72	-73,826.52	0.23
		Base		45.172390	2,068,308.24	43.560000	1,994,481.72	-73,826.52	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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	47,459.000	59.145663	2,806,994.03	55.720000	2,644,415.48	-162,578.55	0.30
		Base		59.145663	2,806,994.03	55.720000	2,644,415.48	-162,578.55	0.30
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		Local	11,160.000	59.281735	661,584.16	68.080000	759,772.80	98,188.64	0.09
		Base		59.281735	661,584.16	68.080000	759,772.80	98,188.64	0.09
985817105	YELP INC COMMON STOCK USD.000001								
		Local	36,597.000	34.714069	1,270,430.80	40.060000	1,466,075.82	195,645.02	0.17
		Base		34.714069	1,270,430.80	40.060000	1,466,075.82	195,645.02	0.17
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,120.000	43.045369	1,124,345.03	211.140000	5,514,976.80	4,390,631.77	0.62
		Base		43.045369	1,124,345.03	211.140000	5,514,976.80	4,390,631.77	0.62
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	42,204.000	43.452451	1,833,867.25	23.100000	974,912.40	-858,954.85	0.11
		Base		43.452451	1,833,867.25	23.100000	974,912.40	-858,954.85	0.11
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,881.000	51.052051	2,189,163.02	22.130000	948,956.53	-1,240,206.49	0.11
		Base		51.052051	2,189,163.02	22.130000	948,956.53	-1,240,206.49	0.11
G3166L100	ENSCO ROWAN PLC CLASS A COMMON STOCK USD.1								
		Local	95,556.000	36.746964	3,511,392.89	13.970000	1,334,917.32	-2,176,475.57	0.15
		Base		36.746964	3,511,392.89	13.970000	1,334,917.32	-2,176,475.57	0.15
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,415.000	103.165750	1,280,802.79	144.000000	1,787,760.00	506,957.21	0.20
		Base		103.165750	1,280,802.79	144.000000	1,787,760.00	506,957.21	0.20
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	80,022.000	27.309641	2,185,372.13	25.070000	2,006,151.54	-179,220.59	0.23
		Base		27.309641	2,185,372.13	25.070000	2,006,151.54	-179,220.59	0.23
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	23,620.000	73.004510	1,724,366.53	68.890000	1,627,181.80	-97,184.73	0.18
		Base		73.004510	1,724,366.53	68.890000	1,627,181.80	-97,184.73	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		40,521.000	Local	45.360205	1,838,040.85	15.460000	626,454.66	-1,211,586.19	0.07
			Base	45.360205	1,838,040.85	15.460000	626,454.66	-1,211,586.19	0.07
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		78,218.000	Local	26.176329	2,047,460.14	27.950000	2,186,193.10	138,732.96	0.25
			Base	26.176329	2,047,460.14	27.950000	2,186,193.10	138,732.96	0.25
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		20,472.000	Local	97.293640	1,991,795.40	155.360000	3,180,529.92	1,188,734.52	0.36
			Base	97.293640	1,991,795.40	155.360000	3,180,529.92	1,188,734.52	0.36
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		25,177.000	Local	38.627119	972,514.97	23.180000	583,602.86	-388,912.11	0.07
			Base	38.627119	972,514.97	23.180000	583,602.86	-388,912.11	0.07
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		41,009.000	Local	75.677915	3,103,475.63	130.980000	5,371,358.82	2,267,883.19	0.61
			Base	75.677915	3,103,475.63	130.980000	5,371,358.82	2,267,883.19	0.61
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		245,489.000	Local	8.666116	2,127,436.05	7.860000	1,929,543.54	-197,892.51	0.22
			Base	8.666116	2,127,436.05	7.860000	1,929,543.54	-197,892.51	0.22
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		21,488.000	Local	105.426252	2,265,399.31	63.390000	1,362,124.32	-903,274.99	0.15
			Base	105.426252	2,265,399.31	63.390000	1,362,124.32	-903,274.99	0.15
US DOLLAR Total									
		19,907,423.000	Local		650,983,763.91		878,763,023.10	227,779,259.19	99.43
			Base		650,983,763.91		878,763,023.10	227,779,259.19	99.43
EQUITY Total									
		19,907,423.000	Base		650,983,763.91		878,763,023.10	227,779,259.19	99.43

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		24,917,446.930	Base	655,996,745.93		883,776,053.04	227,779,307.11	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.500798	31 Dec 2030		
		Local	12,715,768.950	100.059803	12,723,373.31	100.060000	12,723,398.41	25.10	2.14
		Base		100.059803	12,723,373.31	100.060000	12,723,398.41	25.10	2.14
US DOLLAR Total									
		Local	12,715,768.950		12,723,373.31		12,723,398.41	25.10	2.14
		Base			12,723,373.31		12,723,398.41	25.10	2.14
CASH EQUIVALENT Total									
		Base	12,715,768.950		12,723,373.31		12,723,398.41	25.10	2.14
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,050.000	12.777821	371,195.70	50.210000	1,458,600.50	1,087,404.80	0.25
		Base		12.777821	371,195.70	50.210000	1,458,600.50	1,087,404.80	0.25
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,390.000	24.830000	580,773.71	33.770000	789,880.30	209,106.59	0.13
		Base		24.830000	580,773.71	33.770000	789,880.30	209,106.59	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	47,445.000	25.378766	1,204,095.57	37.970000	1,801,486.65	597,391.08	0.30
		Base		25.378766	1,204,095.57	37.970000	1,801,486.65	597,391.08	0.30
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	227,427.000	6.040236	1,373,712.76	2.420000	550,373.34	-823,339.42	0.09
		Base		6.040236	1,373,712.76	2.420000	550,373.34	-823,339.42	0.09
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,888.000	25.839137	643,084.43	11.160000	277,750.08	-365,334.35	0.05
		Base		25.839137	643,084.43	11.160000	277,750.08	-365,334.35	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,554.000	13.033491	437,325.76	52.060000	1,746,821.24	1,309,495.48	0.29
		Base		13.033491	437,325.76	52.060000	1,746,821.24	1,309,495.48	0.29
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,948.000	64.309862	382,515.06	70.980000	422,189.04	39,673.98	0.07
		Base		64.309862	382,515.06	70.980000	422,189.04	39,673.98	0.07
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,796.000	47.625000	371,284.50	61.050000	475,945.80	104,661.30	0.08
		Base		47.625000	371,284.50	61.050000	475,945.80	104,661.30	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,694.000	30.345808	567,284.53	47.490000	887,778.06	320,493.53	0.15
		Base		30.345808	567,284.53	47.490000	887,778.06	320,493.53	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	47,170.000	15.600979	735,898.16	29.890000	1,409,911.30	674,013.14	0.24
		Base		15.600979	735,898.16	29.890000	1,409,911.30	674,013.14	0.24
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,467.000	26.757763	1,564,446.14	28.240000	1,651,108.08	86,661.94	0.28
		Base		26.757763	1,564,446.14	28.240000	1,651,108.08	86,661.94	0.28
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	28,345.000	28.465854	806,864.63	10.450000	296,205.25	-510,659.38	0.05
		Base		28.465854	806,864.63	10.450000	296,205.25	-510,659.38	0.05
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,790.000	25.943198	1,136,052.64	25.580000	1,120,148.20	-15,904.44	0.19
		Base		25.943198	1,136,052.64	25.580000	1,120,148.20	-15,904.44	0.19
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	7,227.000	67.306611	486,424.88	67.900000	490,713.30	4,288.42	0.08
		Base		67.306611	486,424.88	67.900000	490,713.30	4,288.42	0.08
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,252.000	20.703184	709,125.47	17.140000	587,079.28	-122,046.19	0.10
		Base		20.703184	709,125.47	17.140000	587,079.28	-122,046.19	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	22,768.000	19.989333	455,117.13	19.910000	453,310.88	-1,806.25	0.08
		Base		19.989333	455,117.13	19.910000	453,310.88	-1,806.25	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,802.000	16.759801	348,637.38	30.230000	628,844.46	280,207.08	0.11
		Base		16.759801	348,637.38	30.230000	628,844.46	280,207.08	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	51,681.000	11.914826	615,770.12	33.860000	1,749,918.66	1,134,148.54	0.29
		Base		11.914826	615,770.12	33.860000	1,749,918.66	1,134,148.54	0.29
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	27,369.000	17.590196	481,426.07	57.760000	1,580,833.44	1,099,407.37	0.27
		Base		17.590196	481,426.07	57.760000	1,580,833.44	1,099,407.37	0.27
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,261.000	30.597754	466,952.33	68.560000	1,046,294.16	579,341.83	0.18
		Base		30.597754	466,952.33	68.560000	1,046,294.16	579,341.83	0.18
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	12,670.000	9.712172	123,053.22	19.130000	242,377.10	119,323.88	0.04
		Base		9.712172	123,053.22	19.130000	242,377.10	119,323.88	0.04
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	26,927.000	41.623249	1,120,789.22	65.470000	1,762,910.69	642,121.47	0.30
		Base		41.623249	1,120,789.22	65.470000	1,762,910.69	642,121.47	0.30
009728106	AKORN INC COMMON STOCK								
		Local	67,473.000	6.643566	448,261.34	2.700000	182,177.10	-266,084.24	0.03
		Base		6.643566	448,261.34	2.700000	182,177.10	-266,084.24	0.03
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,903.000	61.714284	426,013.70	103.640000	715,426.92	289,413.22	0.12
		Base		61.714284	426,013.70	103.640000	715,426.92	289,413.22	0.12
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	25,210.000	40.234507	1,014,311.92	70.880000	1,786,884.80	772,572.88	0.30
		Base		40.234507	1,014,311.92	70.880000	1,786,884.80	772,572.88	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,776.000	28.090828	583,615.05	73.970000	1,536,800.72	953,185.67	0.26
		Base		28.090828	583,615.05	73.970000	1,536,800.72	953,185.67	0.26
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,214.000	71.580075	659,538.81	146.880000	1,353,352.32	693,813.51	0.23
		Base		71.580075	659,538.81	146.880000	1,353,352.32	693,813.51	0.23
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,501.000	19.805788	643,707.92	18.700000	607,768.70	-35,939.22	0.10
		Base		19.805788	643,707.92	18.700000	607,768.70	-35,939.22	0.10
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	27,124.000	33.760966	915,732.43	46.190000	1,252,857.56	337,125.13	0.21
		Base		33.760966	915,732.43	46.190000	1,252,857.56	337,125.13	0.21
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	80,044.000	16.496588	1,320,452.87	14.750000	1,180,649.00	-139,803.87	0.20
		Base		16.496588	1,320,452.87	14.750000	1,180,649.00	-139,803.87	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,859.000	25.354128	1,644,443.36	29.410000	1,907,503.19	263,059.83	0.32
		Base		25.354128	1,644,443.36	29.410000	1,907,503.19	263,059.83	0.32
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,782.000	37.698685	444,165.91	32.000000	377,024.00	-67,141.91	0.06
		Base		37.698685	444,165.91	32.000000	377,024.00	-67,141.91	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,345.000	22.934041	604,197.32	71.170000	1,874,973.65	1,270,776.33	0.32
		Base		22.934041	604,197.32	71.170000	1,874,973.65	1,270,776.33	0.32
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,126.000	14.441924	276,216.24	15.740000	301,043.24	24,827.00	0.05
		Base		14.441924	276,216.24	15.740000	301,043.24	24,827.00	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,756.000	45.191732	486,082.27	89.930000	967,287.08	481,204.81	0.16
		Base		45.191732	486,082.27	89.930000	967,287.08	481,204.81	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
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,815.000	29.141768	402,593.52	59.220000	818,124.30	415,530.78	0.14
		Base		29.141768	402,593.52	59.220000	818,124.30	415,530.78	0.14
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,585.000	35.417976	1,012,422.85	36.460000	1,042,209.10	29,786.25	0.18
		Base		35.417976	1,012,422.85	36.460000	1,042,209.10	29,786.25	0.18
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	24,781.000	20.276476	502,471.34	21.590000	535,021.79	32,550.45	0.09
		Base		20.276476	502,471.34	21.590000	535,021.79	32,550.45	0.09
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	18,871.000	32.694995	616,987.25	32.700000	617,081.70	94.45	0.10
		Base		32.694995	616,987.25	32.700000	617,081.70	94.45	0.10
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,617.000	16.738177	445,520.07	20.540000	546,713.18	101,193.11	0.09
		Base		16.738177	445,520.07	20.540000	546,713.18	101,193.11	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,188.000	36.299505	369,819.36	31.850000	324,487.80	-45,331.56	0.05
		Base		36.299505	369,819.36	31.850000	324,487.80	-45,331.56	0.05
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,629.000	66.577636	1,373,430.06	62.870000	1,296,945.23	-76,484.83	0.22
		Base		66.577636	1,373,430.06	62.870000	1,296,945.23	-76,484.83	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	19,469.000	20.396235	397,094.30	40.300000	784,600.70	387,506.40	0.13
		Base		20.396235	397,094.30	40.300000	784,600.70	387,506.40	0.13
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	80,853.000	18.687739	1,510,959.75	18.740000	1,515,185.22	4,225.47	0.26
		Base		18.687739	1,510,959.75	18.740000	1,515,185.22	4,225.47	0.26
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,773.000	36.892456	1,024,614.17	59.940000	1,664,713.62	640,099.45	0.28
		Base		36.892456	1,024,614.17	59.940000	1,664,713.62	640,099.45	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
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,554.000	48.079900	651,674.96	12.520000	169,696.08	-481,978.88	0.03
		Base		48.079900	651,674.96	12.520000	169,696.08	-481,978.88	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,336.000	24.237014	444,409.89	30.560000	560,348.16	115,938.27	0.09
		Base		24.237014	444,409.89	30.560000	560,348.16	115,938.27	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	93,427.000	11.234906	1,049,643.56	10.110000	944,546.97	-105,096.59	0.16
		Base		11.234906	1,049,643.56	10.110000	944,546.97	-105,096.59	0.16
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	34,853.000	27.913506	972,869.42	31.130000	1,084,973.89	112,104.47	0.18
		Base		27.913506	972,869.42	31.130000	1,084,973.89	112,104.47	0.18
04206A101	ARLO TECHNOLOGIES INC W/I COMMON STOCK USD.001								
		Local	53,196.000	7.556460	401,973.45	3.970000	211,188.12	-190,785.33	0.04
		Base		7.556460	401,973.45	3.970000	211,188.12	-190,785.33	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	36,082.000	13.278107	479,100.64	16.150000	582,724.30	103,623.66	0.10
		Base		13.278107	479,100.64	16.150000	582,724.30	103,623.66	0.10
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	42,064.000	24.349654	1,024,243.86	19.080000	802,581.12	-221,662.74	0.14
		Base		24.349654	1,024,243.86	19.080000	802,581.12	-221,662.74	0.14
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,973.000	49.691939	694,345.47	80.180000	1,120,355.14	426,009.67	0.19
		Base		49.691939	694,345.47	80.180000	1,120,355.14	426,009.67	0.19
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	124,469.000	5.862000	729,637.33	1.190000	148,118.11	-581,519.22	0.02
		Base		5.862000	729,637.33	1.190000	148,118.11	-581,519.22	0.02
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		Local	45,901.000	11.980798	549,930.59	4.170000	191,407.17	-358,523.42	0.03
		Base		11.980798	549,930.59	4.170000	191,407.17	-358,523.42	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
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,355.000	37.090950	606,622.48	33.710000	551,327.05	-55,295.43	0.09
		Base		37.090950	606,622.48	33.710000	551,327.05	-55,295.43	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,461.000	46.007135	849,337.72	48.290000	891,481.69	42,143.97	0.15
		Base		46.007135	849,337.72	48.290000	891,481.69	42,143.97	0.15
05379B107	AVISTA CORP COMMON STOCK								
		Local	47,102.000	28.547163	1,344,628.47	43.140000	2,031,980.28	687,351.81	0.34
		Base		28.547163	1,344,628.47	43.140000	2,031,980.28	687,351.81	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	318,004.000	2.822391	897,531.77	3.180000	1,011,252.72	113,720.95	0.17
		Base		2.822391	897,531.77	3.180000	1,011,252.72	113,720.95	0.17
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,348.000	32.309948	754,372.66	21.290000	497,078.92	-257,293.74	0.08
		Base		32.309948	754,372.66	21.290000	497,078.92	-257,293.74	0.08
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	42,175.000	22.885587	965,199.62	63.500000	2,678,112.50	1,712,912.88	0.45
		Base		22.885587	965,199.62	63.500000	2,678,112.50	1,712,912.88	0.45
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,606.000	19.190613	740,872.81	32.720000	1,263,188.32	522,315.51	0.21
		Base		19.190613	740,872.81	32.720000	1,263,188.32	522,315.51	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,043.000	26.252625	1,235,002.24	26.000000	1,223,118.00	-11,884.24	0.21
		Base		26.252625	1,235,002.24	26.000000	1,223,118.00	-11,884.24	0.21
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,857.000	21.539615	449,251.75	55.480000	1,157,146.36	707,894.61	0.19
		Base		21.539615	449,251.75	55.480000	1,157,146.36	707,894.61	0.19
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,126.000	44.928714	1,039,021.44	101.510000	2,347,520.26	1,308,498.82	0.40
		Base		44.928714	1,039,021.44	101.510000	2,347,520.26	1,308,498.82	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,576.000	17.749074	542,695.69	14.510000	443,657.76	-99,037.93	0.07
		Base		17.749074	542,695.69	14.510000	443,657.76	-99,037.93	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,384.000	40.479655	906,096.60	53.020000	1,186,799.68	280,703.08	0.20
		Base		40.479655	906,096.60	53.020000	1,186,799.68	280,703.08	0.20
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,961.000	11.752800	481,406.46	5.030000	206,033.83	-275,372.63	0.03
		Base		11.752800	481,406.46	5.030000	206,033.83	-275,372.63	0.03
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,293.000	11.505887	302,524.28	4.300000	113,059.90	-189,464.38	0.02
		Base		11.505887	302,524.28	4.300000	113,059.90	-189,464.38	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,861.000	28.235201	956,072.14	55.620000	1,883,348.82	927,276.68	0.32
		Base		28.235201	956,072.14	55.620000	1,883,348.82	927,276.68	0.32
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,251.000	20.949403	151,904.12	23.700000	171,848.70	19,944.58	0.03
		Base		20.949403	151,904.12	23.700000	171,848.70	19,944.58	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	29,148.000	17.394589	507,017.47	27.030000	787,870.44	280,852.97	0.13
		Base		17.394589	507,017.47	27.030000	787,870.44	280,852.97	0.13
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	29,032.000	40.776892	1,183,834.73	29.990000	870,669.68	-313,165.05	0.15
		Base		40.776892	1,183,834.73	29.990000	870,669.68	-313,165.05	0.15
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,691.000	34.647800	994,080.03	37.160000	1,066,157.56	72,077.53	0.18
		Base		34.647800	994,080.03	37.160000	1,066,157.56	72,077.53	0.18
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	24,080.000	22.777026	548,470.79	54.400000	1,309,952.00	761,481.21	0.22
		Base		22.777026	548,470.79	54.400000	1,309,952.00	761,481.21	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,101.000	46.789655	706,570.58	49.910000	753,690.91	47,120.33	0.13
		Base		46.789655	706,570.58	49.910000	753,690.91	47,120.33	0.13
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	34,552.000	13.434022	464,172.32	35.000000	1,209,320.00	745,147.68	0.20
		Base		13.434022	464,172.32	35.000000	1,209,320.00	745,147.68	0.20
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,731.000	30.254359	838,983.63	27.690000	767,871.39	-71,112.24	0.13
		Base		30.254359	838,983.63	27.690000	767,871.39	-71,112.24	0.13
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	13,415.000	36.765398	493,207.81	24.070000	322,899.05	-170,308.76	0.05
		Base		36.765398	493,207.81	24.070000	322,899.05	-170,308.76	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	14,137.000	28.786813	406,959.17	28.790000	407,004.23	45.06	0.07
		Base		28.786813	406,959.17	28.790000	407,004.23	45.06	0.07
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,010.000	8.674232	520,540.67	11.450000	687,114.50	166,573.83	0.12
		Base		8.674232	520,540.67	11.450000	687,114.50	166,573.83	0.12
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	26,833.000	27.594939	740,455.01	50.570000	1,356,944.81	616,489.80	0.23
		Base		27.594939	740,455.01	50.570000	1,356,944.81	616,489.80	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,207.000	31.055092	1,093,356.62	48.790000	1,717,749.53	624,392.91	0.29
		Base		31.055092	1,093,356.62	48.790000	1,717,749.53	624,392.91	0.29
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,190.000	18.693344	564,352.07	12.200000	368,318.00	-196,034.07	0.06
		Base		18.693344	564,352.07	12.200000	368,318.00	-196,034.07	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	57,224.000	10.138025	580,138.32	15.050000	861,221.20	281,082.88	0.15
		Base		10.138025	580,138.32	15.050000	861,221.20	281,082.88	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
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,853.000	11.646971	592,283.40	37.510000	1,907,496.03	1,315,212.63	0.32
		Base		11.646971	592,283.40	37.510000	1,907,496.03	1,315,212.63	0.32
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,368.000	41.663130	848,594.64	18.480000	376,400.64	-472,194.00	0.06
		Base		41.663130	848,594.64	18.480000	376,400.64	-472,194.00	0.06
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	124,267.000	9.429133	1,171,730.03	1.010000	125,509.67	-1,046,220.36	0.02
		Base		9.429133	1,171,730.03	1.010000	125,509.67	-1,046,220.36	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,621.000	21.131628	499,150.18	44.650000	1,054,677.65	555,527.47	0.18
		Base		21.131628	499,150.18	44.650000	1,054,677.65	555,527.47	0.18
126501105	CTS CORP COMMON STOCK								
		Local	23,459.000	12.157819	285,210.27	29.950000	702,597.05	417,386.78	0.12
		Base		12.157819	285,210.27	29.950000	702,597.05	417,386.78	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,201.000	13.383369	979,675.97	21.700000	1,588,461.70	608,785.73	0.27
		Base		13.383369	979,675.97	21.700000	1,588,461.70	608,785.73	0.27
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	44,041.000	28.495643	1,254,976.61	14.050000	618,776.05	-636,200.56	0.10
		Base		28.495643	1,254,976.61	14.050000	618,776.05	-636,200.56	0.10
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	20,752.000	53.520918	1,110,666.10	126.250000	2,619,940.00	1,509,273.90	0.44
		Base		53.520918	1,110,666.10	126.250000	2,619,940.00	1,509,273.90	0.44
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,665.000	23.925991	518,356.59	41.110000	890,648.15	372,291.56	0.15
		Base		23.925991	518,356.59	41.110000	890,648.15	372,291.56	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,543.000	15.377838	377,418.28	14.610000	358,573.23	-18,845.05	0.06
		Base		15.377838	377,418.28	14.610000	358,573.23	-18,845.05	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
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,202.000	33.332843	373,394.51	95.810000	1,073,263.62	699,869.11	0.18
		Base		33.332843	373,394.51	95.810000	1,073,263.62	699,869.11	0.18
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,718.000	15.699743	482,264.70	26.230000	805,733.14	323,468.44	0.14
		Base		15.699743	482,264.70	26.230000	805,733.14	323,468.44	0.14
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,449.000	26.577176	915,557.15	50.390000	1,735,885.11	820,327.96	0.29
		Base		26.577176	915,557.15	50.390000	1,735,885.11	820,327.96	0.29
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	63,679.000	7.806252	497,094.35	17.560000	1,118,203.24	621,108.89	0.19
		Base		7.806252	497,094.35	17.560000	1,118,203.24	621,108.89	0.19
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,109.000	14.554157	350,886.17	43.020000	1,037,169.18	686,283.01	0.17
		Base		14.554157	350,886.17	43.020000	1,037,169.18	686,283.01	0.17
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	61,284.000	12.083083	740,499.64	8.590000	526,429.56	-214,070.08	0.09
		Base		12.083083	740,499.64	8.590000	526,429.56	-214,070.08	0.09
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	24,960.000	40.080885	1,000,418.90	35.540000	887,078.40	-113,340.50	0.15
		Base		40.080885	1,000,418.90	35.540000	887,078.40	-113,340.50	0.15
141633107	CARE.COM INC COMMON STOCK USD.001								
		Local	18,688.000	23.550328	440,108.53	16.750000	313,024.00	-127,084.53	0.05
		Base		23.550328	440,108.53	16.750000	313,024.00	-127,084.53	0.05
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,015.000	6.486688	324,431.72	18.150000	907,772.25	583,340.53	0.15
		Base		6.486688	324,431.72	18.150000	907,772.25	583,340.53	0.15
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	74,630.000	14.509319	1,082,830.51	24.250000	1,809,777.50	726,946.99	0.30
		Base		14.509319	1,082,830.51	24.250000	1,809,777.50	726,946.99	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
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		61,046.000	Local	29.850648	1,822,262.67	12.820000	782,609.72	-1,039,652.95	0.13
			Base	29.850648	1,822,262.67	12.820000	782,609.72	-1,039,652.95	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		16,377.000	Local	27.874996	456,508.81	15.160000	248,275.32	-208,233.49	0.04
			Base	27.874996	456,508.81	15.160000	248,275.32	-208,233.49	0.04
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		6,131.000	Local	102.344260	627,472.66	124.770000	764,964.87	137,492.21	0.13
			Base	102.344260	627,472.66	124.770000	764,964.87	137,492.21	0.13
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		61,884.000	Local	5.297948	327,858.22	3.070000	189,983.88	-137,874.34	0.03
			Base	5.297948	327,858.22	3.070000	189,983.88	-137,874.34	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		7,405.000	Local	16.615083	123,034.69	26.980000	199,786.90	76,752.21	0.03
			Base	16.615083	123,034.69	26.980000	199,786.90	76,752.21	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		29,416.000	Local	13.813792	406,346.52	24.480000	720,103.68	313,757.16	0.12
			Base	13.813792	406,346.52	24.480000	720,103.68	313,757.16	0.12
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		20,666.000	Local	21.849426	451,540.24	30.010000	620,186.66	168,646.42	0.10
			Base	21.849426	451,540.24	30.010000	620,186.66	168,646.42	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		35,345.000	Local	13.398388	473,566.04	8.410000	297,251.45	-176,314.59	0.05
			Base	13.398388	473,566.04	8.410000	297,251.45	-176,314.59	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		9,975.000	Local	25.207799	251,447.80	25.430000	253,664.25	2,216.45	0.04
			Base	25.207799	251,447.80	25.430000	253,664.25	2,216.45	0.04
157210105	CEVA INC COMMON STOCK USD.001								
		15,691.000	Local	26.095553	409,465.32	25.190000	395,256.29	-14,209.03	0.07
			Base	26.095553	409,465.32	25.190000	395,256.29	-14,209.03	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
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
			22,640.000	Local 35.660452	807,352.64	88.270000	1,998,432.80	1,191,080.16	0.34
				Base 35.660452	807,352.64	88.270000	1,998,432.80	1,191,080.16	0.34
16208T102	CHATHAM LODGING TRUST REIT USD.01								
			33,371.000	Local 20.621558	688,162.02	19.690000	657,074.99	-31,087.03	0.11
				Base 20.621558	688,162.02	19.690000	657,074.99	-31,087.03	0.11
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
			16,538.000	Local 33.734208	557,896.34	32.680000	540,461.84	-17,434.50	0.09
				Base 33.734208	557,896.34	32.680000	540,461.84	-17,434.50	0.09
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
			43,546.000	Local 30.331565	1,320,818.35	28.500000	1,241,061.00	-79,757.35	0.21
				Base 30.331565	1,320,818.35	28.500000	1,241,061.00	-79,757.35	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
			82,934.000	Local 8.695764	721,174.50	3.500000	290,269.00	-430,905.50	0.05
				Base 8.695764	721,174.50	3.500000	290,269.00	-430,905.50	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
			11,604.000	Local 52.445021	608,572.02	112.820000	1,309,163.28	700,591.26	0.22
				Base 52.445021	608,572.02	112.820000	1,309,163.28	700,591.26	0.22
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
			12,159.000	Local 30.108531	366,089.63	19.890000	241,842.51	-124,247.12	0.04
				Base 30.108531	366,089.63	19.890000	241,842.51	-124,247.12	0.04
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
			36,063.000	Local 16.827683	606,856.73	8.900000	320,960.70	-285,896.03	0.05
				Base 16.827683	606,856.73	8.900000	320,960.70	-285,896.03	0.05
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
			14,230.000	Local 42.142984	599,694.66	33.720000	479,835.60	-119,859.06	0.08
				Base 42.142984	599,694.66	33.720000	479,835.60	-119,859.06	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
			11,905.000	Local 39.756257	473,298.24	79.380000	945,018.90	471,720.66	0.16
				Base 39.756257	473,298.24	79.380000	945,018.90	471,720.66	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
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,799.000	40.380544	476,450.04	20.170000	237,985.83	-238,464.21	0.04
		Base		40.380544	476,450.04	20.170000	237,985.83	-238,464.21	0.04
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,331.000	209.790084	698,810.77	325.030000	1,082,674.93	383,864.16	0.18
		Base		209.790084	698,810.77	325.030000	1,082,674.93	383,864.16	0.18
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,877.000	37.147752	1,109,863.38	55.230000	1,650,106.71	540,243.33	0.28
		Base		37.147752	1,109,863.38	55.230000	1,650,106.71	540,243.33	0.28
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,158.000	15.495253	451,810.58	14.830000	432,413.14	-19,397.44	0.07
		Base		15.495253	451,810.58	14.830000	432,413.14	-19,397.44	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,537.000	27.281840	1,433,306.03	37.540000	1,972,238.98	538,932.95	0.33
		Base		27.281840	1,433,306.03	37.540000	1,972,238.98	538,932.95	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,414.000	14.309959	377,983.25	54.100000	1,428,997.40	1,051,014.15	0.24
		Base		14.309959	377,983.25	54.100000	1,428,997.40	1,051,014.15	0.24
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,783.000	32.731643	1,203,968.01	66.460000	2,444,598.18	1,240,630.17	0.41
		Base		32.731643	1,203,968.01	66.460000	2,444,598.18	1,240,630.17	0.41
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	83,255.000	11.054841	920,370.79	3.440000	286,397.20	-633,973.59	0.05
		Base		11.054841	920,370.79	3.440000	286,397.20	-633,973.59	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,753.000	27.217491	347,104.66	36.480000	465,229.44	118,124.78	0.08
		Base		27.217491	347,104.66	36.480000	465,229.44	118,124.78	0.08
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,588.000	56.851695	488,242.36	30.390000	260,989.32	-227,253.04	0.04
		Base		56.851695	488,242.36	30.390000	260,989.32	-227,253.04	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,127.000	23.577603	403,813.61	23.530000	402,998.31	-815.30	0.07
		Base		23.577603	403,813.61	23.530000	402,998.31	-815.30	0.07
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,558.000	32.900260	610,563.03	80.030000	1,485,196.74	874,633.71	0.25
		Base		32.900260	610,563.03	80.030000	1,485,196.74	874,633.71	0.25
208242107	CONN S INC COMMON STOCK USD.01								
		Local	17,517.000	20.380952	357,013.13	25.870000	453,164.79	96,151.66	0.08
		Base		20.380952	357,013.13	25.870000	453,164.79	96,151.66	0.08
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,657.000	24.701577	485,558.90	33.900000	666,372.30	180,813.40	0.11
		Base		24.701577	485,558.90	33.900000	666,372.30	180,813.40	0.11
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	51,045.000	21.882393	1,116,986.77	5.160000	263,392.20	-853,594.57	0.04
		Base		21.882393	1,116,986.77	5.160000	263,392.20	-853,594.57	0.04
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	19,034.000	24.754546	471,178.03	17.410000	331,381.94	-139,796.09	0.06
		Base		24.754546	471,178.03	17.410000	331,381.94	-139,796.09	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,620.000	99.092190	1,151,451.25	50.670000	588,785.40	-562,665.85	0.10
		Base		99.092190	1,151,451.25	50.670000	588,785.40	-562,665.85	0.10
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	35,895.000	26.492872	950,961.64	29.860000	1,071,824.70	120,863.06	0.18
		Base		26.492872	950,961.64	29.860000	1,071,824.70	120,863.06	0.18
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	74,921.000	20.561876	1,540,516.28	12.380000	927,521.98	-612,994.30	0.16
		Base		20.561876	1,540,516.28	12.380000	927,521.98	-612,994.30	0.16
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,861.000	33.521844	1,101,561.32	36.350000	1,194,497.35	92,936.03	0.20
		Base		33.521844	1,101,561.32	36.350000	1,194,497.35	92,936.03	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
221006109	CORVEL CORP COMMON STOCK USD.0001								
		6,568.000	Local	28.786527	189,069.91	71.800000	471,582.40	282,512.49	0.08
			Base	28.786527	189,069.91	71.800000	471,582.40	282,512.49	0.08
225223304	CRAY INC COMMON STOCK USD.01								
		29,294.000	Local	36.826655	1,078,800.04	26.260000	769,260.44	-309,539.60	0.13
			Base	36.826655	1,078,800.04	26.260000	769,260.44	-309,539.60	0.13
227046109	CROCS INC COMMON STOCK USD.001								
		47,809.000	Local	20.015059	956,899.95	27.850000	1,331,480.65	374,580.70	0.22
			Base	20.015059	956,899.95	27.850000	1,331,480.65	374,580.70	0.22
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		25,927.000	Local	8.910932	231,033.73	7.050000	182,785.35	-48,248.38	0.03
			Base	8.910932	231,033.73	7.050000	182,785.35	-48,248.38	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		24,417.000	Local	9.986968	243,851.80	30.660000	748,625.22	504,773.42	0.13
			Base	9.986968	243,851.80	30.660000	748,625.22	504,773.42	0.13
229669106	CUBIC CORP COMMON STOCK								
		20,538.000	Local	49.506380	1,016,762.04	56.780000	1,166,147.64	149,385.60	0.20
			Base	49.506380	1,016,762.04	56.780000	1,166,147.64	149,385.60	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		20,496.000	Local	26.298813	539,020.48	22.650000	464,234.40	-74,786.08	0.08
			Base	26.298813	539,020.48	22.650000	464,234.40	-74,786.08	0.08
232109108	CUTERA INC COMMON STOCK USD.001								
		9,972.000	Local	44.791694	446,662.77	17.740000	176,903.28	-269,759.49	0.03
			Base	44.791694	446,662.77	17.740000	176,903.28	-269,759.49	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		39,242.000	Local	15.535619	609,648.78	8.820000	346,114.44	-263,534.34	0.06
			Base	15.535619	609,648.78	8.820000	346,114.44	-263,534.34	0.06
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		2,185.000	Local	69.319002	151,462.02	69.319002	151,462.02	0.00	0.03
			Base	69.319002	151,462.02	69.319002	151,462.02	0.00	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
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	13,854.000	8.013052	111,012.82	14.290000	197,973.66	86,960.84	0.03
		Base		8.013052	111,012.82	14.290000	197,973.66	86,960.84	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,460.000	58.733158	673,081.99	42.890000	491,519.40	-181,562.59	0.08
		Base		58.733158	673,081.99	42.890000	491,519.40	-181,562.59	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,378.000	10.305572	292,451.51	7.580000	215,105.24	-77,346.27	0.04
		Base		10.305572	292,451.51	7.580000	215,105.24	-77,346.27	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	117,960.000	16.967653	2,001,504.30	21.810000	2,572,707.60	571,203.30	0.43
		Base		16.967653	2,001,504.30	21.810000	2,572,707.60	571,203.30	0.43
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	26,059.000	42.291292	1,102,068.79	56.840000	1,481,193.56	379,124.77	0.25
		Base		42.291292	1,102,068.79	56.840000	1,481,193.56	379,124.77	0.25
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	65,513.000	8.610508	564,100.20	1.700000	111,372.10	-452,728.10	0.02
		Base		8.610508	564,100.20	1.700000	111,372.10	-452,728.10	0.02
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	331,442.000	2.331933	772,900.42	2.230000	739,115.66	-33,784.76	0.12
		Base		2.331933	772,900.42	2.230000	739,115.66	-33,784.76	0.12
250565108	DESIGNER BRANDS INC COMMON STOCK								
		Local	41,075.000	20.993490	862,307.62	22.250000	913,918.75	51,611.13	0.15
		Base		20.993490	862,307.62	22.250000	913,918.75	51,611.13	0.15
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	46,318.000	10.733685	497,162.82	9.710000	449,747.78	-47,415.04	0.08
		Base		10.733685	497,162.82	9.710000	449,747.78	-47,415.04	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	144,408.000	10.564936	1,525,661.21	10.860000	1,568,270.88	42,609.67	0.26
		Base		10.564936	1,525,661.21	10.860000	1,568,270.88	42,609.67	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	54,903.000	12.422673	682,042.00	10.090000	553,971.27	-128,070.73	0.09
		Base		12.422673	682,042.00	10.090000	553,971.27	-128,070.73	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,841.000	11.234377	222,901.27	12.870000	255,353.67	32,452.40	0.04
		Base		11.234377	222,901.27	12.870000	255,353.67	32,452.40	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	21,979.000	14.445044	317,487.63	20.150000	442,876.85	125,389.22	0.07
		Base		14.445044	317,487.63	20.150000	442,876.85	125,389.22	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,564.000	61.811540	776,600.19	88.660000	1,113,924.24	337,324.05	0.19
		Base		61.811540	776,600.19	88.660000	1,113,924.24	337,324.05	0.19
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,290.000	25.200701	738,128.53	36.420000	1,066,741.80	328,613.27	0.18
		Base		25.200701	738,128.53	36.420000	1,066,741.80	328,613.27	0.18
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	40,477.000	25.787793	1,043,812.50	5.580000	225,861.66	-817,950.84	0.04
		Base		25.787793	1,043,812.50	5.580000	225,861.66	-817,950.84	0.04
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,573.000	24.717493	1,250,037.77	4.620000	233,647.26	-1,016,390.51	0.04
		Base		24.717493	1,250,037.77	4.620000	233,647.26	-1,016,390.51	0.04
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,474.000	25.260427	618,223.68	15.310000	374,696.94	-243,526.74	0.06
		Base		25.260427	618,223.68	15.310000	374,696.94	-243,526.74	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,813.000	40.539275	843,743.93	87.670000	1,824,675.71	980,931.78	0.31
		Base		40.539275	843,743.93	87.670000	1,824,675.71	980,931.78	0.31
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	26,068.000	37.776592	984,760.19	43.560000	1,135,522.08	150,761.89	0.19
		Base		37.776592	984,760.19	43.560000	1,135,522.08	150,761.89	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
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,965.000	13.395084	213,852.52	12.780000	204,032.70	-9,819.82	0.03
		Base		13.395084	213,852.52	12.780000	204,032.70	-9,819.82	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,668.000	19.836748	290,965.42	9.640000	141,399.52	-149,565.90	0.02
		Base		19.836748	290,965.42	9.640000	141,399.52	-149,565.90	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	22,684.000	57.687500	1,308,583.25	55.260000	1,253,517.84	-55,065.41	0.21
		Base		57.687500	1,308,583.25	55.260000	1,253,517.84	-55,065.41	0.21
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,392.000	58.125593	429,664.38	51.410000	380,022.72	-49,641.66	0.06
		Base		58.125593	429,664.38	51.410000	380,022.72	-49,641.66	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	43,655.000	21.043165	918,639.38	18.000000	785,790.00	-132,849.38	0.13
		Base		21.043165	918,639.38	18.000000	785,790.00	-132,849.38	0.13
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	26,133.000	53.151454	1,389,006.94	114.330000	2,987,785.89	1,598,778.95	0.50
		Base		53.151454	1,389,006.94	114.330000	2,987,785.89	1,598,778.95	0.50
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,769.000	22.492648	354,686.56	50.480000	796,019.12	441,332.56	0.13
		Base		22.492648	354,686.56	50.480000	796,019.12	441,332.56	0.13
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,921.000	25.265573	503,315.48	22.940000	456,987.74	-46,327.74	0.08
		Base		25.265573	503,315.48	22.940000	456,987.74	-46,327.74	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,140.000	21.748004	285,768.77	60.740000	798,123.60	512,354.83	0.13
		Base		21.748004	285,768.77	60.740000	798,123.60	512,354.83	0.13
282914100	8X8 INC COMMON STOCK USD.001								
		Local	68,561.000	10.672186	731,695.77	23.920000	1,639,979.12	908,283.35	0.28
		Base		10.672186	731,695.77	23.920000	1,639,979.12	908,283.35	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,196.000	34.137768	996,686.27	61.110000	1,784,167.56	787,481.29	0.30
		Base		34.137768	996,686.27	61.110000	1,784,167.56	787,481.29	0.30
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	30,572.000	24.441279	747,218.79	37.190000	1,136,972.68	389,753.89	0.19
		Base		24.441279	747,218.79	37.190000	1,136,972.68	389,753.89	0.19
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	32,290.000	30.635227	989,211.48	51.680000	1,668,747.20	679,535.72	0.28
		Base		30.635227	989,211.48	51.680000	1,668,747.20	679,535.72	0.28
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,537.000	19.320527	454,747.25	42.920000	1,010,208.04	555,460.79	0.17
		Base		19.320527	454,747.25	42.920000	1,010,208.04	555,460.79	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,299.000	48.817722	551,591.44	87.190000	985,159.81	433,568.37	0.17
		Base		48.817722	551,591.44	87.190000	985,159.81	433,568.37	0.17
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,378.000	29.805806	547,771.10	28.260000	519,362.28	-28,408.82	0.09
		Base		29.805806	547,771.10	28.260000	519,362.28	-28,408.82	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	14,963.000	29.403170	439,959.63	59.290000	887,156.27	447,196.64	0.15
		Base		29.403170	439,959.63	59.290000	887,156.27	447,196.64	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	14,898.000	47.997489	715,066.59	74.320000	1,107,219.36	392,152.77	0.19
		Base		47.997489	715,066.59	74.320000	1,107,219.36	392,152.77	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	23,993.000	23.727380	569,291.02	27.430000	658,127.99	88,836.97	0.11
		Base		23.727380	569,291.02	27.430000	658,127.99	88,836.97	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	35,514.000	13.434077	477,097.80	51.520000	1,829,681.28	1,352,583.48	0.31
		Base		13.434077	477,097.80	51.520000	1,829,681.28	1,352,583.48	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
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,751.000	42.903865	418,355.59	94.290000	919,421.79	501,066.20	0.15
		Base		42.903865	418,355.59	94.290000	919,421.79	501,066.20	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,569.000	35.709597	663,091.50	75.000000	1,392,675.00	729,583.50	0.23
		Base		35.709597	663,091.50	75.000000	1,392,675.00	729,583.50	0.23
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,709.000	22.282827	394,606.58	22.100000	391,368.90	-3,237.68	0.07
		Base		22.282827	394,606.58	22.100000	391,368.90	-3,237.68	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,053.000	19.908575	857,123.86	31.310000	1,347,989.43	490,865.57	0.23
		Base		19.908575	857,123.86	31.310000	1,347,989.43	490,865.57	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,618.000	29.898458	736,040.24	59.400000	1,462,309.20	726,268.96	0.25
		Base		29.898458	736,040.24	59.400000	1,462,309.20	726,268.96	0.25
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	36,900.000	14.516801	535,669.94	56.620000	2,089,278.00	1,553,608.06	0.35
		Base		14.516801	535,669.94	56.620000	2,089,278.00	1,553,608.06	0.35
30219E103	EXPRESS INC COMMON STOCK								
		Local	49,094.000	17.517924	860,024.94	3.680000	180,665.92	-679,359.02	0.03
		Base		17.517924	860,024.94	3.680000	180,665.92	-679,359.02	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	83,646.000	14.680483	1,227,963.67	8.000000	669,168.00	-558,795.67	0.11
		Base		14.680483	1,227,963.67	8.000000	669,168.00	-558,795.67	0.11
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,526.000	15.421501	347,384.74	14.220000	320,319.72	-27,065.02	0.05
		Base		15.421501	347,384.74	14.220000	320,319.72	-27,065.02	0.05
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,592.000	22.189784	834,158.37	10.870000	408,625.04	-425,533.33	0.07
		Base		22.189784	834,158.37	10.870000	408,625.04	-425,533.33	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
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,126.000	33.715487	914,566.30	84.980000	2,305,167.48	1,390,601.18	0.39
		Base		33.715487	914,566.30	84.980000	2,305,167.48	1,390,601.18	0.39
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,375.000	42.729660	528,779.54	56.250000	696,093.75	167,314.21	0.12
		Base		42.729660	528,779.54	56.250000	696,093.75	167,314.21	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,091.000	8.081113	348,223.23	28.770000	1,239,728.07	891,504.84	0.21
		Base		8.081113	348,223.23	28.770000	1,239,728.07	891,504.84	0.21
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	59,679.000	19.192363	1,145,381.05	17.870000	1,066,463.73	-78,917.32	0.18
		Base		19.192363	1,145,381.05	17.870000	1,066,463.73	-78,917.32	0.18
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,848.000	19.934555	315,922.82	29.110000	461,335.28	145,412.46	0.08
		Base		19.934555	315,922.82	29.110000	461,335.28	145,412.46	0.08
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	16,723.000	24.075541	402,615.27	12.660000	211,713.18	-190,902.09	0.04
		Base		24.075541	402,615.27	12.660000	211,713.18	-190,902.09	0.04
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	84,500.000	19.324530	1,632,922.76	24.110000	2,037,295.00	404,372.24	0.34
		Base		19.324530	1,632,922.76	24.110000	2,037,295.00	404,372.24	0.34
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	155,630.000	6.026395	937,887.83	11.300000	1,758,619.00	820,731.17	0.30
		Base		6.026395	937,887.83	11.300000	1,758,619.00	820,731.17	0.30
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,722.000	7.212874	510,108.84	13.610000	962,526.42	452,417.58	0.16
		Base		7.212874	510,108.84	13.610000	962,526.42	452,417.58	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	70,484.000	21.277291	1,499,708.58	25.100000	1,769,148.40	269,439.82	0.30
		Base		21.277291	1,499,708.58	25.100000	1,769,148.40	269,439.82	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
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	76,545.000	15.118701	1,157,260.95	21.470000	1,643,421.15	486,160.20	0.28
		Base		15.118701	1,157,260.95	21.470000	1,643,421.15	486,160.20	0.28
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	31,214.000	41.662949	1,300,467.28	97.680000	3,048,983.52	1,748,516.24	0.51
		Base		41.662949	1,300,467.28	97.680000	3,048,983.52	1,748,516.24	0.51
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	20,628.000	30.977215	638,998.00	35.750000	737,451.00	98,453.00	0.12
		Base		30.977215	638,998.00	35.750000	737,451.00	98,453.00	0.12
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	53,389.000	14.004502	747,686.35	18.950000	1,011,721.55	264,035.20	0.17
		Base		14.004502	747,686.35	18.950000	1,011,721.55	264,035.20	0.17
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,341.000	35.350861	259,510.67	50.860000	373,363.26	113,852.59	0.06
		Base		35.350861	259,510.67	50.860000	373,363.26	113,852.59	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	20,621.000	36.283291	748,197.74	63.320000	1,305,721.72	557,523.98	0.22
		Base		36.283291	748,197.74	63.320000	1,305,721.72	557,523.98	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,719.000	17.177740	562,038.48	13.070000	427,637.33	-134,401.15	0.07
		Base		17.177740	562,038.48	13.070000	427,637.33	-134,401.15	0.07
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	63,567.000	19.840889	1,261,225.80	28.440000	1,807,845.48	546,619.68	0.30
		Base		19.840889	1,261,225.80	28.440000	1,807,845.48	546,619.68	0.30
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,223.000	26.512314	721,744.73	77.600000	2,112,504.80	1,390,760.07	0.36
		Base		26.512314	721,744.73	77.600000	2,112,504.80	1,390,760.07	0.36
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,537.000	26.964953	742,533.90	48.860000	1,345,457.82	602,923.92	0.23
		Base		26.964953	742,533.90	48.860000	1,345,457.82	602,923.92	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,755.000	37.516841	328,459.94	27.650000	242,075.75	-86,384.19	0.04
		Base		37.516841	328,459.94	27.650000	242,075.75	-86,384.19	0.04
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,924.000	12.519277	963,032.89	7.860000	604,622.64	-358,410.25	0.10
		Base		12.519277	963,032.89	7.860000	604,622.64	-358,410.25	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	75,805.000	8.253621	625,665.74	2.850000	216,044.25	-409,621.49	0.04
		Base		8.253621	625,665.74	2.850000	216,044.25	-409,621.49	0.04
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,448.000	28.936968	1,054,694.62	48.970000	1,784,858.56	730,163.94	0.30
		Base		28.936968	1,054,694.62	48.970000	1,784,858.56	730,163.94	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,503.000	15.271571	282,569.88	14.690000	271,809.07	-10,760.81	0.05
		Base		15.271571	282,569.88	14.690000	271,809.07	-10,760.81	0.05
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,055.000	38.429211	1,154,989.95	43.150000	1,296,873.25	141,883.30	0.22
		Base		38.429211	1,154,989.95	43.150000	1,296,873.25	141,883.30	0.22
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	54,049.000	14.809803	800,455.04	8.650000	467,523.85	-332,931.19	0.08
		Base		14.809803	800,455.04	8.650000	467,523.85	-332,931.19	0.08
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	82,080.000	12.209028	1,002,117.00	9.330000	765,806.40	-236,310.60	0.13
		Base		12.209028	1,002,117.00	9.330000	765,806.40	-236,310.60	0.13
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	53,095.000	14.778393	784,658.75	18.800000	998,186.00	213,527.25	0.17
		Base		14.778393	784,658.75	18.800000	998,186.00	213,527.25	0.17
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	13,060.000	54.886971	716,823.84	44.810000	585,218.60	-131,605.24	0.10
		Base		54.886971	716,823.84	44.810000	585,218.60	-131,605.24	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
37253A103	GENTHERM INC COMMON STOCK								
		24,132.000	Local	50.730475	1,224,227.82	42.360000	1,022,231.52	-201,996.30	0.17
			Base	50.730475	1,224,227.82	42.360000	1,022,231.52	-201,996.30	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		9,825.000	Local	44.149945	433,773.21	13.450000	132,146.25	-301,626.96	0.02
			Base	44.149945	433,773.21	13.450000	132,146.25	-301,626.96	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		24,546.000	Local	21.184641	519,998.21	32.430000	796,026.78	276,028.57	0.13
			Base	21.184641	519,998.21	32.430000	796,026.78	276,028.57	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		23,002.000	Local	15.252079	350,828.31	39.670000	912,489.34	561,661.03	0.15
			Base	15.252079	350,828.31	39.670000	912,489.34	561,661.03	0.15
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		60,582.000	Local	19.122619	1,158,486.52	42.590000	2,580,187.38	1,421,700.86	0.43
			Base	19.122619	1,158,486.52	42.590000	2,580,187.38	1,421,700.86	0.43
377316104	GLATFELTER COMMON STOCK USD.01								
		31,531.000	Local	19.441042	612,995.51	15.780000	497,559.18	-115,436.33	0.08
			Base	19.441042	612,995.51	15.780000	497,559.18	-115,436.33	0.08
379378201	GLOBAL NET LEASE INC REIT USD.01								
		60,094.000	Local	17.552071	1,054,774.16	19.070000	1,145,992.58	91,218.42	0.19
			Base	17.552071	1,054,774.16	19.070000	1,145,992.58	91,218.42	0.19
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		36,639.000	Local	18.739258	686,587.67	19.230000	704,567.97	17,980.30	0.12
			Base	18.739258	686,587.67	19.230000	704,567.97	17,980.30	0.12
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		40,803.000	Local	31.311186	1,277,590.32	35.170000	1,435,041.51	157,451.19	0.24
			Base	31.311186	1,277,590.32	35.170000	1,435,041.51	157,451.19	0.24
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		27,637.000	Local	23.124895	639,102.73	17.370000	480,054.69	-159,048.04	0.08
			Base	23.124895	639,102.73	17.370000	480,054.69	-159,048.04	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
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		23,176.000	Local	34.856096	807,824.88	35.530000	823,443.28	15,618.40	0.14
			Base	34.856096	807,824.88	35.530000	823,443.28	15,618.40	0.14
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		12,605.000	Local	44.946694	566,553.08	20.710000	261,049.55	-305,503.53	0.04
			Base	44.946694	566,553.08	20.710000	261,049.55	-305,503.53	0.04
398433102	GRIFFON CORP COMMON STOCK USD.25								
		24,804.000	Local	12.408219	307,773.46	19.620000	486,654.48	178,881.02	0.08
			Base	12.408219	307,773.46	19.620000	486,654.48	178,881.02	0.08
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		12,486.000	Local	53.337879	665,976.76	78.310000	977,778.66	311,801.90	0.16
			Base	53.337879	665,976.76	78.310000	977,778.66	311,801.90	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		40,639.000	Local	13.844837	562,640.34	20.370000	827,816.43	265,176.09	0.14
			Base	13.844837	562,640.34	20.370000	827,816.43	265,176.09	0.14
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		10,040.000	Local	24.601267	246,996.72	8.600000	86,344.00	-160,652.72	0.01
			Base	24.601267	246,996.72	8.600000	86,344.00	-160,652.72	0.01
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		106,386.000	Local	9.662349	1,027,938.66	6.550000	696,828.30	-331,110.36	0.12
			Base	9.662349	1,027,938.66	6.550000	696,828.30	-331,110.36	0.12
40416E103	HCI GROUP INC COMMON STOCK								
		4,861.000	Local	42.361596	205,919.72	42.620000	207,175.82	1,256.10	0.03
			Base	42.361596	205,919.72	42.620000	207,175.82	1,256.10	0.03
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		28,149.000	Local	22.171078	624,093.67	47.590000	1,339,610.91	715,517.24	0.23
			Base	22.171078	624,093.67	47.590000	1,339,610.91	715,517.24	0.23
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		61,108.000	Local	15.279123	933,676.65	30.430000	1,859,516.44	925,839.79	0.31
			Base	15.279123	933,676.65	30.430000	1,859,516.44	925,839.79	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
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,153.000	12.247620	271,321.53	23.720000	525,469.16	254,147.63	0.09
		Base		12.247620	271,321.53	23.720000	525,469.16	254,147.63	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	63,528.000	6.059251	384,932.10	5.660000	359,568.48	-25,363.62	0.06
		Base		6.059251	384,932.10	5.660000	359,568.48	-25,363.62	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,014.000	16.104379	918,175.08	22.640000	1,290,796.96	372,621.88	0.22
		Base		16.104379	918,175.08	22.640000	1,290,796.96	372,621.88	0.22
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,601.000	14.852620	202,010.48	23.820000	323,975.82	121,965.34	0.05
		Base		14.852620	202,010.48	23.820000	323,975.82	121,965.34	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	34,690.000	27.846096	965,981.07	28.210000	978,604.90	12,623.83	0.16
		Base		27.846096	965,981.07	28.210000	978,604.90	12,623.83	0.16
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,932.000	39.113868	271,137.33	36.910000	255,860.12	-15,277.21	0.04
		Base		39.113868	271,137.33	36.910000	255,860.12	-15,277.21	0.04
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,979.000	54.006863	484,927.62	32.310000	290,111.49	-194,816.13	0.05
		Base		54.006863	484,927.62	32.310000	290,111.49	-194,816.13	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,317.000	27.249894	499,136.30	26.180000	479,539.06	-19,597.24	0.08
		Base		27.249894	499,136.30	26.180000	479,539.06	-19,597.24	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,059.000	18.123372	617,263.94	19.680000	670,281.12	53,017.18	0.11
		Base		18.123372	617,263.94	19.680000	670,281.12	53,017.18	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,600.000	21.821936	296,778.33	35.780000	486,608.00	189,829.67	0.08
		Base		21.821936	296,778.33	35.780000	486,608.00	189,829.67	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
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	100,192.000	6.321397	633,353.37	7.820000	783,501.44	150,148.07	0.13
		Base		6.321397	633,353.37	7.820000	783,501.44	150,148.07	0.13
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	23,787.000	34.646547	824,137.42	30.270000	720,032.49	-104,104.93	0.12
		Base		34.646547	824,137.42	30.270000	720,032.49	-104,104.93	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	25,827.000	19.550206	504,923.18	18.570000	479,607.39	-25,315.79	0.08
		Base		19.550206	504,923.18	18.570000	479,607.39	-25,315.79	0.08
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,905.000	105.065827	515,347.88	77.660000	380,922.30	-134,425.58	0.06
		Base		105.065827	515,347.88	77.660000	380,922.30	-134,425.58	0.06
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	13,112.000	40.839181	535,483.34	20.700000	271,418.40	-264,064.94	0.05
		Base		40.839181	535,483.34	20.700000	271,418.40	-264,064.94	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	150,613.000	8.908699	1,341,765.81	2.740000	412,679.62	-929,086.19	0.07
		Base		8.908699	1,341,765.81	2.740000	412,679.62	-929,086.19	0.07
431571108	HILLENBRAND INC COMMON STOCK								
		Local	44,807.000	24.307679	1,089,154.16	43.020000	1,927,597.14	838,442.98	0.32
		Base		24.307679	1,089,154.16	43.020000	1,927,597.14	838,442.98	0.32
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,339.000	31.238453	604,120.45	28.140000	544,199.46	-59,920.99	0.09
		Base		31.238453	604,120.45	28.140000	544,199.46	-59,920.99	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	86,255.000	9.884661	852,601.46	14.060000	1,212,745.30	360,143.84	0.20
		Base		9.884661	852,601.46	14.060000	1,212,745.30	360,143.84	0.20
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,379.000	20.032429	588,532.74	38.580000	1,133,441.82	544,909.08	0.19
		Base		20.032429	588,532.74	38.580000	1,133,441.82	544,909.08	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
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,437.000	35.946768	878,431.16	41.570000	1,015,846.09	137,414.93	0.17
		Base		35.946768	878,431.16	41.570000	1,015,846.09	137,414.93	0.17
45031U101	ISTAR INC REIT USD.001								
		Local	48,828.000	10.716836	523,281.66	8.670000	423,338.76	-99,942.90	0.07
		Base		10.716836	523,281.66	8.670000	423,338.76	-99,942.90	0.07
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	63,999.000	9.841015	629,815.12	10.590000	677,749.41	47,934.29	0.11
		Base		9.841015	629,815.12	10.590000	677,749.41	47,934.29	0.11
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	24,412.000	43.171565	1,053,904.24	80.230000	1,958,574.76	904,670.52	0.33
		Base		43.171565	1,053,904.24	80.230000	1,958,574.76	904,670.52	0.33
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,444.000	19.893045	506,158.63	56.580000	1,439,621.52	933,462.89	0.24
		Base		19.893045	506,158.63	56.580000	1,439,621.52	933,462.89	0.24
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,514.000	48.094019	842,318.65	84.820000	1,485,537.48	643,218.83	0.25
		Base		48.094019	842,318.65	84.820000	1,485,537.48	643,218.83	0.25
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,078.000	49.641546	698,853.69	32.190000	453,170.82	-245,682.87	0.08
		Base		49.641546	698,853.69	32.190000	453,170.82	-245,682.87	0.08
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,082.000	39.989288	523,139.86	20.940000	273,937.08	-249,202.78	0.05
		Base		39.989288	523,139.86	20.940000	273,937.08	-249,202.78	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,009.000	27.645560	414,932.21	48.030000	720,882.27	305,950.06	0.12
		Base		27.645560	414,932.21	48.030000	720,882.27	305,950.06	0.12
45781M101	INNOVIVA INC COMMON STOCK								
		Local	48,572.000	10.747706	522,037.59	14.030000	681,465.16	159,427.57	0.11
		Base		10.747706	522,037.59	14.030000	681,465.16	159,427.57	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
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		7,002.000	Local	73.753389	516,421.23	85.140000	596,150.28	79,729.05	0.10
			Base	73.753389	516,421.23	85.140000	596,150.28	79,729.05	0.10
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		21,439.000	Local	30.418040	652,132.36	69.090000	1,481,220.51	829,088.15	0.25
			Base	30.418040	652,132.36	69.090000	1,481,220.51	829,088.15	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		12,395.000	Local	22.988468	284,942.06	72.490000	898,513.55	613,571.49	0.15
			Base	22.988468	284,942.06	72.490000	898,513.55	613,571.49	0.15
458665304	INTERFACE INC COMMON STOCK USD.1								
		42,648.000	Local	16.413054	699,983.93	16.040000	684,073.92	-15,910.01	0.12
			Base	16.413054	699,983.93	16.040000	684,073.92	-15,910.01	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		11,490.000	Local	30.358085	348,814.40	40.560000	466,034.40	117,220.00	0.08
			Base	30.358085	348,814.40	40.560000	466,034.40	117,220.00	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		23,810.000	Local	22.668858	539,745.52	7.400000	176,194.00	-363,551.52	0.03
			Base	22.668858	539,745.52	7.400000	176,194.00	-363,551.52	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		91,529.000	Local	17.412147	1,593,716.39	16.320000	1,493,753.28	-99,963.11	0.25
			Base	17.412147	1,593,716.39	16.320000	1,493,753.28	-99,963.11	0.25
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		69,954.000	Local	11.104750	776,821.71	27.460000	1,920,936.84	1,144,115.13	0.32
			Base	11.104750	776,821.71	27.460000	1,920,936.84	1,144,115.13	0.32
462726100	IROBOT CORP COMMON STOCK USD.01								
		19,913.000	Local	31.832588	633,882.33	103.540000	2,061,792.02	1,427,909.69	0.35
			Base	31.832588	633,882.33	103.540000	2,061,792.02	1,427,909.69	0.35
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		514,603.000	Local	80.696319	41,526,567.67	80.130000	41,235,138.39	-291,429.28	6.94
			Base	80.696319	41,526,567.67	80.130000	41,235,138.39	-291,429.28	6.94

& 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
465741106	ITRON INC COMMON STOCK								
		Local	24,075.000	35.559335	856,090.99	53.660000	1,291,864.50	435,773.51	0.22
		Base		35.559335	856,090.99	53.660000	1,291,864.50	435,773.51	0.22
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,765.000	66.196804	712,608.60	157.180000	1,692,042.70	979,434.10	0.28
		Base		66.196804	712,608.60	157.180000	1,692,042.70	979,434.10	0.28
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,583.000	28.495220	643,507.55	109.790000	2,479,387.57	1,835,880.02	0.42
		Base		28.495220	643,507.55	109.790000	2,479,387.57	1,835,880.02	0.42
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01								
		Local	16,020.000	28.320984	453,702.17	28.050000	449,361.00	-4,341.17	0.08
		Base		28.320984	453,702.17	28.050000	449,361.00	-4,341.17	0.08
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,539.000	59.980815	692,118.62	98.400000	1,135,437.60	443,318.98	0.19
		Base		59.980815	692,118.62	98.400000	1,135,437.60	443,318.98	0.19
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	19,977.000	36.260660	724,379.20	61.910000	1,236,776.07	512,396.87	0.21
		Base		36.260660	724,379.20	61.910000	1,236,776.07	512,396.87	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,353.000	17.213646	384,776.64	22.260000	497,577.78	112,801.14	0.08
		Base		17.213646	384,776.64	22.260000	497,577.78	112,801.14	0.08
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	41,422.000	25.103336	1,039,830.40	17.870000	740,211.14	-299,619.26	0.12
		Base		25.103336	1,039,830.40	17.870000	740,211.14	-299,619.26	0.12
497498105	KIRKLAND S INC COMMON STOCK								
		Local	10,659.000	14.047822	149,735.74	5.880000	62,674.92	-87,060.82	0.01
		Base		14.047822	149,735.74	5.880000	62,674.92	-87,060.82	0.01
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	60,088.000	24.216495	1,455,120.75	15.790000	948,789.52	-506,331.23	0.16
		Base		24.216495	1,455,120.75	15.790000	948,789.52	-506,331.23	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
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	64,708.000	13.478681	872,178.48	18.880000	1,221,687.04	349,508.56	0.21
		Base		13.478681	872,178.48	18.880000	1,221,687.04	349,508.56	0.21
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	48,075.000	3.667684	176,323.92	1.250000	60,093.75	-116,230.17	0.01
		Base		3.667684	176,323.92	1.250000	60,093.75	-116,230.17	0.01
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,727.000	34.787731	512,318.91	26.740000	393,799.98	-118,518.93	0.07
		Base		34.787731	512,318.91	26.740000	393,799.98	-118,518.93	0.07
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	40,602.000	20.407238	828,574.66	47.020000	1,909,106.04	1,080,531.38	0.32
		Base		20.407238	828,574.66	47.020000	1,909,106.04	1,080,531.38	0.32
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	22,871.000	28.606501	654,259.28	32.820000	750,626.22	96,366.94	0.13
		Base		28.606501	654,259.28	32.820000	750,626.22	96,366.94	0.13
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	47,383.000	10.922567	517,543.98	23.270000	1,102,602.41	585,058.43	0.19
		Base		10.922567	517,543.98	23.270000	1,102,602.41	585,058.43	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	20,926.000	36.360231	760,874.20	111.110000	2,325,087.86	1,564,213.66	0.39
		Base		36.360231	760,874.20	111.110000	2,325,087.86	1,564,213.66	0.39
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,339.000	38.258642	510,332.03	69.310000	924,526.09	414,194.06	0.16
		Base		38.258642	510,332.03	69.310000	924,526.09	414,194.06	0.16
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	17,817.000	36.832236	656,239.94	87.850000	1,565,223.45	908,983.51	0.26
		Base		36.832236	656,239.94	87.850000	1,565,223.45	908,983.51	0.26
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,676.000	33.560084	492,527.80	5.850000	85,854.60	-406,673.20	0.01
		Base		33.560084	492,527.80	5.850000	85,854.60	-406,673.20	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
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,464.000	35.134950	1,000,081.22	45.060000	1,282,587.84	282,506.62	0.22
		Base		35.134950	1,000,081.22	45.060000	1,282,587.84	282,506.62	0.22
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	23,868.000	31.440719	750,427.08	6.990000	166,837.32	-583,589.76	0.03
		Base		31.440719	750,427.08	6.990000	166,837.32	-583,589.76	0.03
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,447.000	14.167836	473,871.62	32.800000	1,097,061.60	623,189.98	0.18
		Base		14.167836	473,871.62	32.800000	1,097,061.60	623,189.98	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	24,583.000	34.769984	854,750.52	7.690000	189,043.27	-665,707.25	0.03
		Base		34.769984	854,750.52	7.690000	189,043.27	-665,707.25	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	27,616.000	16.507644	455,875.10	24.160000	667,202.56	211,327.46	0.11
		Base		16.507644	455,875.10	24.160000	667,202.56	211,327.46	0.11
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	109,281.000	6.496090	709,899.22	3.020000	330,028.62	-379,870.60	0.06
		Base		6.496090	709,899.22	3.020000	330,028.62	-379,870.60	0.06
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,357.000	21.260630	687,930.20	40.080000	1,296,868.56	608,938.36	0.22
		Base		21.260630	687,930.20	40.080000	1,296,868.56	608,938.36	0.22
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	11,379.000	31.779806	361,622.41	28.880000	328,625.52	-32,996.89	0.06
		Base		31.779806	361,622.41	28.880000	328,625.52	-32,996.89	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	149,839.000	9.618270	1,441,191.94	9.070000	1,359,039.73	-82,152.21	0.23
		Base		9.618270	1,441,191.94	9.070000	1,359,039.73	-82,152.21	0.23
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,732.000	70.306029	543,606.22	85.000000	657,220.00	113,613.78	0.11
		Base		70.306029	543,606.22	85.000000	657,220.00	113,613.78	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		19,138.000	Local	23.424823	448,304.26	6.790000	129,947.02	-318,357.24	0.02
			Base	23.424823	448,304.26	6.790000	129,947.02	-318,357.24	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		16,021.000	Local	42.459716	680,247.11	113.520000	1,818,703.92	1,138,456.81	0.31
			Base	42.459716	680,247.11	113.520000	1,818,703.92	1,138,456.81	0.31
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		42,154.000	Local	12.524533	527,959.16	29.330000	1,236,376.82	708,417.66	0.21
			Base	12.524533	527,959.16	29.330000	1,236,376.82	708,417.66	0.21
53814L108	LIVENT CORP W/I COMMON STOCK USD.001								
		103,806.000	Local	12.275247	1,274,244.29	10.780000	1,119,028.68	-155,215.61	0.19
			Base	12.275247	1,274,244.29	10.780000	1,119,028.68	-155,215.61	0.19
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		20,524.000	Local	27.815183	570,878.81	13.220000	271,327.28	-299,551.53	0.05
			Base	27.815183	570,878.81	13.220000	271,327.28	-299,551.53	0.05
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		29,765.000	Local	22.165570	659,758.19	22.810000	678,939.65	19,181.46	0.11
			Base	22.165570	659,758.19	22.810000	678,939.65	19,181.46	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		12,580.000	Local	15.513804	195,163.66	24.610000	309,593.80	114,430.14	0.05
			Base	15.513804	195,163.66	24.610000	309,593.80	114,430.14	0.05
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		23,419.000	Local	19.528653	457,341.52	16.860000	394,844.34	-62,497.18	0.07
			Base	19.528653	457,341.52	16.860000	394,844.34	-62,497.18	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		35,166.000	Local	19.956718	701,797.93	30.560000	1,074,672.96	372,875.03	0.18
			Base	19.956718	701,797.93	30.560000	1,074,672.96	372,875.03	0.18
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		9,118.000	Local	88.869147	810,308.88	87.870000	801,198.66	-9,110.22	0.13
			Base	88.869147	810,308.88	87.870000	801,198.66	-9,110.22	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
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		19,724.000	Local	18.372888	362,386.85	28.170000	555,625.08	193,238.23	0.09
			Base	18.372888	362,386.85	28.170000	555,625.08	193,238.23	0.09
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		12,825.000	Local	46.077403	590,942.69	54.980000	705,118.50	114,175.81	0.12
			Base	46.077403	590,942.69	54.980000	705,118.50	114,175.81	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		11,868.000	Local	30.693009	364,264.63	36.150000	429,028.20	64,763.57	0.07
			Base	30.693009	364,264.63	36.150000	429,028.20	64,763.57	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		56,022.000	Local	18.023303	1,009,701.48	36.350000	2,036,399.70	1,026,698.22	0.34
			Base	18.023303	1,009,701.48	36.350000	2,036,399.70	1,026,698.22	0.34
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		17,153.000	Local	54.567498	935,996.29	70.000000	1,200,710.00	264,713.71	0.20
			Base	54.567498	935,996.29	70.000000	1,200,710.00	264,713.71	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		19,044.000	Local	30.532037	581,452.11	61.990000	1,180,537.56	599,085.45	0.20
			Base	30.532037	581,452.11	61.990000	1,180,537.56	599,085.45	0.20
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		15,368.000	Local	36.300717	557,869.42	43.100000	662,360.80	104,491.38	0.11
			Base	36.300717	557,869.42	43.100000	662,360.80	104,491.38	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		15,429.000	Local	15.905820	245,410.89	37.620000	580,438.98	335,028.09	0.10
			Base	15.905820	245,410.89	37.620000	580,438.98	335,028.09	0.10
567908108	MARINEMAX INC COMMON STOCK USD.001								
		16,378.000	Local	11.755608	192,533.35	17.290000	283,175.62	90,642.27	0.05
			Base	11.755608	192,533.35	17.290000	283,175.62	90,642.27	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		27,706.000	Local	13.186124	365,334.74	19.780000	548,024.68	182,689.94	0.09
			Base	13.186124	365,334.74	19.780000	548,024.68	182,689.94	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
576690101	MATERION CORP COMMON STOCK								
		Local	14,506.000	33.452831	485,266.76	58.030000	841,783.18	356,516.42	0.14
		Base		33.452831	485,266.76	58.030000	841,783.18	356,516.42	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,208.000	15.119140	290,408.44	19.610000	376,668.88	86,260.44	0.06
		Base		15.119140	290,408.44	19.610000	376,668.88	86,260.44	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	30,698.000	26.389880	810,116.55	39.610000	1,215,947.78	405,831.23	0.20
		Base		26.389880	810,116.55	39.610000	1,215,947.78	405,831.23	0.20
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,833.000	43.263341	987,831.86	40.060000	914,689.98	-73,141.88	0.15
		Base		43.263341	987,831.86	40.060000	914,689.98	-73,141.88	0.15
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	45,327.000	30.177377	1,367,849.95	26.910000	1,219,749.57	-148,100.38	0.21
		Base		30.177377	1,367,849.95	26.910000	1,219,749.57	-148,100.38	0.21
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	47,111.000	23.802971	1,121,381.76	31.950000	1,505,196.45	383,814.69	0.25
		Base		23.802971	1,121,381.76	31.950000	1,505,196.45	383,814.69	0.25
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,509.000	46.175012	392,903.18	146.690000	1,248,185.21	855,282.03	0.21
		Base		46.175012	392,903.18	146.690000	1,248,185.21	855,282.03	0.21
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	18,665.000	52.937500	988,078.44	56.170000	1,048,413.05	60,334.61	0.18
		Base		52.937500	988,078.44	56.170000	1,048,413.05	60,334.61	0.18
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	30,829.000	14.219044	438,358.92	14.160000	436,538.64	-1,820.28	0.07
		Base		14.219044	438,358.92	14.160000	436,538.64	-1,820.28	0.07
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,754.000	19.975170	694,217.05	73.020000	2,537,737.08	1,843,520.03	0.43
		Base		19.975170	694,217.05	73.020000	2,537,737.08	1,843,520.03	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
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,439.000	20.158068	613,591.42	11.510000	350,352.89	-263,238.53	0.06
		Base		20.158068	613,591.42	11.510000	350,352.89	-263,238.53	0.06
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	39,346.000	20.736861	815,912.53	56.180000	2,210,458.28	1,394,545.75	0.37
		Base		20.736861	815,912.53	56.180000	2,210,458.28	1,394,545.75	0.37
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	25,677.000	30.885358	793,043.35	51.150000	1,313,378.55	520,335.20	0.22
		Base		30.885358	793,043.35	51.150000	1,313,378.55	520,335.20	0.22
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	19,789.000	24.358732	482,034.94	25.760000	509,764.64	27,729.70	0.09
		Base		24.358732	482,034.94	25.760000	509,764.64	27,729.70	0.09
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,498.000	17.282183	457,943.28	29.510000	781,955.98	324,012.70	0.13
		Base		17.282183	457,943.28	29.510000	781,955.98	324,012.70	0.13
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	5,912.000	139.737722	826,129.41	149.700000	885,026.40	58,896.99	0.15
		Base		139.737722	826,129.41	149.700000	885,026.40	58,896.99	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,021.000	26.806847	858,382.04	36.020000	1,153,396.42	295,014.38	0.19
		Base		26.806847	858,382.04	36.020000	1,153,396.42	295,014.38	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	70,620.000	14.779060	1,043,697.20	13.990000	987,973.80	-55,723.40	0.17
		Base		14.779060	1,043,697.20	13.990000	987,973.80	-55,723.40	0.17
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,479.000	14.289483	121,160.53	42.690000	361,968.51	240,807.98	0.06
		Base		14.289483	121,160.53	42.690000	361,968.51	240,807.98	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	29,457.000	17.510807	515,815.85	17.240000	507,838.68	-7,977.17	0.09
		Base		17.510807	515,815.85	17.240000	507,838.68	-7,977.17	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
610236101	MONRO INC COMMON STOCK USD.01								
			23,715.000	Local	43.318756	1,027,304.29	83.830000	1,988,028.45	960,724.16	0.33
				Base	43.318756	1,027,304.29	83.830000	1,988,028.45	960,724.16	0.33
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
			23,254.000	Local	46.918614	1,091,045.46	93.640000	2,177,504.56	1,086,459.10	0.37
				Base	46.918614	1,091,045.46	93.640000	2,177,504.56	1,086,459.10	0.37
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
			13,475.000	Local	33.406600	450,153.93	20.660000	278,393.50	-171,760.43	0.05
				Base	33.406600	450,153.93	20.660000	278,393.50	-171,760.43	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
			11,826.000	Local	21.507701	254,350.07	35.650000	421,596.90	167,246.83	0.07
				Base	21.507701	254,350.07	35.650000	421,596.90	167,246.83	0.07
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			40,565.000	Local	23.048593	934,966.19	29.170000	1,183,281.05	248,314.86	0.20
				Base	23.048593	934,966.19	29.170000	1,183,281.05	248,314.86	0.20
625383104	MULTI COLOR CORP COMMON STOCK								
			9,997.000	Local	61.001322	609,830.22	49.900000	498,850.30	-110,979.92	0.08
				Base	61.001322	609,830.22	49.900000	498,850.30	-110,979.92	0.08
628464109	MYERS INDUSTRIES INC COMMON STOCK								
			25,341.000	Local	14.365650	364,039.93	17.890000	453,350.49	89,310.56	0.08
				Base	14.365650	364,039.93	17.890000	453,350.49	89,310.56	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
			52,507.000	Local	21.163912	1,111,253.55	31.480000	1,652,920.36	541,666.81	0.28
				Base	21.163912	1,111,253.55	31.480000	1,652,920.36	541,666.81	0.28
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			31,329.000	Local	22.943785	718,805.85	38.020000	1,191,128.58	472,322.73	0.20
				Base	22.943785	718,805.85	38.020000	1,191,128.58	472,322.73	0.20
62914B100	NIC INC COMMON STOCK								
			47,736.000	Local	16.845282	804,126.37	17.260000	823,923.36	19,796.99	0.14
				Base	16.845282	804,126.37	17.260000	823,923.36	19,796.99	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
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	47,625.000	15.484210	737,435.49	28.080000	1,337,310.00	599,874.51	0.23
		Base		15.484210	737,435.49	28.080000	1,337,310.00	599,874.51	0.23
630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,537.000	16.872181	295,887.43	29.790000	522,427.23	226,539.80	0.09
		Base		16.872181	295,887.43	29.790000	522,427.23	226,539.80	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	18,578.000	31.723274	589,354.98	38.240000	710,422.72	121,067.74	0.12
		Base		31.723274	589,354.98	38.240000	710,422.72	121,067.74	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,602.000	94.152265	339,136.46	106.500000	383,613.00	44,476.54	0.06
		Base		94.152265	339,136.46	106.500000	383,613.00	44,476.54	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	40,620.000	24.591061	998,888.90	29.260000	1,188,541.20	189,652.30	0.20
		Base		24.591061	998,888.90	29.260000	1,188,541.20	189,652.30	0.20
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	16,664.000	28.990969	483,105.50	69.940000	1,165,480.16	682,374.66	0.20
		Base		28.990969	483,105.50	69.940000	1,165,480.16	682,374.66	0.20
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,217.000	21.688749	525,236.44	26.760000	648,046.92	122,810.48	0.11
		Base		21.688749	525,236.44	26.760000	648,046.92	122,810.48	0.11
63910B102	NAUTILUS INC COMMON STOCK								
		Local	21,236.000	23.324616	495,321.54	5.350000	113,612.60	-381,708.94	0.02
		Base		23.324616	495,321.54	5.350000	113,612.60	-381,708.94	0.02
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	29,029.000	11.918424	345,979.92	22.830000	662,732.07	316,752.15	0.11
		Base		11.918424	345,979.92	22.830000	662,732.07	316,752.15	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,081.000	31.449710	379,943.95	67.850000	819,695.85	439,751.90	0.14
		Base		31.449710	379,943.95	67.850000	819,695.85	439,751.90	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	37,329.000	25.753810	961,363.99	60.660000	2,264,377.14	1,303,013.15	0.38
		Base		25.753810	961,363.99	60.660000	2,264,377.14	1,303,013.15	0.38
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	67,780.000	17.111366	1,159,808.36	20.830000	1,411,857.40	252,049.04	0.24
		Base		17.111366	1,159,808.36	20.830000	1,411,857.40	252,049.04	0.24
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,571.000	21.473699	484,682.86	31.030000	700,378.13	215,695.27	0.12
		Base		21.473699	484,682.86	31.030000	700,378.13	215,695.27	0.12
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	39,051.000	16.006898	625,085.36	10.690000	417,455.19	-207,630.17	0.07
		Base		16.006898	625,085.36	10.690000	417,455.19	-207,630.17	0.07
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	133,174.000	6.120188	815,049.87	6.300000	838,996.20	23,946.33	0.14
		Base		6.120188	815,049.87	6.300000	838,996.20	23,946.33	0.14
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,744.000	11.371759	736,253.17	7.300000	472,631.20	-263,621.97	0.08
		Base		11.371759	736,253.17	7.300000	472,631.20	-263,621.97	0.08
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	34,303.000	33.034478	1,133,181.71	18.790000	644,553.37	-488,628.34	0.11
		Base		33.034478	1,133,181.71	18.790000	644,553.37	-488,628.34	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,899.000	15.559392	527,447.82	15.000000	508,485.00	-18,962.82	0.09
		Base		15.559392	527,447.82	15.000000	508,485.00	-18,962.82	0.09
66706L101	NORTHSTAR REALTY EUROPE CORP REIT USD.01								
		Local	13,050.000	17.907281	233,690.02	17.830000	232,681.50	-1,008.52	0.04
		Base		17.907281	233,690.02	17.830000	232,681.50	-1,008.52	0.04
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	74,325.000	12.778347	949,750.61	17.430000	1,295,484.75	345,734.14	0.22
		Base		12.778347	949,750.61	17.430000	1,295,484.75	345,734.14	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
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	20,708.000	47.195736	977,329.30	66.890000	1,385,158.12	407,828.82	0.23
		Base		47.195736	977,329.30	66.890000	1,385,158.12	407,828.82	0.23
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,251.000	15.268051	477,141.85	20.180000	630,645.18	153,503.33	0.11
		Base		15.268051	477,141.85	20.180000	630,645.18	153,503.33	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,040.000	50.147582	603,776.89	90.130000	1,085,165.20	481,388.31	0.18
		Base		50.147582	603,776.89	90.130000	1,085,165.20	481,388.31	0.18
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	386,512.000	2.709057	1,047,083.22	2.400000	927,628.80	-119,454.42	0.16
		Base		2.709057	1,047,083.22	2.400000	927,628.80	-119,454.42	0.16
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,448.000	59.493029	2,049,415.87	27.140000	934,918.72	-1,114,497.15	0.16
		Base		59.493029	2,049,415.87	27.140000	934,918.72	-1,114,497.15	0.16
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,340.000	24.681810	1,069,709.64	19.320000	837,328.80	-232,380.84	0.14
		Base		24.681810	1,069,709.64	19.320000	837,328.80	-232,380.84	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	107,983.000	12.799219	1,382,098.04	17.080000	1,844,349.64	462,251.60	0.31
		Base		12.799219	1,382,098.04	17.080000	1,844,349.64	462,251.60	0.31
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,550.000	23.121272	151,444.33	16.220000	106,241.00	-45,203.33	0.02
		Base		23.121272	151,444.33	16.220000	106,241.00	-45,203.33	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	29,220.000	23.711259	692,842.99	80.360000	2,348,119.20	1,655,276.21	0.40
		Base		23.711259	692,842.99	80.360000	2,348,119.20	1,655,276.21	0.40
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	22,500.000	12.611472	283,758.13	18.540000	417,150.00	133,391.87	0.07
		Base		12.611472	283,758.13	18.540000	417,150.00	133,391.87	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
684000102	OPUS BANK COMMON STOCK								
		Local	15,493.000	31.539147	488,636.01	21.870000	338,831.91	-149,804.10	0.06
		Base		31.539147	488,636.01	21.870000	338,831.91	-149,804.10	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	44,214.000	13.046190	576,824.23	9.460000	418,264.44	-158,559.79	0.07
		Base		13.046190	576,824.23	9.460000	418,264.44	-158,559.79	0.07
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	20,817.000	8.376388	174,371.26	2.590000	53,916.03	-120,455.23	0.01
		Base		8.376388	174,371.26	2.590000	53,916.03	-120,455.23	0.01
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,410.000	13.840863	379,378.06	17.350000	475,563.50	96,185.44	0.08
		Base		13.840863	379,378.06	17.350000	475,563.50	96,185.44	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	13,669.000	39.969069	546,337.21	54.790000	748,924.51	202,587.30	0.13
		Base		39.969069	546,337.21	54.790000	748,924.51	202,587.30	0.13
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	44,719.000	15.778818	705,612.96	3.410000	152,491.79	-553,121.17	0.03
		Base		15.778818	705,612.96	3.410000	152,491.79	-553,121.17	0.03
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,168.000	48.540173	590,636.83	83.060000	1,010,674.08	420,037.25	0.17
		Base		48.540173	590,636.83	83.060000	1,010,674.08	420,037.25	0.17
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	47,400.000	47.376408	2,245,641.76	43.490000	2,061,426.00	-184,215.76	0.35
		Base		47.376408	2,245,641.76	43.490000	2,061,426.00	-184,215.76	0.35
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,885.000	18.003177	357,993.17	12.980000	258,107.30	-99,885.87	0.04
		Base		18.003177	357,993.17	12.980000	258,107.30	-99,885.87	0.04
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	41,611.000	10.700530	445,259.75	14.660000	610,017.26	164,757.51	0.10
		Base		10.700530	445,259.75	14.660000	610,017.26	164,757.51	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
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,467.000	30.829301	1,000,934.92	28.120000	912,972.04	-87,962.88	0.15
		Base		30.829301	1,000,934.92	28.120000	912,972.04	-87,962.88	0.15
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	32,249.000	38.914601	1,254,956.97	29.070000	937,478.43	-317,478.54	0.16
		Base		38.914601	1,254,956.97	29.070000	937,478.43	-317,478.54	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	21,456.000	20.320990	436,007.16	19.540000	419,250.24	-16,756.92	0.07
		Base		20.320990	436,007.16	19.540000	419,250.24	-16,756.92	0.07
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,809.000	26.576309	366,992.25	16.450000	227,158.05	-139,834.20	0.04
		Base		26.576309	366,992.25	16.450000	227,158.05	-139,834.20	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,251.000	43.337897	704,284.16	49.870000	810,437.37	106,153.21	0.14
		Base		43.337897	704,284.16	49.870000	810,437.37	106,153.21	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,652.000	84.270731	813,381.10	44.900000	433,374.80	-380,006.30	0.07
		Base		84.270731	813,381.10	44.900000	433,374.80	-380,006.30	0.07
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	226,451.000	4.641402	1,051,050.19	1.370000	310,237.87	-740,812.32	0.05
		Base		4.641402	1,051,050.19	1.370000	310,237.87	-740,812.32	0.05
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	42,468.000	15.868469	673,902.16	6.020000	255,657.36	-418,244.80	0.04
		Base		15.868469	673,902.16	6.020000	255,657.36	-418,244.80	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	48,680.000	16.646876	810,369.92	21.000000	1,022,280.00	211,910.08	0.17
		Base		16.646876	810,369.92	21.000000	1,022,280.00	211,910.08	0.17
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,767.000	13.262575	315,211.63	29.440000	699,700.48	384,488.85	0.12
		Base		13.262575	315,211.63	29.440000	699,700.48	384,488.85	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
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,818.000	13.256207	196,430.48	21.850000	323,773.30	127,342.82	0.05
		Base		13.256207	196,430.48	21.850000	323,773.30	127,342.82	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,532.000	32.148167	467,177.17	34.710000	504,405.72	37,228.55	0.08
		Base		32.148167	467,177.17	34.710000	504,405.72	37,228.55	0.08
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	48,030.000	9.721556	466,926.32	9.340000	448,600.20	-18,326.12	0.08
		Base		9.721556	466,926.32	9.340000	448,600.20	-18,326.12	0.08
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	56,510.000	9.538204	539,003.88	1.740000	98,327.40	-440,676.48	0.02
		Base		9.538204	539,003.88	1.740000	98,327.40	-440,676.48	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,488.000	37.072922	388,820.81	80.600000	845,332.80	456,511.99	0.14
		Base		37.072922	388,820.81	80.600000	845,332.80	456,511.99	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	134,009.000	6.910040	926,007.53	7.110000	952,803.99	26,796.46	0.16
		Base		6.910040	926,007.53	7.110000	952,803.99	26,796.46	0.16
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,165.000	33.894804	751,278.34	60.180000	1,333,889.70	582,611.36	0.22
		Base		33.894804	751,278.34	60.180000	1,333,889.70	582,611.36	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,298.000	38.028201	239,501.61	29.250000	184,216.50	-55,285.11	0.03
		Base		38.028201	239,501.61	29.250000	184,216.50	-55,285.11	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,706.000	41.090756	850,825.20	79.020000	1,636,188.12	785,362.92	0.28
		Base		41.090756	850,825.20	79.020000	1,636,188.12	785,362.92	0.28
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,002.000	67.023813	670,372.18	49.190000	491,998.38	-178,373.80	0.08
		Base		67.023813	670,372.18	49.190000	491,998.38	-178,373.80	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,436.000	38.813341	1,491,829.57	37.530000	1,442,503.08	-49,326.49	0.24
		Base		38.813341	1,491,829.57	37.530000	1,442,503.08	-49,326.49	0.24
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	60,698.000	10.528153	639,037.83	5.140000	311,987.72	-327,050.11	0.05
		Base		10.528153	639,037.83	5.140000	311,987.72	-327,050.11	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,347.000	24.526851	793,370.05	45.610000	1,475,346.67	681,976.62	0.25
		Base		24.526851	793,370.05	45.610000	1,475,346.67	681,976.62	0.25
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	53,149.000	18.126283	963,393.80	22.130000	1,176,187.37	212,793.57	0.20
		Base		18.126283	963,393.80	22.130000	1,176,187.37	212,793.57	0.20
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,331.000	80.219234	1,550,718.01	109.790000	2,122,350.49	571,632.48	0.36
		Base		80.219234	1,550,718.01	109.790000	2,122,350.49	571,632.48	0.36
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,915.000	45.738163	362,017.56	66.330000	525,001.95	162,984.39	0.09
		Base		45.738163	362,017.56	66.330000	525,001.95	162,984.39	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,912.000	15.590604	684,614.62	26.520000	1,164,546.24	479,931.62	0.20
		Base		15.590604	684,614.62	26.520000	1,164,546.24	479,931.62	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,568.000	53.481381	511,709.85	223.820000	2,141,509.76	1,629,799.91	0.36
		Base		53.481381	511,709.85	223.820000	2,141,509.76	1,629,799.91	0.36
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	24,262.000	31.673236	768,456.06	90.260000	2,189,888.12	1,421,432.06	0.37
		Base		31.673236	768,456.06	90.260000	2,189,888.12	1,421,432.06	0.37
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	23,871.000	17.164021	409,722.35	16.720000	399,123.12	-10,599.23	0.07
		Base		17.164021	409,722.35	16.720000	399,123.12	-10,599.23	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
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		27,831.000	Local	8.257099	229,803.33	14.270000	397,148.37	167,345.04	0.07
			Base	8.257099	229,803.33	14.270000	397,148.37	167,345.04	0.07
749607107	RLI CORP COMMON STOCK USD1.0								
		28,063.000	Local	38.223911	1,072,677.62	81.330000	2,282,363.79	1,209,686.17	0.38
			Base	38.223911	1,072,677.62	81.330000	2,282,363.79	1,209,686.17	0.38
74967X103	RH COMMON STOCK USD.0001								
		13,377.000	Local	29.556105	395,372.02	106.710000	1,427,459.67	1,032,087.65	0.24
			Base	29.556105	395,372.02	106.710000	1,427,459.67	1,032,087.65	0.24
74971D101	RPT REALTY REIT USD.01								
		57,469.000	Local	13.161692	756,389.25	12.130000	697,098.97	-59,290.28	0.12
			Base	13.161692	756,389.25	12.130000	697,098.97	-59,290.28	0.12
750917106	RAMBUS INC COMMON STOCK USD.001								
		78,194.000	Local	11.366693	888,807.19	11.460000	896,103.24	7,296.05	0.15
			Base	11.366693	888,807.19	11.460000	896,103.24	7,296.05	0.15
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		25,766.000	Local	21.455354	552,818.64	38.910000	1,002,555.06	449,736.42	0.17
			Base	21.455354	552,818.64	38.910000	1,002,555.06	449,736.42	0.17
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		35,302.000	Local	22.035546	777,898.83	14.840000	523,881.68	-254,017.15	0.09
			Base	22.035546	777,898.83	14.840000	523,881.68	-254,017.15	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		12,723.000	Local	32.672072	415,686.77	43.330000	551,287.59	135,600.82	0.09
			Base	32.672072	415,686.77	43.330000	551,287.59	135,600.82	0.09
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		9,288.000	Local	41.499996	385,451.96	32.030000	297,494.64	-87,957.32	0.05
			Base	41.499996	385,451.96	32.030000	297,494.64	-87,957.32	0.05
758075402	REDWOOD TRUST INC REIT USD.01								
		69,253.000	Local	16.232056	1,124,118.60	16.360000	1,132,979.08	8,860.48	0.19
			Base	16.232056	1,124,118.60	16.360000	1,132,979.08	8,860.48	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
758932107	REGIS CORP COMMON STOCK USD.05								
		21,608.000	Local	15.636102	337,864.89	18.720000	404,501.76	66,636.87	0.07
			Base	15.636102	337,864.89	18.720000	404,501.76	66,636.87	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		21,939.000	Local	70.669755	1,550,423.75	50.400000	1,105,725.60	-444,698.15	0.19
			Base	70.669755	1,550,423.75	50.400000	1,105,725.60	-444,698.15	0.19
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		26,734.000	Local	19.459845	520,239.50	24.120000	644,824.08	124,584.58	0.11
			Base	19.459845	520,239.50	24.120000	644,824.08	124,584.58	0.11
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		28,023.000	Local	22.360288	626,602.35	67.380000	1,888,189.74	1,261,587.39	0.32
			Base	22.360288	626,602.35	67.380000	1,888,189.74	1,261,587.39	0.32
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		32,111.000	Local	11.963408	384,157.01	24.930000	800,527.23	416,370.22	0.13
			Base	11.963408	384,157.01	24.930000	800,527.23	416,370.22	0.13
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		21,363.000	Local	11.836183	252,856.37	16.060000	343,089.78	90,233.41	0.06
			Base	11.836183	252,856.37	16.060000	343,089.78	90,233.41	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		81,705.000	Local	16.617104	1,357,700.46	17.550000	1,433,922.75	76,222.29	0.24
			Base	16.617104	1,357,700.46	17.550000	1,433,922.75	76,222.29	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		4,090.000	Local	57.930032	236,933.83	84.510000	345,645.90	108,712.07	0.06
			Base	57.930032	236,933.83	84.510000	345,645.90	108,712.07	0.06
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		42,651.000	Local	14.295785	609,729.53	5.180000	220,932.18	-388,797.35	0.04
			Base	14.295785	609,729.53	5.180000	220,932.18	-388,797.35	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		13,214.000	Local	51.852168	685,174.55	167.520000	2,213,609.28	1,528,434.73	0.37
			Base	51.852168	685,174.55	167.520000	2,213,609.28	1,528,434.73	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,142.000	10.392449	230,109.60	24.190000	535,614.98	305,505.38	0.09
		Base		10.392449	230,109.60	24.190000	535,614.98	305,505.38	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,231.000	7.980322	161,449.90	25.980000	525,601.38	364,151.48	0.09
		Base		7.980322	161,449.90	25.980000	525,601.38	364,151.48	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	24,799.000	23.371591	579,592.08	40.080000	993,943.92	414,351.84	0.17
		Base		23.371591	579,592.08	40.080000	993,943.92	414,351.84	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	31,171.000	13.031038	406,190.47	36.500000	1,137,741.50	731,551.03	0.19
		Base		13.031038	406,190.47	36.500000	1,137,741.50	731,551.03	0.19
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,733.000	73.718030	938,651.67	103.740000	1,320,921.42	382,269.75	0.22
		Base		73.718030	938,651.67	103.740000	1,320,921.42	382,269.75	0.22
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,494.000	33.701806	1,027,702.86	35.940000	1,095,954.36	68,251.50	0.18
		Base		33.701806	1,027,702.86	35.940000	1,095,954.36	68,251.50	0.18
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	174,973.000	8.651777	1,513,827.40	6.150000	1,076,083.95	-437,743.45	0.18
		Base		8.651777	1,513,827.40	6.150000	1,076,083.95	-437,743.45	0.18
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,414.000	49.785929	518,470.66	92.920000	967,668.88	449,198.22	0.16
		Base		49.785929	518,470.66	92.920000	967,668.88	449,198.22	0.16
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,530.000	35.931098	665,803.25	64.390000	1,193,146.70	527,343.45	0.20
		Base		35.931098	665,803.25	64.390000	1,193,146.70	527,343.45	0.20
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,297.000	72.934362	459,267.68	72.110000	454,076.67	-5,191.01	0.08
		Base		72.934362	459,267.68	72.110000	454,076.67	-5,191.01	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
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	49,023.000	17.372515	851,652.80	33.920000	1,662,860.16	811,207.36	0.28
		Base		17.372515	851,652.80	33.920000	1,662,860.16	811,207.36	0.28
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,293.000	43.563760	361,274.26	53.350000	442,431.55	81,157.29	0.07
		Base		43.563760	361,274.26	53.350000	442,431.55	81,157.29	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,413.000	35.557359	654,717.66	37.650000	693,249.45	38,531.79	0.12
		Base		35.557359	654,717.66	37.650000	693,249.45	38,531.79	0.12
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,979.000	31.764512	634,623.19	39.880000	796,762.52	162,139.33	0.13
		Base		31.764512	634,623.19	39.880000	796,762.52	162,139.33	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,134.000	32.200737	712,731.11	35.570000	787,306.38	74,575.27	0.13
		Base		32.200737	712,731.11	35.570000	787,306.38	74,575.27	0.13
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		Local	21,096.000	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
		Base		0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	40,376.000	16.046995	647,913.45	22.790000	920,169.04	272,255.59	0.15
		Base		16.046995	647,913.45	22.790000	920,169.04	272,255.59	0.15
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	36,765.000	26.824291	986,195.06	28.360000	1,042,655.40	56,460.34	0.18
		Base		26.824291	986,195.06	28.360000	1,042,655.40	56,460.34	0.18
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,356.000	46.421733	573,586.93	44.540000	550,336.24	-23,250.69	0.09
		Base		46.421733	573,586.93	44.540000	550,336.24	-23,250.69	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,521.000	13.633141	1,056,854.75	14.370000	1,113,976.77	57,122.02	0.19
		Base		13.633141	1,056,854.75	14.370000	1,113,976.77	57,122.02	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
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,264.000	20.900904	883,355.82	71.310000	3,013,845.84	2,130,490.02	0.51
		Base		20.900904	883,355.82	71.310000	3,013,845.84	2,130,490.02	0.51
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,768.000	27.452615	130,894.07	24.750000	118,008.00	-12,886.07	0.02
		Base		27.452615	130,894.07	24.750000	118,008.00	-12,886.07	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,956.000	22.982198	757,401.32	33.940000	1,118,526.64	361,125.32	0.19
		Base		22.982198	757,401.32	33.940000	1,118,526.64	361,125.32	0.19
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	18,627.000	41.916780	780,783.86	61.300000	1,141,835.10	361,051.24	0.19
		Base		41.916780	780,783.86	61.300000	1,141,835.10	361,051.24	0.19
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,187.000	29.862478	214,621.63	35.660000	256,288.42	41,666.79	0.04
		Base		29.862478	214,621.63	35.660000	256,288.42	41,666.79	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	24,398.000	45.852959	1,118,720.50	43.830000	1,069,364.34	-49,356.16	0.18
		Base		45.852959	1,118,720.50	43.830000	1,069,364.34	-49,356.16	0.18
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,317.000	45.628829	607,639.12	40.450000	538,672.65	-68,966.47	0.09
		Base		45.628829	607,639.12	40.450000	538,672.65	-68,966.47	0.09
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	66,158.000	22.333227	1,477,521.64	25.390000	1,679,751.62	202,229.98	0.28
		Base		22.333227	1,477,521.64	25.390000	1,679,751.62	202,229.98	0.28
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	28,913.000	31.423079	908,535.48	63.680000	1,841,179.84	932,644.36	0.31
		Base		31.423079	908,535.48	63.680000	1,841,179.84	932,644.36	0.31
830879102	SKYWEST INC COMMON STOCK								
		Local	37,013.000	15.489180	573,301.01	61.590000	2,279,630.67	1,706,329.66	0.38
		Base		15.489180	573,301.01	61.590000	2,279,630.67	1,706,329.66	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
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,866.000	20.129236	440,145.88	34.800000	760,936.80	320,790.92	0.13
		Base		20.129236	440,145.88	34.800000	760,936.80	320,790.92	0.13
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,825.000	27.113095	862,874.26	44.300000	1,409,847.50	546,973.24	0.24
		Base		27.113095	862,874.26	44.300000	1,409,847.50	546,973.24	0.24
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,065.000	16.582053	282,972.74	20.230000	345,224.95	62,252.21	0.06
		Base		16.582053	282,972.74	20.230000	345,224.95	62,252.21	0.06
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	66,134.000	27.930391	1,847,148.45	32.120000	2,124,224.08	277,075.63	0.36
		Base		27.930391	1,847,148.45	32.120000	2,124,224.08	277,075.63	0.36
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	22,688.000	27.104375	614,944.07	35.130000	797,029.44	182,085.37	0.13
		Base		27.104375	614,944.07	35.130000	797,029.44	182,085.37	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,756.000	22.038004	567,610.84	16.170000	416,474.52	-151,136.32	0.07
		Base		22.038004	567,610.84	16.170000	416,474.52	-151,136.32	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	75,719.000	11.169275	845,726.32	9.370000	709,487.03	-136,239.29	0.12
		Base		11.169275	845,726.32	9.370000	709,487.03	-136,239.29	0.12
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	12,907.000	15.035241	194,059.85	13.850000	178,761.95	-15,297.90	0.03
		Base		15.035241	194,059.85	13.850000	178,761.95	-15,297.90	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,809.000	48.601910	573,939.95	85.800000	1,013,212.20	439,272.25	0.17
		Base		48.601910	573,939.95	85.800000	1,013,212.20	439,272.25	0.17
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,468.000	22.127319	320,138.05	49.970000	722,965.96	402,827.91	0.12
		Base		22.127319	320,138.05	49.970000	722,965.96	402,827.91	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
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,079.000	45.226219	410,608.84	66.070000	599,849.53	189,240.69	0.10
		Base		45.226219	410,608.84	66.070000	599,849.53	189,240.69	0.10
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,518.000	46.037398	668,370.95	92.540000	1,343,495.72	675,124.77	0.23
		Base		46.037398	668,370.95	92.540000	1,343,495.72	675,124.77	0.23
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,001.000	21.327429	362,587.62	42.510000	722,712.51	360,124.89	0.12
		Base		21.327429	362,587.62	42.510000	722,712.51	360,124.89	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,579.000	51.607626	803,995.20	143.350000	2,233,249.65	1,429,254.45	0.38
		Base		51.607626	803,995.20	143.350000	2,233,249.65	1,429,254.45	0.38
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,512.000	36.295344	454,127.34	55.990000	700,546.88	246,419.54	0.12
		Base		36.295344	454,127.34	55.990000	700,546.88	246,419.54	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	75,131.000	13.877717	1,042,646.79	11.610000	872,270.91	-170,375.88	0.15
		Base		13.877717	1,042,646.79	11.610000	872,270.91	-170,375.88	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,499.000	13.589490	631,897.70	8.610000	400,356.39	-231,541.31	0.07
		Base		13.589490	631,897.70	8.610000	400,356.39	-231,541.31	0.07
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	111,938.000	5.882409	658,465.07	3.590000	401,857.42	-256,607.65	0.07
		Base		5.882409	658,465.07	3.590000	401,857.42	-256,607.65	0.07
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,490.000	19.640234	323,867.46	4.950000	81,625.50	-242,241.96	0.01
		Base		19.640234	323,867.46	4.950000	81,625.50	-242,241.96	0.01
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,504.000	19.770871	741,486.76	36.730000	1,377,521.92	636,035.16	0.23
		Base		19.770871	741,486.76	36.730000	1,377,521.92	636,035.16	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
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,661.000	17.549315	169,543.93	43.440000	419,673.84	250,129.91	0.07
		Base		17.549315	169,543.93	43.440000	419,673.84	250,129.91	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,523.000	19.355906	552,088.52	27.750000	791,513.25	239,424.73	0.13
		Base		19.355906	552,088.52	27.750000	791,513.25	239,424.73	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,553.000	12.160313	809,305.28	13.240000	881,161.72	71,856.44	0.15
		Base		12.160313	809,305.28	13.240000	881,161.72	71,856.44	0.15
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	12,567.000	45.699516	574,305.82	53.260000	669,318.42	95,012.60	0.11
		Base		45.699516	574,305.82	53.260000	669,318.42	95,012.60	0.11
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,226.000	34.354018	420,012.23	49.760000	608,365.76	188,353.53	0.10
		Base		34.354018	420,012.23	49.760000	608,365.76	188,353.53	0.10
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,889.000	33.213806	1,192,010.30	8.150000	292,495.35	-899,514.95	0.05
		Base		33.213806	1,192,010.30	8.150000	292,495.35	-899,514.95	0.05
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,544.000	28.719286	618,728.30	16.900000	364,093.60	-254,634.70	0.06
		Base		28.719286	618,728.30	16.900000	364,093.60	-254,634.70	0.06
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,729.000	20.040427	315,215.87	16.690000	262,517.01	-52,698.86	0.04
		Base		20.040427	315,215.87	16.690000	262,517.01	-52,698.86	0.04
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,993.000	44.719380	581,038.90	66.380000	862,475.34	281,436.44	0.15
		Base		44.719380	581,038.90	66.380000	862,475.34	281,436.44	0.15
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,447.000	8.517611	770,392.38	2.380000	215,263.86	-555,128.52	0.04
		Base		8.517611	770,392.38	2.380000	215,263.86	-555,128.52	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
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	39,575.000	24.783352	980,801.15	64.720000	2,561,294.00	1,580,492.85	0.43
		Base		24.783352	980,801.15	64.720000	2,561,294.00	1,580,492.85	0.43
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	81,989.000	12.185465	999,074.05	10.640000	872,362.96	-126,711.09	0.15
		Base		12.185465	999,074.05	10.640000	872,362.96	-126,711.09	0.15
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	28,103.000	15.158375	425,995.81	4.860000	136,580.58	-289,415.23	0.02
		Base		15.158375	425,995.81	4.860000	136,580.58	-289,415.23	0.02
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	28,160.000	17.789448	500,950.86	10.140000	285,542.40	-215,408.46	0.05
		Base		17.789448	500,950.86	10.140000	285,542.40	-215,408.46	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,118.000	21.122272	762,894.22	6.930000	250,297.74	-512,596.48	0.04
		Base		21.122272	762,894.22	6.930000	250,297.74	-512,596.48	0.04
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	89,405.000	13.833427	1,236,777.55	9.370000	837,724.85	-399,052.70	0.14
		Base		13.833427	1,236,777.55	9.370000	837,724.85	-399,052.70	0.14
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	33,874.000	17.499443	592,776.14	21.620000	732,355.88	139,579.74	0.12
		Base		17.499443	592,776.14	21.620000	732,355.88	139,579.74	0.12
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,918.000	45.657189	407,170.81	80.670000	719,415.06	312,244.25	0.12
		Base		45.657189	407,170.81	80.670000	719,415.06	312,244.25	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	24,913.000	29.648270	738,627.35	71.230000	1,774,552.99	1,035,925.64	0.30
		Base		29.648270	738,627.35	71.230000	1,774,552.99	1,035,925.64	0.30
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,301.000	19.556781	357,908.65	18.020000	329,784.02	-28,124.63	0.06
		Base		19.556781	357,908.65	18.020000	329,784.02	-28,124.63	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
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,603.000	41.643490	733,050.36	31.010000	545,869.03	-187,181.33	0.09
		Base		41.643490	733,050.36	31.010000	545,869.03	-187,181.33	0.09
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,726.000	27.269564	974,232.46	23.730000	847,777.98	-126,454.48	0.14
		Base		27.269564	974,232.46	23.730000	847,777.98	-126,454.48	0.14
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	28,733.000	18.460366	530,421.69	24.160000	694,189.28	163,767.59	0.12
		Base		18.460366	530,421.69	24.160000	694,189.28	163,767.59	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	69,308.000	5.630871	390,264.42	8.000000	554,464.00	164,199.58	0.09
		Base		5.630871	390,264.42	8.000000	554,464.00	164,199.58	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	9,950.000	20.108511	200,079.68	36.460000	362,777.00	162,697.32	0.06
		Base		20.108511	200,079.68	36.460000	362,777.00	162,697.32	0.06
902104108	II VI INC COMMON STOCK								
		Local	42,702.000	22.965976	980,693.12	39.840000	1,701,247.68	720,554.56	0.29
		Base		22.965976	980,693.12	39.840000	1,701,247.68	720,554.56	0.29
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,336.000	46.018348	521,663.99	47.130000	534,265.68	12,601.69	0.09
		Base		46.018348	521,663.99	47.130000	534,265.68	12,601.69	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,094.000	51.299349	466,516.28	116.490000	1,059,360.06	592,843.78	0.18
		Base		51.299349	466,516.28	116.490000	1,059,360.06	592,843.78	0.18
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	52,436.000	32.721194	1,715,768.53	15.820000	829,537.52	-886,231.01	0.14
		Base		32.721194	1,715,768.53	15.820000	829,537.52	-886,231.01	0.14
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,977.000	22.139139	619,386.70	11.970000	334,884.69	-284,502.01	0.06
		Base		22.139139	619,386.70	11.970000	334,884.69	-284,502.01	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
904677200	UNIFI INC COMMON STOCK USD.1								
		10,406.000	Local	30.280316	315,096.97	20.200000	210,201.20	-104,895.77	0.04
			Base	30.280316	315,096.97	20.200000	210,201.20	-104,895.77	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		11,062.000	Local	70.469558	779,534.25	158.130000	1,749,234.06	969,699.81	0.29
			Base	70.469558	779,534.25	158.130000	1,749,234.06	969,699.81	0.29
909214306	UNISYS CORP COMMON STOCK USD.01								
		36,586.000	Local	18.348868	671,311.69	11.210000	410,129.06	-261,182.63	0.07
			Base	18.348868	671,311.69	11.210000	410,129.06	-261,182.63	0.07
909218109	UNIT CORP COMMON STOCK USD.2								
		38,974.000	Local	23.775033	926,608.15	13.560000	528,487.44	-398,120.71	0.09
			Base	23.775033	926,608.15	13.560000	528,487.44	-398,120.71	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		56,779.000	Local	16.156578	917,354.32	28.080000	1,594,354.32	677,000.00	0.27
			Base	16.156578	917,354.32	28.080000	1,594,354.32	677,000.00	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		15,312.000	Local	23.595315	361,291.47	43.610000	667,756.32	306,464.85	0.11
			Base	23.595315	361,291.47	43.610000	667,756.32	306,464.85	0.11
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		15,407.000	Local	22.151353	341,285.89	15.320000	236,035.24	-105,250.65	0.04
			Base	22.151353	341,285.89	15.320000	236,035.24	-105,250.65	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		36,815.000	Local	22.465672	827,073.73	12.920000	475,649.80	-351,423.93	0.08
			Base	22.465672	827,073.73	12.920000	475,649.80	-351,423.93	0.08
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		17,897.000	Local	48.162476	861,963.83	53.860000	963,932.42	101,968.59	0.16
			Base	48.162476	861,963.83	53.860000	963,932.42	101,968.59	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		9,904.000	Local	29.818981	295,327.19	38.050000	376,847.20	81,520.01	0.06
			Base	29.818981	295,327.19	38.050000	376,847.20	81,520.01	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
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		43,666.000	Local	13.114042	572,637.76	36.950000	1,613,458.70	1,040,820.94	0.27
			Base	13.114042	572,637.76	36.950000	1,613,458.70	1,040,820.94	0.27
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		9,060.000	Local	43.571916	394,761.56	81.020000	734,041.20	339,279.64	0.12
			Base	43.571916	394,761.56	81.020000	734,041.20	339,279.64	0.12
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		23,011.000	Local	16.989828	390,952.93	29.790000	685,497.69	294,544.76	0.12
			Base	16.989828	390,952.93	29.790000	685,497.69	294,544.76	0.12
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		21,431.000	Local	19.631986	420,733.09	21.930000	469,981.83	49,248.74	0.08
			Base	19.631986	420,733.09	21.930000	469,981.83	49,248.74	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		15,823.000	Local	47.467416	751,076.93	61.010000	965,361.23	214,284.30	0.16
			Base	47.467416	751,076.93	61.010000	965,361.23	214,284.30	0.16
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		37,733.000	Local	19.678420	742,525.81	16.290000	614,670.57	-127,855.24	0.10
			Base	19.678420	742,525.81	16.290000	614,670.57	-127,855.24	0.10
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		27,325.000	Local	28.612142	781,826.79	32.840000	897,353.00	115,526.21	0.15
			Base	28.612142	781,826.79	32.840000	897,353.00	115,526.21	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		34,414.000	Local	34.920694	1,201,760.78	12.180000	419,162.52	-782,598.26	0.07
			Base	34.920694	1,201,760.78	12.180000	419,162.52	-782,598.26	0.07
92335C106	VERA BRADLEY INC COMMON STOCK								
		15,161.000	Local	16.486022	249,944.58	12.280000	186,177.08	-63,767.50	0.03
			Base	16.486022	249,944.58	12.280000	186,177.08	-63,767.50	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		32,314.000	Local	24.949188	806,208.06	26.510000	856,644.14	50,436.08	0.14
			Base	24.949188	806,208.06	26.510000	856,644.14	50,436.08	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
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,113.000	41.832366	381,218.35	27.890000	254,161.57	-127,056.78	0.04
		Base		41.832366	381,218.35	27.890000	254,161.57	-127,056.78	0.04
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,483.000	23.519787	340,637.07	61.310000	887,952.73	547,315.66	0.15
		Base		23.519787	340,637.07	61.310000	887,952.73	547,315.66	0.15
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	163,335.000	6.434002	1,050,897.79	13.300000	2,172,355.50	1,121,457.71	0.37
		Base		6.434002	1,050,897.79	13.300000	2,172,355.50	1,121,457.71	0.37
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,627.000	12.733135	148,048.16	37.510000	436,128.77	288,080.61	0.07
		Base		12.733135	148,048.16	37.510000	436,128.77	288,080.61	0.07
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,743.000	24.785454	489,339.22	55.550000	1,096,723.65	607,384.43	0.18
		Base		24.785454	489,339.22	55.550000	1,096,723.65	607,384.43	0.18
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,023.000	107.708113	541,017.85	122.610000	615,870.03	74,852.18	0.10
		Base		107.708113	541,017.85	122.610000	615,870.03	74,852.18	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,309.000	20.093814	830,055.36	8.630000	356,496.67	-473,558.69	0.06
		Base		20.093814	830,055.36	8.630000	356,496.67	-473,558.69	0.06
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	11,216.000	40.083643	449,578.14	6.280000	70,436.48	-379,141.66	0.01
		Base		40.083643	449,578.14	6.280000	70,436.48	-379,141.66	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	158,090.000	8.457407	1,337,031.51	9.720000	1,536,634.80	199,603.29	0.26
		Base		8.457407	1,337,031.51	9.720000	1,536,634.80	199,603.29	0.26
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,910.000	58.063741	575,411.67	168.250000	1,667,357.50	1,091,945.83	0.28
		Base		58.063741	575,411.67	168.250000	1,667,357.50	1,091,945.83	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
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		39,539.000	Local	14.008264	553,872.74	15.080000	596,248.12	42,375.38	0.10
			Base	14.008264	553,872.74	15.080000	596,248.12	42,375.38	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		54,684.000	Local	17.693712	967,562.96	18.730000	1,024,231.32	56,668.36	0.17
			Base	17.693712	967,562.96	18.730000	1,024,231.32	56,668.36	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		28,404.000	Local	42.613960	1,210,406.93	48.790000	1,385,831.16	175,424.23	0.23
			Base	42.613960	1,210,406.93	48.790000	1,385,831.16	175,424.23	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		19,955.000	Local	20.909214	417,243.37	54.950000	1,096,527.25	679,283.88	0.18
			Base	20.909214	417,243.37	54.950000	1,096,527.25	679,283.88	0.18
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		133,302.000	Local	7.043831	938,956.78	4.450000	593,193.90	-345,762.88	0.10
			Base	7.043831	938,956.78	4.450000	593,193.90	-345,762.88	0.10
939653101	WASHINGTON REIT REIT USD.01								
		57,263.000	Local	27.228252	1,559,171.42	28.240000	1,617,107.12	57,935.70	0.27
			Base	27.228252	1,559,171.42	28.240000	1,617,107.12	57,935.70	0.27
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		19,792.000	Local	40.632208	804,192.66	85.590000	1,693,997.28	889,804.62	0.29
			Base	40.632208	804,192.66	85.590000	1,693,997.28	889,804.62	0.29
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		19,272.000	Local	47.406047	913,609.33	64.220000	1,237,647.84	324,038.51	0.21
			Base	47.406047	913,609.33	64.220000	1,237,647.84	324,038.51	0.21
966084204	WHITESTONE REIT REIT USD.001								
		28,520.000	Local	12.958431	369,574.44	12.830000	365,911.60	-3,662.84	0.06
			Base	12.958431	369,574.44	12.830000	365,911.60	-3,662.84	0.06
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		38,555.000	Local	27.171933	1,047,613.87	27.390000	1,056,021.45	8,407.58	0.18
			Base	27.171933	1,047,613.87	27.390000	1,056,021.45	8,407.58	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
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,021.000	31.790202	668,261.84	75.270000	1,582,250.67	913,988.83	0.27
		Base		31.790202	668,261.84	75.270000	1,582,250.67	913,988.83	0.27
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,878.000	15.713724	328,071.12	35.370000	738,454.86	410,383.74	0.12
		Base		15.713724	328,071.12	35.370000	738,454.86	410,383.74	0.12
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	84,588.000	8.667552	733,170.86	7.200000	609,033.60	-124,137.26	0.10
		Base		8.667552	733,170.86	7.200000	609,033.60	-124,137.26	0.10
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	65,603.000	21.190281	1,390,145.99	36.810000	2,414,846.43	1,024,700.44	0.41
		Base		21.190281	1,390,145.99	36.810000	2,414,846.43	1,024,700.44	0.41
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,688.000	70.072660	328,500.63	129.990000	609,393.12	280,892.49	0.10
		Base		70.072660	328,500.63	129.990000	609,393.12	280,892.49	0.10
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	79,505.000	21.616971	1,718,657.26	21.650000	1,721,283.25	2,625.99	0.29
		Base		21.616971	1,718,657.26	21.650000	1,721,283.25	2,625.99	0.29
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	34,868.000	20.722223	722,542.48	24.850000	866,469.80	143,927.32	0.15
		Base		20.722223	722,542.48	24.850000	866,469.80	143,927.32	0.15
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,541.000	25.141614	340,442.60	26.630000	360,596.83	20,154.23	0.06
		Base		25.141614	340,442.60	26.630000	360,596.83	20,154.23	0.06
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	26,852.000	27.119409	728,210.36	35.760000	960,227.52	232,017.16	0.16
		Base		27.119409	728,210.36	35.760000	960,227.52	232,017.16	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	143,256.000	9.327313	1,336,193.61	7.500000	1,074,420.00	-261,773.61	0.18
		Base		9.327313	1,336,193.61	7.500000	1,074,420.00	-261,773.61	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
G3323L100	FABRINET COMMON STOCK USD.01								
		26,409.000	Local	25.710229	678,981.44	60.520000	1,598,272.68	919,291.24	0.27
			Base	25.710229	678,981.44	60.520000	1,598,272.68	919,291.24	0.27
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		15,944.000	Local	25.843100	412,042.39	25.180000	401,469.92	-10,572.47	0.07
			Base	25.843100	412,042.39	25.180000	401,469.92	-10,572.47	0.07
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		21,545.000	Local	34.732305	748,307.51	42.220000	909,629.90	161,322.39	0.15
			Base	34.732305	748,307.51	42.220000	909,629.90	161,322.39	0.15
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		233,902.000	Local	2.562036	599,265.44	3.500000	818,657.00	219,391.56	0.14
			Base	2.562036	599,265.44	3.500000	818,657.00	219,391.56	0.14
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		178,796.000	Local	4.570964	817,269.99	2.630000	470,233.48	-347,036.51	0.08
			Base	4.570964	817,269.99	2.630000	470,233.48	-347,036.51	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		9,001.000	Local	29.676417	267,117.43	21.740000	195,681.74	-71,435.69	0.03
			Base	29.676417	267,117.43	21.740000	195,681.74	-71,435.69	0.03
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		53,047.000	Local	16.421648	871,119.14	11.610000	615,875.67	-255,243.47	0.10
			Base	16.421648	871,119.14	11.610000	615,875.67	-255,243.47	0.10
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		94,061.000	Local	13.786144	1,296,738.53	15.680000	1,474,876.48	178,137.95	0.25
			Base	13.786144	1,296,738.53	15.680000	1,474,876.48	178,137.95	0.25
US DOLLAR Total									
		22,167,353.000	Local		458,748,588.66		581,152,974.47	122,404,385.81	97.86
			Base		458,748,588.66		581,152,974.47	122,404,385.81	97.86
EQUITY Total									
		22,167,353.000	Base		458,748,588.66		581,152,974.47	122,404,385.81	97.86

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

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 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		34,883,121.950	Base	471,471,961.97		593,876,372.88	122,404,410.91	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-4,500,000.000	Local	1.000000	-4,500,000.00	1.000000	-4,500,000.00	0.00	0.20
				Base	1.000000	-4,500,000.00	1.000000	-4,500,000.00	0.00	0.20
US DOLLAR Total									
			-4,500,000.000	Local		-4,500,000.00		-4,500,000.00	0.00	0.20
				Base		-4,500,000.00		-4,500,000.00	0.00	0.20
CASH Total									
			-4,500,000.000	Base		-4,500,000.00		-4,500,000.00	0.00	0.20
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.558540	31 Dec 2030		
			11,389,621.420	Local	100.059935	11,396,447.81	100.060000	11,396,455.19	7.38	0.51
				Base	100.059935	11,396,447.81	100.060000	11,396,455.19	7.38	0.51
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
			5,000,000.000	Local	99.566222	4,978,311.11	99.566222	4,978,311.10	-0.01	0.22
				Base	99.566222	4,978,311.11	99.566222	4,978,311.10	-0.01	0.22
0347M3UN2	ANGLESEA FDG PLC and ANG					2.550000	22 Jul 2019		
			10,000,000.000	Local	99.419167	9,941,916.66	99.412083	9,941,208.30	-708.36	0.44
				Base	99.419167	9,941,916.66	99.412083	9,941,208.30	-708.36	0.44
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
			10,000,000.000	Local	99.496389	9,949,638.89	99.500278	9,950,027.80	388.91	0.44
				Base	99.496389	9,949,638.89	99.500278	9,950,027.80	388.91	0.44
09702MTA1	BOEING CO.					2.610000	10 Jun 2019		
			6,000,000.000	Local	99.710000	5,982,600.00	99.718889	5,983,133.34	533.34	0.27
				Base	99.710000	5,982,600.00	99.718889	5,983,133.34	533.34	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
40588MSL2	HALKIN FINANCE LLC USC					2.760000	20 May 2019		
		10,000,000.000	Local	99.854333	9,985,433.33	99.854333	9,985,433.33	0.00	0.44
			Base	99.854333	9,985,433.33	99.854333	9,985,433.33	0.00	0.44
40588MVM6	HALKIN FINANCE LLC USC					2.560000	21 Aug 2019		
		10,000,000.000	Local	99.203556	9,920,355.55	99.196400	9,919,640.00	-715.55	0.44
			Base	99.203556	9,920,355.55	99.196400	9,919,640.00	-715.55	0.44
82124MVM9	SHEFFIELD RECEIVABLE					2.550000	21 Aug 2019		
		10,000,000.000	Local	99.206667	9,920,666.66	99.199500	9,919,950.00	-716.66	0.44
			Base	99.206667	9,920,666.66	99.199500	9,919,950.00	-716.66	0.44
912796QM4	TREASURY BILL 06/19 0.00000					2.310000	20 Jun 2019		
		10,000,000.000	Local	99.681458	9,968,145.83	99.676963	9,967,696.30	-449.53	0.44
			Base	99.681458	9,968,145.83	99.676963	9,967,696.30	-449.53	0.44
912796QR3	TREASURY BILL 07/19 0.00000					2.340000	18 Jul 2019		
		10,000,000.000	Local	99.493650	9,949,365.00	99.492816	9,949,281.60	-83.40	0.44
			Base	99.493650	9,949,365.00	99.492816	9,949,281.60	-83.40	0.44
912796SA8	TREASURY BILL 07/19 0.00000					2.436400	25 Jul 2019		
		5,000,000.000	Local	99.424739	4,971,236.94	99.450850	4,972,542.50	1,305.56	0.22
			Base	99.424739	4,971,236.94	99.450850	4,972,542.50	1,305.56	0.22
96327SS11	WHEELS INC					2.550000	01 May 2019		
		5,000,000.000	Local	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
US DOLLAR Total									
		102,389,621.420	Local		101,964,117.78		101,963,679.46	-438.32	4.52
			Base		101,964,117.78		101,963,679.46	-438.32	4.52
CASH EQUIVALENT Total									
		102,389,621.420	Base		101,964,117.78		101,963,679.46	-438.32	4.52

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
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.000000	15 Feb 2022		
		5,000,000.000	Local	99.949787	4,997,489.37	103.776093	5,188,804.65	191,315.28	0.23
			Base	99.949787	4,997,489.37	103.776093	5,188,804.65	191,315.28	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		10,205,000.000	Local	100.266009	10,232,146.23	102.323296	10,442,092.36	209,946.13	0.46
			Base	100.266009	10,232,146.23	102.323296	10,442,092.36	209,946.13	0.46
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		10,062,000.000	Local	99.867640	10,048,681.94	104.840912	10,549,092.57	500,410.63	0.47
			Base	99.867640	10,048,681.94	104.840912	10,549,092.57	500,410.63	0.47
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					3.031000	29 Mar 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.134523	5,006,726.15	6,726.15	0.22
			Base	100.000000	5,000,000.00	100.134523	5,006,726.15	6,726.15	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		5,000,000.000	Local	105.032273	5,251,613.66	103.424095	5,171,204.75	-80,408.91	0.23
			Base	105.032273	5,251,613.66	103.424095	5,171,204.75	-80,408.91	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		5,000,000.000	Local	99.768950	4,988,447.52	148.651252	7,432,562.60	2,444,115.08	0.33
			Base	99.768950	4,988,447.52	148.651252	7,432,562.60	2,444,115.08	0.33
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					3.288630	27 Feb 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	99.927628	9,992,762.80	-7,237.20	0.44
			Base	100.000000	10,000,000.00	99.927628	9,992,762.80	-7,237.20	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.803750	15 Oct 2025		
		4,000,000.000	Local	100.000000	4,000,000.00	99.780390	3,991,215.60	-8,784.40	0.18
Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.780390	3,991,215.60	-8,784.40	0.18
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		3,000,000.000	Local	99.940535	2,998,216.04	119.258530	3,577,755.90	579,539.86	0.16
			Base	99.940535	2,998,216.04	119.258530	3,577,755.90	579,539.86	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					3.210630	09 Sep 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.469882	10,046,988.20	46,988.20	0.45
			Base	100.000000	10,000,000.00	100.469882	10,046,988.20	46,988.20	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	104.371242	5,218,562.08	105.514973	5,275,748.65	57,186.57	0.23
		Base		104.371242	5,218,562.08	105.514973	5,275,748.65	57,186.57	0.23
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					3.017000	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.010229	13,001,329.77	1,329.77	0.58
		Base		100.000000	13,000,000.00	100.010229	13,001,329.77	1,329.77	0.58
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.988000	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.251923	10,025,192.30	25,192.30	0.44
		Base		100.000000	10,000,000.00	100.251923	10,025,192.30	25,192.30	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.995930	9,999,593.04	101.595499	10,159,549.90	159,956.86	0.45
		Base		99.995930	9,999,593.04	101.595499	10,159,549.90	159,956.86	0.45
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.190000	22 Mar 2021		
		Local	2,750,000.000	99.986388	2,749,625.67	99.599000	2,738,972.50	-10,653.17	0.12
Original Face:		Base	2,750,000.000	99.986388	2,749,625.67	99.599000	2,738,972.50	-10,653.17	0.12
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.495840	21 Oct 2019		
		Local	808,617.470	100.000000	808,617.47	99.992550	808,557.23	-60.24	0.04
Original Face:		Base	5,000,000.000	100.000000	808,617.47	99.992550	808,557.23	-60.24	0.04
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.889841	14,983,476.18	97.075082	14,561,262.30	-422,213.88	0.65
		Base		99.889841	14,983,476.18	97.075082	14,561,262.30	-422,213.88	0.65
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.552880	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.130142	3,033,904.26	33,904.26	0.13
		Base		100.000000	3,000,000.00	101.130142	3,033,904.26	33,904.26	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.936137	2,998,084.11	100.548185	3,016,445.55	18,361.44	0.13
		Base		99.936137	2,998,084.11	100.548185	3,016,445.55	18,361.44	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	3,074,062.600	109.393357	3,362,820.27	103.222260	3,173,116.89	-189,703.38	0.14
Original Face:		Base	4,153,000.000	109.393357	3,362,820.27	103.222260	3,173,116.89	-189,703.38	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
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.503689	5,125,184.44	104.785870	5,239,293.50	114,109.06	0.23
Original Face:		Base	5,000,000.000	102.503689	5,125,184.44	104.785870	5,239,293.50	114,109.06	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.323720	3,376,682.75	103.067540	3,401,228.82	24,546.07	0.15
Original Face:		Base	3,300,000.000	102.323720	3,376,682.75	103.067540	3,401,228.82	24,546.07	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	4,316,487.490	104.330037	4,503,393.01	102.147820	4,409,197.87	-94,195.14	0.20
Original Face:		Base	5,000,000.000	104.330037	4,503,393.01	102.147820	4,409,197.87	-94,195.14	0.20
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.952949	6,442,795.52	103.404080	6,471,027.33	28,231.81	0.29
Original Face:		Base	6,258,000.000	102.952949	6,442,795.52	103.404080	6,471,027.33	28,231.81	0.29
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.886821	7,990,945.65	98.403000	7,872,240.00	-118,705.65	0.35
		Base		99.886821	7,990,945.65	98.403000	7,872,240.00	-118,705.65	0.35
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.230630	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.320800	10,032,080.00	32,080.00	0.45
		Base		100.000000	10,000,000.00	100.320800	10,032,080.00	32,080.00	0.45
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.979071	4,499,058.18	99.523060	4,478,537.70	-20,520.48	0.20
Original Face:		Base	4,500,000.000	99.979071	4,499,058.18	99.523060	4,478,537.70	-20,520.48	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.142630	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.442080	7,030,945.60	30,945.60	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.442080	7,030,945.60	30,945.60	0.31
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.900500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.935688	10,093,568.80	93,568.80	0.45
		Base		100.000000	10,000,000.00	100.935688	10,093,568.80	93,568.80	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.935522	2,998,065.67	100.486665	3,014,599.95	16,534.28	0.13
		Base		99.935522	2,998,065.67	100.486665	3,014,599.95	16,534.28	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					3.145130	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.721597	4,028,863.88	28,863.88	0.18
		Base		100.000000	4,000,000.00	100.721597	4,028,863.88	28,863.88	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.862247	9,986,224.70	-13,775.30	0.44
		Base		100.000000	10,000,000.00	99.862247	9,986,224.70	-13,775.30	0.44
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.242474	2,064,849.48	64,849.48	0.09
		Base		100.000000	2,000,000.00	103.242474	2,064,849.48	64,849.48	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.609959	5,130,497.96	101.074350	5,053,717.50	-76,780.46	0.22
Original Face:		Base	5,000,000.000	102.609959	5,130,497.96	101.074350	5,053,717.50	-76,780.46	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.760270	9,976,026.95	125.357127	12,535,712.70	2,559,685.75	0.56
		Base		99.760270	9,976,026.95	125.357127	12,535,712.70	2,559,685.75	0.56
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.660986	5,528,095.09	102.962200	5,143,500.44	-384,594.65	0.23
Original Face:		Base	5,000,000.000	110.660986	5,528,095.09	102.962200	5,143,500.44	-384,594.65	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.250000	17 Apr 2019		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
		Local	3,000,000.000	99.966917	2,999,007.52	99.385705	2,981,571.15	-17,436.37	0.13
		Base		99.966917	2,999,007.52	99.385705	2,981,571.15	-17,436.37	0.13
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					3.266250	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.329000	5,016,450.00	16,450.00	0.22
		Base		100.000000	5,000,000.00	100.329000	5,016,450.00	16,450.00	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.995887	4,999,794.36	101.479096	5,073,954.80	74,160.44	0.23
		Base		99.995887	4,999,794.36	101.479096	5,073,954.80	74,160.44	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
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.620500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.429000	15,064,350.00	64,350.00	0.67
		Base		100.000000	15,000,000.00	100.429000	15,064,350.00	64,350.00	0.67
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.000000	15 Apr 2019		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.604753	25 Aug 2045		
		Local	5,695,000.000	101.936109	5,805,261.40	99.912720	5,690,029.40	-115,232.00	0.25
Original Face:		Base	5,695,000.000	101.936109	5,805,261.40	99.912720	5,690,029.40	-115,232.00	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	72,734.950	100.154286	72,847.17	109.192533	79,421.13	6,573.96	0.00
Original Face:		Base	5,000,000.000	100.154286	72,847.17	109.192533	79,421.13	6,573.96	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,440,738.800	94.525126	4,197,613.96	99.342537	4,411,542.59	213,928.63	0.20
		Base		94.525126	4,197,613.96	99.342537	4,411,542.59	213,928.63	0.20
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	745,012.710	102.450157	763,266.69	103.934095	774,322.22	11,055.53	0.03
Original Face:		Base	5,085,000.000	102.450157	763,266.69	103.934095	774,322.22	11,055.53	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.500000	01 Jul 2029		
		Local	4,325,802.500	101.283409	4,381,320.24	99.511018	4,304,650.10	-76,670.14	0.19
Original Face:		Base	10,000,000.000	101.283409	4,381,320.24	99.511018	4,304,650.10	-76,670.14	0.19
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.000000	01 Dec 2026		
		Local	2,755,322.280	102.175631	2,815,267.92	100.794031	2,777,200.39	-38,067.53	0.12
Original Face:		Base	11,186,424.000	102.175631	2,815,267.92	100.794031	2,777,200.39	-38,067.53	0.12
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	7,887,200.500	101.133821	7,976,627.20	102.229186	8,063,020.87	86,393.67	0.36
Original Face:		Base	10,000,000.000	101.133821	7,976,627.20	102.229186	8,063,020.87	86,393.67	0.36
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,853,583.700	103.006705	4,999,516.66	103.284360	5,012,992.86	13,476.20	0.22
Original Face:		Base	5,000,000.000	103.006705	4,999,516.66	103.284360	5,012,992.86	13,476.20	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
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	3,970,840.200	107.201090	4,256,783.98	105.091790	4,173,027.04	-83,756.94	0.19
Original Face:		Base	5,000,000.000	107.201090	4,256,783.98	105.091790	4,173,027.04	-83,756.94	0.19
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.500000	01 Dec 2029		
		Local	2,430,335.880	101.786149	2,473,745.29	99.454960	2,417,089.58	-56,655.71	0.11
Original Face:		Base	5,300,000.000	101.786149	2,473,745.29	99.454960	2,417,089.58	-56,655.71	0.11
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	3,447,719.310	103.304049	3,561,633.64	100.462540	3,463,666.39	-97,967.25	0.15
Original Face:		Base	7,000,000.000	103.304049	3,561,633.64	100.462540	3,463,666.39	-97,967.25	0.15
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	2,770,199.550	100.922184	2,795,745.89	100.277845	2,777,896.41	-17,849.48	0.12
Original Face:		Base	3,550,000.000	100.922184	2,795,745.89	100.277845	2,777,896.41	-17,849.48	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	4,028,377.900	103.239627	4,158,882.33	101.867992	4,103,627.68	-55,254.65	0.18
Original Face:		Base	5,000,000.000	103.239627	4,158,882.33	101.867992	4,103,627.68	-55,254.65	0.18
312905KW1	FREDDIE MAC FHR 1063 I					7.000000	15 Apr 2021		
		Local	745.680	98.750134	736.36	100.831570	751.88	15.52	0.00
Original Face:		Base	3,000,000.000	98.750134	736.36	100.831570	751.88	15.52	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	1,367,427.590	104.560400	1,429,787.76	109.281916	1,494,351.07	64,563.31	0.07
Original Face:		Base	10,300,000.000	104.560400	1,429,787.76	109.281916	1,494,351.07	64,563.31	0.07
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	701,129.410	99.626096	698,507.86	107.805600	755,856.77	57,348.91	0.03
Original Face:		Base	14,598,876.000	99.626096	698,507.86	107.805600	755,856.77	57,348.91	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	588,712.110	99.617166	586,458.32	107.804929	634,660.67	48,202.35	0.03
Original Face:		Base	11,774,977.000	99.617166	586,458.32	107.804929	634,660.67	48,202.35	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	245,534.670	99.559712	244,453.61	106.763967	262,142.55	17,688.94	0.01
Original Face:		Base	3,598,890.000	99.559712	244,453.61	106.763967	262,142.55	17,688.94	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
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	210,665.910	99.647081	209,922.43	107.420539	226,298.46	16,376.03	0.01
Original Face:		Base	6,241,535.000	99.647081	209,922.43	107.420539	226,298.46	16,376.03	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.500000	01 Dec 2019		
		Local	11,317.750	99.998233	11,317.55	102.091176	11,554.42	236.87	0.00
Original Face:		Base	5,489,657.000	99.998233	11,317.55	102.091176	11,554.42	236.87	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	223,270.700	100.222255	223,766.93	108.980082	243,320.59	19,553.66	0.01
Original Face:		Base	5,000,000.000	100.222255	223,766.93	108.980082	243,320.59	19,553.66	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	220,480.200	100.846693	222,346.99	109.289330	240,961.33	18,614.34	0.01
Original Face:		Base	5,000,000.000	100.846693	222,346.99	109.289330	240,961.33	18,614.34	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	289,088.550	100.574921	290,750.58	110.408423	319,178.11	28,427.53	0.01
Original Face:		Base	5,000,000.000	100.574921	290,750.58	110.408423	319,178.11	28,427.53	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.591000	01 Jan 2037		
		Local	1,077,042.600	103.600770	1,115,824.43	105.220721	1,133,271.99	17,447.56	0.05
Original Face:		Base	6,000,000.000	103.600770	1,115,824.43	105.220721	1,133,271.99	17,447.56	0.05
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.635000	01 Oct 2036		
		Local	799,102.600	103.549052	827,463.17	104.546756	835,435.85	7,972.68	0.04
Original Face:		Base	5,000,000.000	103.549052	827,463.17	104.546756	835,435.85	7,972.68	0.04
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	3,113,407.300	103.062219	3,208,746.66	99.511359	3,098,193.92	-110,552.74	0.14
Original Face:		Base	10,000,000.000	103.062219	3,208,746.66	99.511359	3,098,193.92	-110,552.74	0.14
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	3,364,856.100	103.009723	3,466,128.95	99.511312	3,348,412.45	-117,716.50	0.15
Original Face:		Base	10,000,000.000	103.009723	3,466,128.95	99.511312	3,348,412.45	-117,716.50	0.15
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.000000	01 Sep 2024		
		Local	2,074,673.380	102.003634	2,116,242.25	101.496684	2,105,724.68	-10,517.57	0.09
Original Face:		Base	5,920,907.000	102.003634	2,116,242.25	101.496684	2,105,724.68	-10,517.57	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
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.000000	01 Oct 2024		
		Local	3,499,629.100	102.561677	3,589,278.29	101.489063	3,551,740.78	-37,537.51	0.16
Original Face:		Base	10,000,000.000	102.561677	3,589,278.29	101.489063	3,551,740.78	-37,537.51	0.16
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	4,377,518.960	99.927899	4,374,362.74	100.658155	4,406,329.82	31,967.08	0.20
Original Face:		Base	8,208,821.000	99.927899	4,374,362.74	100.658155	4,406,329.82	31,967.08	0.20
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375000	28 May 2019		
		Local	5,000,000.000	99.993160	4,999,657.98	99.924734	4,996,236.70	-3,421.28	0.22
		Base		99.993160	4,999,657.98	99.924734	4,996,236.70	-3,421.28	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	3,066,054.000	103.933471	3,186,656.33	102.455506	3,141,341.14	-45,315.19	0.14
Original Face:		Base	5,000,000.000	103.933471	3,186,656.33	102.455506	3,141,341.14	-45,315.19	0.14
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	3,397,179.480	110.660581	3,759,338.56	105.425927	3,581,507.96	-177,830.60	0.16
Original Face:		Base	7,231,153.000	110.660581	3,759,338.56	105.425927	3,581,507.96	-177,830.60	0.16
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,637,452.720	100.378232	4,654,993.07	99.302574	4,605,109.92	-49,883.15	0.20
Original Face:		Base	8,000,000.000	100.378232	4,654,993.07	99.302574	4,605,109.92	-49,883.15	0.20
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	4,378,858.440	103.637417	4,538,135.77	103.217651	4,519,754.82	-18,380.95	0.20
Original Face:		Base	6,000,000.000	103.637417	4,538,135.77	103.217651	4,519,754.82	-18,380.95	0.20
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,947,556.050	100.486103	3,966,745.23	100.277969	3,958,529.03	-8,216.20	0.18
Original Face:		Base	5,000,000.000	100.486103	3,966,745.23	100.277969	3,958,529.03	-8,216.20	0.18
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	110.411495	5,520,574.76	114.841883	5,742,094.15	221,519.39	0.25
		Base		110.411495	5,520,574.76	114.841883	5,742,094.15	221,519.39	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	110.930667	5,546,533.37	114.374115	5,718,705.75	172,172.38	0.25
		Base		110.930667	5,546,533.37	114.374115	5,718,705.75	172,172.38	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
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625000	14 Jun 2019		
		Local	5,000,000.000	100.047239	5,002,361.94	99.901197	4,995,059.85	-7,302.09	0.22
		Base		100.047239	5,002,361.94	99.901197	4,995,059.85	-7,302.09	0.22
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.500000	13 Sep 2019		
		Local	5,000,000.000	101.135752	5,056,787.59	100.728365	5,036,418.25	-20,369.34	0.22
		Base		101.135752	5,056,787.59	100.728365	5,036,418.25	-20,369.34	0.22
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
		Local	5,510,000.000	101.586465	5,597,414.20	101.007264	5,565,500.25	-31,913.95	0.25
		Base		101.586465	5,597,414.20	101.007264	5,565,500.25	-31,913.95	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	1,449,104.520	103.420261	1,498,667.68	101.529330	1,471,266.11	-27,401.57	0.07
Original Face:		Base	3,000,000.000	103.420261	1,498,667.68	101.529330	1,471,266.11	-27,401.57	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.617330	25 Mar 2052		
		Local	442,216.890	109.119964	482,546.91	109.870630	485,866.48	3,319.57	0.02
Original Face:		Base	4,261,779.000	109.119964	482,546.91	109.870630	485,866.48	3,319.57	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	2,390,413.440	103.602541	2,476,529.07	101.364960	2,423,041.63	-53,487.44	0.11
Original Face:		Base	6,000,000.000	103.602541	2,476,529.07	101.364960	2,423,041.63	-53,487.44	0.11
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.500000	25 Mar 2025		
		Local	628,454.630	103.116534	648,040.63	101.560620	638,262.42	-9,778.21	0.03
Original Face:		Base	1,250,000.000	103.116534	648,040.63	101.560620	638,262.42	-9,778.21	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	3,931,467.630	101.136249	3,976,138.90	100.817950	3,963,625.07	-12,513.83	0.18
Original Face:		Base	5,000,000.000	101.136249	3,976,138.90	100.817950	3,963,625.07	-12,513.83	0.18
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,572,638.450	104.156060	1,637,998.25	102.566690	1,613,003.20	-24,995.05	0.07
Original Face:		Base	5,000,000.000	104.156060	1,637,998.25	102.566690	1,613,003.20	-24,995.05	0.07
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,646,886.820	108.486761	3,956,389.39	103.682820	3,781,195.10	-175,194.29	0.17
Original Face:		Base	5,469,245.000	108.486761	3,956,389.39	103.682820	3,781,195.10	-175,194.29	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
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	798,680.300	100.512718	802,775.28	100.537190	802,970.73	195.45	0.04
	Original Face:	Base	10,000,000.000	100.512718	802,775.28	100.537190	802,970.73	195.45	0.04
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	11,935,766.400	98.238030	11,725,461.76	100.130920	11,951,392.71	225,930.95	0.53
	Original Face:	Base	30,000,000.000	98.238030	11,725,461.76	100.130920	11,951,392.71	225,930.95	0.53
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,880,061.350	101.810763	1,914,104.80	97.023990	1,824,110.54	-89,994.26	0.08
	Original Face:	Base	5,000,000.000	101.810763	1,914,104.80	97.023990	1,824,110.54	-89,994.26	0.08
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	2,294,817.000	99.922346	2,293,034.98	99.342310	2,279,724.22	-13,310.76	0.10
	Original Face:	Base	6,000,000.000	99.922346	2,293,034.98	99.342310	2,279,724.22	-13,310.76	0.10
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	2,071,062.800	99.281882	2,056,190.12	99.772240	2,066,345.75	10,155.63	0.09
	Original Face:	Base	5,000,000.000	99.281882	2,056,190.12	99.772240	2,066,345.75	10,155.63	0.09
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,248.610	99.360495	3,235,424.74	102.654180	3,342,675.31	107,250.57	0.15
	Original Face:	Base	20,312,000.000	99.360495	3,235,424.74	102.654180	3,342,675.31	107,250.57	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	2,096,671.980	100.857430	2,114,649.47	99.973370	2,096,113.64	-18,535.83	0.09
	Original Face:	Base	6,000,000.000	100.857430	2,114,649.47	99.973370	2,096,113.64	-18,535.83	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	896,810.950	102.400345	918,337.51	100.387510	900,286.18	-18,051.33	0.04
	Original Face:	Base	2,500,000.000	102.400345	918,337.51	100.387510	900,286.18	-18,051.33	0.04
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.826630	25 Apr 2038		
		Local	2,016,300.600	99.853091	2,013,338.48	99.627780	2,008,795.53	-4,542.95	0.09
	Original Face:	Base	5,000,000.000	99.853091	2,013,338.48	99.627780	2,008,795.53	-4,542.95	0.09
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.802544	1,542,038.16	100.715330	1,510,729.95	-31,308.21	0.07
	Original Face:	Base	1,500,000.000	102.802544	1,542,038.16	100.715330	1,510,729.95	-31,308.21	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
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	1,994,506.250	106.070710	2,115,586.94	104.290760	2,080,085.73	-35,501.21	0.09
	Original Face:	Base	5,000,000.000	106.070710	2,115,586.94	104.290760	2,080,085.73	-35,501.21	0.09
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	1,134,356.950	103.152144	1,170,113.52	101.935180	1,156,308.80	-13,804.72	0.05
	Original Face:	Base	1,750,000.000	103.152144	1,170,113.52	101.935180	1,156,308.80	-13,804.72	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.040376	3,434,168.32	96.022940	3,506,567.64	72,399.32	0.16
	Original Face:	Base	3,651,802.000	94.040376	3,434,168.32	96.022940	3,506,567.64	72,399.32	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	2,685,905.990	102.166706	2,744,101.68	99.024610	2,659,707.93	-84,393.75	0.12
	Original Face:	Base	8,500,000.000	102.166706	2,744,101.68	99.024610	2,659,707.93	-84,393.75	0.12
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	2,268,479.200	102.811910	2,332,266.80	99.963910	2,267,660.51	-64,606.29	0.10
	Original Face:	Base	5,000,000.000	102.811910	2,332,266.80	99.963910	2,267,660.51	-64,606.29	0.10
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,975,989.450	105.393985	2,082,574.02	102.356150	2,022,546.73	-60,027.29	0.09
	Original Face:	Base	5,000,000.000	105.393985	2,082,574.02	102.356150	2,022,546.73	-60,027.29	0.09
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,879,235.650	102.466727	1,925,591.26	100.645490	1,891,365.93	-34,225.33	0.08
	Original Face:	Base	5,000,000.000	102.466727	1,925,591.26	100.645490	1,891,365.93	-34,225.33	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	3,282,699.700	100.964409	3,314,358.36	100.839670	3,310,263.54	-4,094.82	0.15
	Original Face:	Base	5,000,000.000	100.964409	3,314,358.36	100.839670	3,310,263.54	-4,094.82	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	5,005,867.700	105.643798	5,288,388.78	103.355280	5,173,828.58	-114,560.20	0.23
	Original Face:	Base	8,346,000.000	105.643798	5,288,388.78	103.355280	5,173,828.58	-114,560.20	0.23
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	2,109,381.450	101.999325	2,151,554.84	101.018240	2,130,860.02	-20,694.82	0.09
	Original Face:	Base	5,000,000.000	101.999325	2,151,554.84	101.018240	2,130,860.02	-20,694.82	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
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,617,636.140	102.335057	2,678,759.43	100.658690	2,634,878.25	-43,881.18	0.12
Original Face:		Base	6,000,000.000	102.335057	2,678,759.43	100.658690	2,634,878.25	-43,881.18	0.12
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,592,452.990	103.376290	6,815,033.30	102.444890	6,753,631.21	-61,402.09	0.30
Original Face:		Base	9,284,523.000	103.376290	6,815,033.30	102.444890	6,753,631.21	-61,402.09	0.30
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	895,309.850	101.236952	906,384.40	99.252730	888,619.47	-17,764.93	0.04
Original Face:		Base	5,000,000.000	101.236952	906,384.40	99.252730	888,619.47	-17,764.93	0.04
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,937,923.160	82.472340	4,897,144.20	100.573320	5,971,966.46	1,074,822.26	0.26
Original Face:		Base	6,000,000.000	82.472340	4,897,144.20	100.573320	5,971,966.46	1,074,822.26	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.266828	10,934,648.43	97.069780	10,378,965.88	-555,682.55	0.46
Original Face:		Base	10,692,273.000	102.266828	10,934,648.43	97.069780	10,378,965.88	-555,682.55	0.46
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	3,124,761.150	102.170788	3,192,593.09	100.154420	3,129,586.41	-63,006.68	0.14
Original Face:		Base	15,000,000.000	102.170788	3,192,593.09	100.154420	3,129,586.41	-63,006.68	0.14
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	5,641,218.330	105.097408	5,928,774.22	102.355090	5,774,074.10	-154,700.12	0.26
Original Face:		Base	11,000,000.000	105.097408	5,928,774.22	102.355090	5,774,074.10	-154,700.12	0.26
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,543,566.310	103.420807	1,596,368.74	101.066880	1,560,034.31	-36,334.43	0.07
Original Face:		Base	2,304,044.000	103.420807	1,596,368.74	101.066880	1,560,034.31	-36,334.43	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	5,298,569.810	103.931813	5,506,899.67	100.830360	5,342,567.01	-164,332.66	0.24
Original Face:		Base	6,976,000.000	103.931813	5,506,899.67	100.830360	5,342,567.01	-164,332.66	0.24
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	2,699,314.040	101.336106	2,735,379.73	99.858130	2,695,484.52	-39,895.21	0.12
Original Face:		Base	3,479,000.000	101.336106	2,735,379.73	99.858130	2,695,484.52	-39,895.21	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	3,966,381.300	101.602356	4,029,936.83	100.037130	3,967,854.02	-62,082.81	0.18
Original Face:		Base	5,000,000.000	101.602356	4,029,936.83	100.037130	3,967,854.02	-62,082.81	0.18
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	1,933,236.060	101.849048	1,968,982.52	100.366880	1,940,328.72	-28,653.80	0.09
Original Face:		Base	3,000,000.000	101.849048	1,968,982.52	100.366880	1,940,328.72	-28,653.80	0.09
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.000000	25 Jan 2039		
		Local	1,968,713.890	100.751377	1,983,506.36	100.443380	1,977,442.77	-6,063.59	0.09
Original Face:		Base	2,645,000.000	100.751377	1,983,506.36	100.443380	1,977,442.77	-6,063.59	0.09
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	5,068,397.340	100.969278	5,117,524.18	99.909780	5,063,824.63	-53,699.55	0.22
Original Face:		Base	6,000,000.000	100.969278	5,117,524.18	99.909780	5,063,824.63	-53,699.55	0.22
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	5,375,354.680	101.862959	5,475,495.35	102.544060	5,512,106.93	36,611.58	0.24
Original Face:		Base	5,729,287.000	101.862959	5,475,495.35	102.544060	5,512,106.93	36,611.58	0.24
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	9,935,736.800	99.036826	9,840,038.40	100.249874	9,960,563.62	120,525.22	0.44
Original Face:		Base	10,000,000.000	99.036826	9,840,038.40	100.249874	9,960,563.62	120,525.22	0.44
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	4,967,868.400	99.859388	4,960,882.99	98.642150	4,900,412.20	-60,470.79	0.22
Original Face:		Base	5,000,000.000	99.859388	4,960,882.99	98.642150	4,900,412.20	-60,470.79	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	266,579.400	99.863917	266,216.63	107.292117	286,018.68	19,802.05	0.01
Original Face:		Base	6,625,000.000	99.863917	266,216.63	107.292117	286,018.68	19,802.05	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.500000	01 May 2019		
		Local	255.800	100.003909	255.81	100.186066	256.28	0.47	0.00
Original Face:		Base	5,000,000.000	100.003909	255.81	100.186066	256.28	0.47	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	262,436.820	99.935584	262,267.77	110.027186	288,751.85	26,484.08	0.01
Original Face:		Base	6,000,000.000	99.935584	262,267.77	110.027186	288,751.85	26,484.08	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
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	1,432,396.200	101.432713	1,452,918.32	100.727050	1,442,810.44	-10,107.88	0.06
Original Face:		Base	5,000,000.000	101.432713	1,452,918.32	100.727050	1,442,810.44	-10,107.88	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	5,000,000.000	101.863632	5,093,181.60	101.934260	5,096,713.00	3,531.40	0.23
Original Face:		Base	5,000,000.000	101.863632	5,093,181.60	101.934260	5,096,713.00	3,531.40	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	749,608.740	104.196511	781,066.15	102.889940	771,271.98	-9,794.17	0.03
Original Face:		Base	7,703,000.000	104.196511	781,066.15	102.889940	771,271.98	-9,794.17	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	1,224,320.200	103.149525	1,262,880.47	104.980370	1,285,295.88	22,415.41	0.06
Original Face:		Base	10,000,000.000	103.149525	1,262,880.47	104.980370	1,285,295.88	22,415.41	0.06
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	1,165,113.200	102.924884	1,199,191.41	101.147010	1,178,477.16	-20,714.25	0.05
Original Face:		Base	10,000,000.000	102.924884	1,199,191.41	101.147010	1,178,477.16	-20,714.25	0.05
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	3,132,927.200	102.622713	3,215,094.88	98.322650	3,080,377.05	-134,717.83	0.14
Original Face:		Base	13,000,000.000	102.622713	3,215,094.88	98.322650	3,080,377.05	-134,717.83	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	668,086.770	100.809128	673,492.45	99.389590	664,008.70	-9,483.75	0.03
Original Face:		Base	3,000,000.000	100.809128	673,492.45	99.389590	664,008.70	-9,483.75	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,757,757.200	106.787791	1,877,070.08	103.833620	1,825,142.93	-51,927.15	0.08
Original Face:		Base	5,000,000.000	106.787791	1,877,070.08	103.833620	1,825,142.93	-51,927.15	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	4,452,058.880	103.770730	4,619,934.02	102.381400	4,558,080.21	-61,853.81	0.20
Original Face:		Base	8,000,000.000	103.770730	4,619,934.02	102.381400	4,558,080.21	-61,853.81	0.20
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.730000	25 Jul 2019		
		Local	1,010,773.280	99.926263	1,010,027.97	99.692130	1,007,661.41	-2,366.56	0.04
Original Face:		Base	2,500,000.000	99.926263	1,010,027.97	99.692130	1,007,661.41	-2,366.56	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
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	2,500,676.600	102.266485	2,557,354.06	98.567030	2,464,842.65	-92,511.41	0.11
Original Face:		Base	5,000,000.000	102.266485	2,557,354.06	98.567030	2,464,842.65	-92,511.41	0.11
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	1,337,479.800	103.874514	1,389,300.64	99.685760	1,333,276.90	-56,023.74	0.06
Original Face:		Base	5,000,000.000	103.874514	1,389,300.64	99.685760	1,333,276.90	-56,023.74	0.06
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	2,022,026.850	100.816563	2,038,537.97	99.532240	2,012,568.62	-25,969.35	0.09
Original Face:		Base	5,000,000.000	100.816563	2,038,537.97	99.532240	2,012,568.62	-25,969.35	0.09
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	2,277,194.050	103.789168	2,363,480.76	100.807590	2,295,584.44	-67,896.32	0.10
Original Face:		Base	5,000,000.000	103.789168	2,363,480.76	100.807590	2,295,584.44	-67,896.32	0.10
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.591551	6,317,149.41	99.239420	6,232,235.58	-84,913.83	0.28
Original Face:		Base	6,280,000.000	100.591551	6,317,149.41	99.239420	6,232,235.58	-84,913.83	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	4,754,335.490	104.314168	4,959,445.50	101.572850	4,829,114.06	-130,331.44	0.21
Original Face:		Base	8,090,000.000	104.314168	4,959,445.50	101.572850	4,829,114.06	-130,331.44	0.21
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,801,661.760	104.062206	1,874,848.98	101.732080	1,832,867.98	-41,981.00	0.08
Original Face:		Base	3,000,000.000	104.062206	1,874,848.98	101.732080	1,832,867.98	-41,981.00	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	2,250,209.350	104.782168	2,357,818.14	101.922820	2,293,476.83	-64,341.31	0.10
Original Face:		Base	5,000,000.000	104.782168	2,357,818.14	101.922820	2,293,476.83	-64,341.31	0.10
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	1,736,649.350	101.806851	1,768,028.01	100.912690	1,752,499.57	-15,528.44	0.08
Original Face:		Base	5,000,000.000	101.806851	1,768,028.01	100.912690	1,752,499.57	-15,528.44	0.08
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	409,560.860	100.947227	413,440.33	99.394180	407,079.66	-6,360.67	0.02
Original Face:		Base	1,000,000.000	100.947227	413,440.33	99.394180	407,079.66	-6,360.67	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
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	1,604,941.750	101.290005	1,625,645.58	99.529440	1,597,389.54	-28,256.04	0.07
Original Face:		Base	5,000,000.000	101.290005	1,625,645.58	99.529440	1,597,389.54	-28,256.04	0.07
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	3,108,255.680	102.115114	3,173,998.83	100.985920	3,138,900.59	-35,098.24	0.14
Original Face:		Base	7,500,000.000	102.115114	3,173,998.83	100.985920	3,138,900.59	-35,098.24	0.14
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	4,558,884.600	102.662781	4,680,277.73	101.124870	4,610,166.13	-70,111.60	0.20
Original Face:		Base	10,000,000.000	102.662781	4,680,277.73	101.124870	4,610,166.13	-70,111.60	0.20
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	2,245,868.250	101.843495	2,287,270.71	101.364740	2,276,518.51	-10,752.20	0.10
Original Face:		Base	5,000,000.000	101.843495	2,287,270.71	101.364740	2,276,518.51	-10,752.20	0.10
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	1,774,144.950	102.086892	1,811,169.44	100.408860	1,781,398.72	-29,770.72	0.08
Original Face:		Base	5,000,000.000	102.086892	1,811,169.44	100.408860	1,781,398.72	-29,770.72	0.08
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.000000	15 Jul 2041		
		Local	467,628.120	103.242252	482,789.80	99.818940	466,781.43	-16,008.37	0.02
Original Face:		Base	6,185,000.000	103.242252	482,789.80	99.818940	466,781.43	-16,008.37	0.02
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	2,202,381.960	102.903496	2,266,328.04	100.348730	2,210,062.33	-56,265.71	0.10
Original Face:		Base	6,000,000.000	102.903496	2,266,328.04	100.348730	2,210,062.33	-56,265.71	0.10
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.841586	1,764,299.58	100.716080	1,797,758.86	33,459.28	0.08
Original Face:		Base	1,784,977.000	98.841586	1,764,299.58	100.716080	1,797,758.86	33,459.28	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	3,819,979.300	101.491246	3,876,944.57	100.613140	3,843,401.12	-33,543.45	0.17
Original Face:		Base	10,000,000.000	101.491246	3,876,944.57	100.613140	3,843,401.12	-33,543.45	0.17
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	3,187,330.720	102.049187	3,252,645.10	100.800400	3,212,842.12	-39,802.98	0.14
Original Face:		Base	5,183,921.000	102.049187	3,252,645.10	100.800400	3,212,842.12	-39,802.98	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	1,668,259.850	102.683583	1,713,028.99	100.530700	1,677,113.31	-35,915.68	0.07
Original Face:		Base	5,000,000.000	102.683583	1,713,028.99	100.530700	1,677,113.31	-35,915.68	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,781,948.900	101.265503	1,804,499.52	99.165000	1,767,069.63	-37,429.89	0.08
Original Face:		Base	5,000,000.000	101.265503	1,804,499.52	99.165000	1,767,069.63	-37,429.89	0.08
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	6,961,455.360	102.527877	7,137,432.39	100.133730	6,970,764.91	-166,667.48	0.31
Original Face:		Base	14,550,000.000	102.527877	7,137,432.39	100.133730	6,970,764.91	-166,667.48	0.31
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	3,759,986.300	102.736867	3,862,892.12	100.138070	3,765,177.71	-97,714.41	0.17
Original Face:		Base	10,000,000.000	102.736867	3,862,892.12	100.138070	3,765,177.71	-97,714.41	0.17
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	5,000,000.000	105.089537	5,254,476.86	102.634520	5,131,726.00	-122,750.86	0.23
Original Face:		Base	5,000,000.000	105.089537	5,254,476.86	102.634520	5,131,726.00	-122,750.86	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	2,154,179.460	103.886562	2,237,902.99	101.047070	2,176,735.23	-61,167.76	0.10
Original Face:		Base	3,000,000.000	103.886562	2,237,902.99	101.047070	2,176,735.23	-61,167.76	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	2,599,711.550	103.309494	2,685,748.84	101.986380	2,651,351.70	-34,397.14	0.12
Original Face:		Base	5,000,000.000	103.309494	2,685,748.84	101.986380	2,651,351.70	-34,397.14	0.12
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,785,807.320	103.534474	1,848,926.21	101.060730	1,804,749.91	-44,176.30	0.08
Original Face:		Base	2,579,263.000	103.534474	1,848,926.21	101.060730	1,804,749.91	-44,176.30	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	2,620,529.850	102.500455	2,686,055.03	101.436270	2,658,167.73	-27,887.30	0.12
Original Face:		Base	5,000,000.000	102.500455	2,686,055.03	101.436270	2,658,167.73	-27,887.30	0.12
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	2,783,248.700	103.001272	2,866,781.56	100.330890	2,792,458.19	-74,323.37	0.12
Original Face:		Base	5,000,000.000	103.001272	2,866,781.56	100.330890	2,792,458.19	-74,323.37	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
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		4,008,624.850	Local	101.974291	4,087,766.78	100.155390	4,014,853.85	-72,912.93	0.18
	Original Face:	5,000,000.000	Base	101.974291	4,087,766.78	100.155390	4,014,853.85	-72,912.93	0.18
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		3,798,481.680	Local	103.898027	3,946,547.51	101.704490	3,863,226.42	-83,321.09	0.17
	Original Face:	6,000,000.000	Base	103.898027	3,946,547.51	101.704490	3,863,226.42	-83,321.09	0.17
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		2,832,670.540	Local	99.832986	2,827,939.58	101.974950	2,888,614.37	60,674.79	0.13
	Original Face:	3,650,000.000	Base	99.832986	2,827,939.58	101.974950	2,888,614.37	60,674.79	0.13
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		3,463,702.250	Local	103.207656	3,574,805.92	101.774250	3,525,156.99	-49,648.93	0.16
	Original Face:	5,000,000.000	Base	103.207656	3,574,805.92	101.774250	3,525,156.99	-49,648.93	0.16
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		2,000,000.000	Local	99.842644	1,996,852.88	100.208403	2,004,168.06	7,315.18	0.09
			Base	99.842644	1,996,852.88	100.208403	2,004,168.06	7,315.18	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		949,935.190	Local	102.310000	971,878.69	100.966920	959,120.30	-12,758.39	0.04
	Original Face:	1,104,000.000	Base	102.310000	971,878.69	100.966920	959,120.30	-12,758.39	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		4,575,072.800	Local	104.027190	4,759,319.69	104.822240	4,795,693.79	36,374.10	0.21
	Original Face:	5,000,000.000	Base	104.027190	4,759,319.69	104.822240	4,795,693.79	36,374.10	0.21
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		5,527,050.900	Local	103.382946	5,714,028.07	104.833260	5,794,187.64	80,159.57	0.26
	Original Face:	6,000,000.000	Base	103.382946	5,714,028.07	104.833260	5,794,187.64	80,159.57	0.26
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		8,552,559.260	Local	104.690689	8,953,733.19	103.289460	8,833,892.28	-119,840.91	0.39
	Original Face:	9,629,000.000	Base	104.690689	8,953,733.19	103.289460	8,833,892.28	-119,840.91	0.39
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		4,447,087.300	Local	100.655105	4,476,220.39	99.611460	4,429,808.59	-46,411.80	0.20
	Original Face:	5,000,000.000	Base	100.655105	4,476,220.39	99.611460	4,429,808.59	-46,411.80	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
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	5,492,060.220	99.333560	5,455,458.94	99.805350	5,481,369.92	25,910.98	0.24
Original Face:		Base	6,000,000.000	99.333560	5,455,458.94	99.805350	5,481,369.92	25,910.98	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	8,798,428.400	113.390395	9,976,572.68	115.975610	10,204,031.01	227,458.33	0.45
Original Face:		Base	10,000,000.000	113.390395	9,976,572.68	115.975610	10,204,031.01	227,458.33	0.45
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	10,668,265.270	105.320805	11,235,902.90	105.852260	11,292,599.89	56,696.99	0.50
Original Face:		Base	11,739,000.000	105.320805	11,235,902.90	105.852260	11,292,599.89	56,696.99	0.50
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	13,232,777.250	100.560890	13,306,998.63	102.257400	13,531,493.96	224,495.33	0.60
Original Face:		Base	15,000,000.000	100.560890	13,306,998.63	102.257400	13,531,493.96	224,495.33	0.60
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
		Local	4,489,279.850	103.739517	4,657,157.22	102.836800	4,616,631.74	-40,525.48	0.20
Original Face:		Base	5,000,000.000	103.739517	4,657,157.22	102.836800	4,616,631.74	-40,525.48	0.20
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,157,836.630	102.979927	4,281,737.13	104.372720	4,339,647.18	57,910.05	0.19
Original Face:		Base	4,396,000.000	102.979927	4,281,737.13	104.372720	4,339,647.18	57,910.05	0.19
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
		Local	4,577,335.050	102.164508	4,676,411.83	101.966150	4,667,332.32	-9,079.51	0.21
Original Face:		Base	5,000,000.000	102.164508	4,676,411.83	101.966150	4,667,332.32	-9,079.51	0.21
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
		Local	4,330,618.600	103.428231	4,479,082.19	103.403990	4,478,032.42	-1,049.77	0.20
Original Face:		Base	5,000,000.000	103.428231	4,479,082.19	103.403990	4,478,032.42	-1,049.77	0.20
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,605,750.970	104.904338	4,831,632.56	106.729890	4,915,712.94	84,080.38	0.22
Original Face:		Base	4,774,000.000	104.904338	4,831,632.56	106.729890	4,915,712.94	84,080.38	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,862,361.200	104.252574	2,984,085.23	103.501455	2,962,585.49	-21,499.74	0.13
Original Face:		Base	10,000,000.000	104.252574	2,984,085.23	103.501455	2,962,585.49	-21,499.74	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
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	1,387,810.690	102.605809	1,423,974.39	102.370819	1,420,713.17	-3,261.22	0.06
Original Face:		Base	7,000,000.000	102.605809	1,423,974.39	102.370819	1,420,713.17	-3,261.22	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.551000	01 Nov 2035		
		Local	837,673.950	103.448073	866,557.56	104.494379	875,322.19	8,764.63	0.04
Original Face:		Base	5,000,000.000	103.448073	866,557.56	104.494379	875,322.19	8,764.63	0.04
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	4,468,064.800	105.923096	4,732,712.55	105.948987	4,733,869.39	1,156.84	0.21
Original Face:		Base	20,000,000.000	105.923096	4,732,712.55	105.948987	4,733,869.39	1,156.84	0.21
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.408000	01 May 2036		
		Local	942,229.650	103.595828	976,110.61	104.400849	983,695.75	7,585.14	0.04
Original Face:		Base	5,000,000.000	103.595828	976,110.61	104.400849	983,695.75	7,585.14	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.423000	01 Oct 2037		
		Local	488,019.560	106.751035	520,965.93	104.482909	509,897.03	-11,068.90	0.02
Original Face:		Base	4,000,000.000	106.751035	520,965.93	104.482909	509,897.03	-11,068.90	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	2,568,046.320	104.545711	2,684,782.29	103.624975	2,661,137.36	-23,644.93	0.12
Original Face:		Base	8,000,000.000	104.545711	2,684,782.29	103.624975	2,661,137.36	-23,644.93	0.12
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381000	01 Jun 2021		
		Local	2,348,591.600	104.203279	2,447,309.45	103.494251	2,430,657.29	-16,652.16	0.11
Original Face:		Base	5,000,000.000	104.203279	2,447,309.45	103.494251	2,430,657.29	-16,652.16	0.11
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.575000	01 Aug 2037		
		Local	194,881.900	107.025414	208,573.16	103.920924	202,523.07	-6,050.09	0.01
Original Face:		Base	5,000,000.000	107.025414	208,573.16	103.920924	202,523.07	-6,050.09	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705000	01 Apr 2023		
		Local	4,254,510.740	103.396818	4,399,028.74	100.368403	4,270,184.49	-128,844.25	0.19
Original Face:		Base	4,950,000.000	103.396818	4,399,028.74	100.368403	4,270,184.49	-128,844.25	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436000	01 Feb 2023		
		Local	5,074,826.190	102.305778	5,191,840.40	99.534823	5,051,219.27	-140,621.13	0.22
Original Face:		Base	6,575,000.000	102.305778	5,191,840.40	99.534823	5,051,219.27	-140,621.13	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
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,906,113.240	102.497928	1,953,726.57	100.903906	1,923,342.71	-30,383.86	0.09
	Original Face:	Base	6,000,000.000	102.497928	1,953,726.57	100.903906	1,923,342.71	-30,383.86	0.09
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	2,551,854.700	104.187736	2,658,719.65	102.130261	2,606,215.87	-52,503.78	0.12
	Original Face:	Base	10,000,000.000	104.187736	2,658,719.65	102.130261	2,606,215.87	-52,503.78	0.12
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.500000	01 Nov 2027		
		Local	1,809,676.900	100.637666	1,821,216.59	99.510858	1,800,825.01	-20,391.58	0.08
	Original Face:	Base	5,000,000.000	100.637666	1,821,216.59	99.510858	1,800,825.01	-20,391.58	0.08
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563000	01 Jan 2021		
		Local	4,394,529.500	101.664242	4,467,665.12	101.326387	4,452,817.97	-14,847.15	0.20
	Original Face:	Base	10,000,000.000	101.664242	4,467,665.12	101.326387	4,452,817.97	-14,847.15	0.20
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	2,811,145.020	104.678298	2,942,658.76	102.397273	2,878,535.84	-64,122.92	0.13
	Original Face:	Base	6,000,000.000	104.678298	2,942,658.76	102.397273	2,878,535.84	-64,122.92	0.13
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	3,976,210.150	105.160805	4,181,414.60	101.850283	4,049,781.29	-131,633.31	0.18
	Original Face:	Base	6,750,000.000	105.160805	4,181,414.60	101.850283	4,049,781.29	-131,633.31	0.18
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,481,109.900	100.480327	3,497,830.62	99.078333	3,449,025.66	-48,804.96	0.15
	Original Face:	Base	5,000,000.000	100.480327	3,497,830.62	99.078333	3,449,025.66	-48,804.96	0.15
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	4,106,892.300	102.872746	4,224,872.88	103.209051	4,238,684.57	13,811.69	0.19
	Original Face:	Base	7,000,000.000	102.872746	4,224,872.88	103.209051	4,238,684.57	13,811.69	0.19
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.500000	01 Sep 2030		
		Local	3,437,058.150	101.247903	3,479,949.31	99.275878	3,412,169.66	-67,779.65	0.15
	Original Face:	Base	5,000,000.000	101.247903	3,479,949.31	99.275878	3,412,169.66	-67,779.65	0.15
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.760000	01 May 2025		
		Local	4,685,293.170	99.277256	4,651,430.51	100.631204	4,714,866.93	63,436.42	0.21
	Original Face:	Base	4,920,000.000	99.277256	4,651,430.51	100.631204	4,714,866.93	63,436.42	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
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,500,000.000	99.377917	8,447,122.98	98.097042	8,338,248.57	-108,874.41	0.37
Original Face:		Base	8,500,000.000	99.377917	8,447,122.98	98.097042	8,338,248.57	-108,874.41	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.719903	5,601,266.96	100.123193	5,623,919.75	22,652.79	0.25
Original Face:		Base	5,617,000.000	99.719903	5,601,266.96	100.123193	5,623,919.75	22,652.79	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	2,804,674.280	101.296722	2,841,043.11	99.509753	2,790,924.45	-50,118.66	0.12
Original Face:		Base	8,125,000.000	101.296722	2,841,043.11	99.509753	2,790,924.45	-50,118.66	0.12
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	2,578,617.150	101.327225	2,612,841.20	98.234724	2,533,097.44	-79,743.76	0.11
Original Face:		Base	5,948,304.000	101.327225	2,612,841.20	98.234724	2,533,097.44	-79,743.76	0.11
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.500000	01 Jan 2030		
		Local	3,153,136.920	101.263614	3,192,980.41	99.077872	3,124,060.96	-68,919.45	0.14
Original Face:		Base	6,000,000.000	101.263614	3,192,980.41	99.077872	3,124,060.96	-68,919.45	0.14
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	5,151,074.670	102.354704	5,272,367.22	100.081680	5,155,282.07	-117,085.15	0.23
Original Face:		Base	7,922,201.000	102.354704	5,272,367.22	100.081680	5,155,282.07	-117,085.15	0.23
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.500000	01 Jul 2031		
		Local	4,231,377.600	100.710461	4,261,439.90	99.077229	4,192,331.67	-69,108.23	0.19
Original Face:		Base	6,000,000.000	100.710461	4,261,439.90	99.077229	4,192,331.67	-69,108.23	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	2,896,036.500	102.385793	2,965,129.93	102.394700	2,965,387.89	257.96	0.13
Original Face:		Base	6,000,000.000	102.385793	2,965,129.93	102.394700	2,965,387.89	257.96	0.13
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	5,784,378.510	104.760779	6,059,759.99	104.108079	6,022,005.35	-37,754.64	0.27
Original Face:		Base	11,523,254.000	104.760779	6,059,759.99	104.108079	6,022,005.35	-37,754.64	0.27
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.000000	25 Feb 2020		
		Local	230.510	100.694113	232.11	99.904120	230.29	-1.82	0.00
Original Face:		Base	10,127,769.000	100.694113	232.11	99.904120	230.29	-1.82	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
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	47,466.700	99.881159	47,410.29	101.165800	48,020.07	609.78	0.00
Original Face:		Base	5,000,000.000	99.881159	47,410.29	101.165800	48,020.07	609.78	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	4,414,581.520	117.905270	5,205,024.24	120.694430	5,328,154.00	123,129.76	0.24
Original Face:		Base	41,000,000.000	117.905270	5,205,024.24	120.694430	5,328,154.00	123,129.76	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	263,215.450	101.566918	267,339.82	111.823590	294,336.97	26,997.15	0.01
Original Face:		Base	5,000,000.000	101.566918	267,339.82	111.823590	294,336.97	26,997.15	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	2,109,896.080	109.443024	2,309,134.07	109.749170	2,315,593.44	6,459.37	0.10
Original Face:		Base	5,855,000.000	109.443024	2,309,134.07	109.749170	2,315,593.44	6,459.37	0.10
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.039880	25 Sep 2039		
		Local	716,202.300	105.134414	752,975.09	110.784440	793,440.71	40,465.62	0.04
Original Face:		Base	5,000,000.000	105.134414	752,975.09	110.784440	793,440.71	40,465.62	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	26,794.920	101.609074	27,226.07	100.271120	26,867.57	-358.50	0.00
Original Face:		Base	6,000,000.000	101.609074	27,226.07	100.271120	26,867.57	-358.50	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.571360	25 Aug 2039		
		Local	1,928,641.000	102.755942	1,981,793.23	109.413840	2,110,200.18	128,406.95	0.09
Original Face:		Base	10,000,000.000	102.755942	1,981,793.23	109.413840	2,110,200.18	128,406.95	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	17,755.500	101.985920	18,108.11	99.956140	17,747.71	-360.40	0.00
Original Face:		Base	6,000,000.000	101.985920	18,108.11	99.956140	17,747.71	-360.40	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	6,009,341.040	102.687466	6,170,840.05	104.859700	6,301,376.99	130,536.94	0.28
Original Face:		Base	8,609,641.000	102.687466	6,170,840.05	104.859700	6,301,376.99	130,536.94	0.28
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	5,000,000.000	99.514020	4,975,700.98	100.072900	5,003,645.00	27,944.02	0.22
Original Face:		Base	5,000,000.000	99.514020	4,975,700.98	100.072900	5,003,645.00	27,944.02	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	213,431.700	102.906461	219,635.01	100.517870	214,537.00	-5,098.01	0.01
Original Face:		Base	5,000,000.000	102.906461	219,635.01	100.517870	214,537.00	-5,098.01	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.046890	25 Oct 2040		
		Local	1,145,320.600	108.512176	1,242,812.31	111.201400	1,273,612.54	30,800.23	0.06
Original Face:		Base	5,000,000.000	108.512176	1,242,812.31	111.201400	1,273,612.54	30,800.23	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,242,176.630	99.628198	1,237,558.19	108.247206	1,344,621.50	107,063.31	0.06
Original Face:		Base	11,959,998.000	99.628198	1,237,558.19	108.247206	1,344,621.50	107,063.31	0.06
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	9,493.600	100.055932	9,498.91	101.934434	9,677.25	178.34	0.00
Original Face:		Base	10,000,000.000	100.055932	9,498.91	101.934434	9,677.25	178.34	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	10,615.330	100.920367	10,713.03	101.766755	10,802.88	89.85	0.00
Original Face:		Base	3,640,000.000	100.920367	10,713.03	101.766755	10,802.88	89.85	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	14,278.880	100.197004	14,307.01	102.939621	14,698.62	391.61	0.00
Original Face:		Base	4,300,000.000	100.197004	14,307.01	102.939621	14,698.62	391.61	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	200,617.400	99.345495	199,304.35	107.198170	215,058.18	15,753.83	0.01
Original Face:		Base	5,000,000.000	99.345495	199,304.35	107.198170	215,058.18	15,753.83	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	225,903.020	100.627521	227,320.61	110.038265	248,579.76	21,259.15	0.01
Original Face:		Base	6,500,000.000	100.627521	227,320.61	110.038265	248,579.76	21,259.15	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	466,076.160	100.148862	466,769.97	110.022118	512,786.86	46,016.89	0.02
Original Face:		Base	8,000,000.000	100.148862	466,769.97	110.022118	512,786.86	46,016.89	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	308,203.030	100.489006	309,710.16	107.144364	330,222.18	20,512.02	0.01
Original Face:		Base	5,457,127.000	100.489006	309,710.16	107.144364	330,222.18	20,512.02	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
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	351,515.700	100.549571	353,447.53	108.236696	380,468.98	27,021.45	0.02
Original Face:		Base	5,000,000.000	100.549571	353,447.53	108.236696	380,468.98	27,021.45	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	916,488.550	101.008951	925,735.47	110.036617	1,008,473.00	82,737.53	0.04
Original Face:		Base	10,547,657.000	101.008951	925,735.47	110.036617	1,008,473.00	82,737.53	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	682,378.030	100.565717	686,238.36	109.982305	750,495.09	64,256.73	0.03
Original Face:		Base	17,500,000.000	100.565717	686,238.36	109.982305	750,495.09	64,256.73	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	260,248.760	103.530749	269,437.49	110.001230	286,276.84	16,839.35	0.01
Original Face:		Base	9,397,749.000	103.530749	269,437.49	110.001230	286,276.84	16,839.35	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	10,577,360.520	105.633726	11,173,260.08	103.178920	10,913,606.35	-259,653.73	0.48
Original Face:		Base	15,243,777.000	105.633726	11,173,260.08	103.178920	10,913,606.35	-259,653.73	0.48
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	4,032,833.870	100.660265	4,059,461.25	98.161742	3,958,699.98	-100,761.27	0.18
Original Face:		Base	4,744,826.000	100.660265	4,059,461.25	98.161742	3,958,699.98	-100,761.27	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	3,679,938.370	100.688160	3,705,262.23	98.161761	3,612,292.31	-92,969.92	0.16
Original Face:		Base	4,166,154.000	100.688160	3,705,262.23	98.161761	3,612,292.31	-92,969.92	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	8,506,210.400	102.641604	8,730,910.80	101.131492	8,602,457.49	-128,453.31	0.38
Original Face:		Base	10,000,000.000	102.641604	8,730,910.80	101.131492	8,602,457.49	-128,453.31	0.38
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	8,990,620.700	108.506687	9,755,424.69	105.040624	9,443,804.08	-311,620.61	0.42
Original Face:		Base	9,938,165.000	108.506687	9,755,424.69	105.040624	9,443,804.08	-311,620.61	0.42
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	6,480,984.430	108.505112	7,032,199.44	105.040592	6,807,664.41	-224,535.03	0.30
Original Face:		Base	6,864,195.000	108.505112	7,032,199.44	105.040592	6,807,664.41	-224,535.03	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
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	3,027,035.840	107.272562	3,247,178.89	107.268310	3,247,050.19	-128.70	0.14
	Original Face:	Base	3,075,747.000	107.272562	3,247,178.89	107.268310	3,247,050.19	-128.70	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	8,153,079.790	107.272562	8,746,017.56	107.109112	8,732,691.36	-13,326.20	0.39
	Original Face:	Base	8,825,385.000	107.272562	8,746,017.56	107.109112	8,732,691.36	-13,326.20	0.39
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	11,494,819.290	105.578455	12,136,052.58	105.029507	12,072,952.03	-63,100.55	0.54
	Original Face:	Base	11,668,342.000	105.578455	12,136,052.58	105.029507	12,072,952.03	-63,100.55	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	7,698,290.200	99.813683	7,683,946.99	100.675600	7,750,299.85	66,352.86	0.34
	Original Face:	Base	10,000,000.000	99.813683	7,683,946.99	100.675600	7,750,299.85	66,352.86	0.34
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	4,172,799.660	100.769354	4,204,903.25	99.078485	4,134,346.69	-70,556.56	0.18
	Original Face:	Base	6,000,000.000	100.769354	4,204,903.25	99.078485	4,134,346.69	-70,556.56	0.18
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	1,169,984.540	105.332078	1,232,369.03	108.759858	1,272,473.52	40,104.49	0.06
	Original Face:	Base	9,100,000.000	105.332078	1,232,369.03	108.759858	1,272,473.52	40,104.49	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	857,119.370	101.315229	868,392.45	103.430363	886,521.68	18,129.23	0.04
	Original Face:	Base	7,060,000.000	101.315229	868,392.45	103.430363	886,521.68	18,129.23	0.04
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	798,947.040	103.021537	823,087.52	103.003614	822,944.33	-143.19	0.04
	Original Face:	Base	6,000,000.000	103.021537	823,087.52	103.003614	822,944.33	-143.19	0.04
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,774,522.150	104.347385	1,851,667.46	103.872736	1,843,244.71	-8,422.75	0.08
	Original Face:	Base	5,000,000.000	104.347385	1,851,667.46	103.872736	1,843,244.71	-8,422.75	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,774,928.780	103.663673	3,913,229.84	99.339275	3,749,986.88	-163,242.96	0.17
	Original Face:	Base	7,000,000.000	103.663673	3,913,229.84	99.339275	3,749,986.88	-163,242.96	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
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.500000	01 Jun 2028		
		Local	2,054,139.150	101.244794	2,079,708.95	99.509907	2,044,071.96	-35,636.99	0.09
Original Face:		Base	5,000,000.000	101.244794	2,079,708.95	99.509907	2,044,071.96	-35,636.99	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	397,067.300	101.201406	401,837.69	102.985187	408,920.50	7,082.81	0.02
Original Face:		Base	7,000,000.000	101.201406	401,837.69	102.985187	408,920.50	7,082.81	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,340,933.900	106.081027	1,422,476.45	103.735054	1,391,018.51	-31,457.94	0.06
Original Face:		Base	6,100,000.000	106.081027	1,422,476.45	103.735054	1,391,018.51	-31,457.94	0.06
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.500000	01 Sep 2019		
		Local	48,289.380	100.296628	48,432.62	101.766755	49,142.54	709.92	0.00
Original Face:		Base	16,114,886.000	100.296628	48,432.62	101.766755	49,142.54	709.92	0.00
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	4,238,231.010	102.024250	4,324,023.40	100.288532	4,250,459.66	-73,563.74	0.19
Original Face:		Base	9,500,000.000	102.024250	4,324,023.40	100.288532	4,250,459.66	-73,563.74	0.19
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	2,038,020.700	102.998980	2,099,140.53	102.399763	2,086,928.37	-12,212.16	0.09
Original Face:		Base	5,000,000.000	102.998980	2,099,140.53	102.399763	2,086,928.37	-12,212.16	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,184,249.180	104.241826	3,319,319.49	104.107336	3,315,036.99	-4,282.50	0.15
Original Face:		Base	7,899,440.000	104.241826	3,319,319.49	104.107336	3,315,036.99	-4,282.50	0.15
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	3,636,637.440	106.446496	3,871,073.12	105.032218	3,819,640.96	-51,432.16	0.17
Original Face:		Base	8,000,000.000	106.446496	3,871,073.12	105.032218	3,819,640.96	-51,432.16	0.17
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	4,094,587.740	102.489038	4,196,503.58	100.566916	4,117,800.61	-78,702.97	0.18
Original Face:		Base	6,000,000.000	102.489038	4,196,503.58	100.566916	4,117,800.61	-78,702.97	0.18
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	3,706,760.600	102.605263	3,803,331.48	100.568115	3,727,819.26	-75,512.22	0.17
Original Face:		Base	5,000,000.000	102.605263	3,803,331.48	100.568115	3,727,819.26	-75,512.22	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
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	4,362,113.200	103.553974	4,517,141.59	103.207287	4,502,018.69	-15,122.90	0.20
	Original Face:	Base	5,000,000.000	103.553974	4,517,141.59	103.207287	4,502,018.69	-15,122.90	0.20
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.572000	01 Feb 2037		
		Local	654,964.600	103.207257	675,971.00	104.911290	687,131.81	11,160.81	0.03
	Original Face:	Base	5,000,000.000	103.207257	675,971.00	104.911290	687,131.81	11,160.81	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	640,422.990	106.321658	680,908.34	105.440322	675,264.06	-5,644.28	0.03
	Original Face:	Base	3,262,241.000	106.321658	680,908.34	105.440322	675,264.06	-5,644.28	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					4.334000	01 Jan 2037		
		Local	946,501.350	103.199392	976,783.64	104.876618	992,658.61	15,874.97	0.04
	Original Face:	Base	6,271,091.000	103.199392	976,783.64	104.876618	992,658.61	15,874.97	0.04
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	1,297,463.640	103.143791	1,338,253.19	102.130261	1,325,103.00	-13,150.19	0.06
	Original Face:	Base	12,000,000.000	103.143791	1,338,253.19	102.130261	1,325,103.00	-13,150.19	0.06
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.660407	4,983,020.33	129.055392	6,452,769.60	1,469,749.27	0.29
		Base		99.660407	4,983,020.33	129.055392	6,452,769.60	1,469,749.27	0.29
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	99.666670	5,681,000.19	51,359.56	0.25
	Original Face:	Base	5,700,000.000	98.765625	5,629,640.63	99.666670	5,681,000.19	51,359.56	0.25
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	98.685370	6,315,863.68	127,863.68	0.28
	Original Face:	Base	6,400,000.000	96.687500	6,188,000.00	98.685370	6,315,863.68	127,863.68	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	20,000,000.000	99.889405	19,977,881.08	99.895120	19,979,024.00	1,142.92	0.89
		Base		99.889405	19,977,881.08	99.895120	19,979,024.00	1,142.92	0.89
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.592130	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.100927	10,010,092.70	10,092.70	0.44
		Base		100.000000	10,000,000.00	100.100927	10,010,092.70	10,092.70	0.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.407750	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	98.875749	4,943,787.45	-56,212.55	0.22
		Base		100.000000	5,000,000.00	98.875749	4,943,787.45	-56,212.55	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.933291	4,996,664.56	99.125000	4,956,250.00	-40,414.56	0.22
		Base		99.933291	4,996,664.56	99.125000	4,956,250.00	-40,414.56	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.506207	25 Jul 2022		
		Local	5,000,000.000	99.368102	4,968,405.11	100.382650	5,019,132.50	50,727.39	0.22
Original Face:		Base	5,000,000.000	99.368102	4,968,405.11	100.382650	5,019,132.50	50,727.39	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	3,792,702.160	111.210862	4,217,896.75	112.179246	4,254,624.69	36,727.94	0.19
Original Face:		Base	8,707,929.000	111.210862	4,217,896.75	112.179246	4,254,624.69	36,727.94	0.19
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	11,151,747.080	105.965566	11,817,011.92	104.267712	11,627,671.53	-189,340.39	0.52
Original Face:		Base	11,805,572.000	105.965566	11,817,011.92	104.267712	11,627,671.53	-189,340.39	0.52
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	9,103,324.900	100.000000	9,103,324.90	101.629005	9,251,618.52	148,293.62	0.41
Original Face:		Base	10,000,000.000	100.000000	9,103,324.90	101.629005	9,251,618.52	148,293.62	0.41
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	2,091,570.780	109.596113	2,292,280.27	106.533011	2,228,213.33	-64,066.94	0.10
Original Face:		Base	6,000,000.000	109.596113	2,292,280.27	106.533011	2,228,213.33	-64,066.94	0.10
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,332,041.800	105.963494	4,590,382.84	104.145804	4,511,639.76	-78,743.08	0.20
Original Face:		Base	5,682,660.000	105.963494	4,590,382.84	104.145804	4,511,639.76	-78,743.08	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,880,887.480	106.182677	4,120,830.23	104.794083	4,066,940.45	-53,889.78	0.18
Original Face:		Base	5,271,946.000	106.182677	4,120,830.23	104.794083	4,066,940.45	-53,889.78	0.18
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,993,925.980	105.957917	8,470,197.43	103.238202	8,252,785.45	-217,411.98	0.37
Original Face:		Base	8,934,236.000	105.957917	8,470,197.43	103.238202	8,252,785.45	-217,411.98	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	228,151.210	100.973254	230,371.70	110.491958	252,088.74	21,717.04	0.01
Original Face:		Base	7,000,000.000	100.973254	230,371.70	110.491958	252,088.74	21,717.04	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,834,213.440	104.658804	2,966,253.88	103.316316	2,928,204.91	-38,048.97	0.13
Original Face:		Base	22,821,698.000	104.658804	2,966,253.88	103.316316	2,928,204.91	-38,048.97	0.13
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	731,357.650	102.810651	751,913.56	101.187959	740,045.88	-11,867.68	0.03
Original Face:		Base	5,000,000.000	102.810651	751,913.56	101.187959	740,045.88	-11,867.68	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	5,247,896.080	101.232576	5,312,580.41	98.189947	5,152,906.38	-159,674.03	0.23
Original Face:		Base	13,640,889.000	101.232576	5,312,580.41	98.189947	5,152,906.38	-159,674.03	0.23
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,584,591.050	108.534802	1,719,832.76	104.580754	1,657,177.27	-62,655.49	0.07
Original Face:		Base	5,000,000.000	108.534802	1,719,832.76	104.580754	1,657,177.27	-62,655.49	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	5,060,651.100	106.594103	5,394,355.65	103.140043	5,219,557.72	-174,797.93	0.23
Original Face:		Base	10,000,000.000	106.594103	5,394,355.65	103.140043	5,219,557.72	-174,797.93	0.23
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679000	10 Aug 2043		
		Local	683,340.310	104.093384	711,312.05	100.212490	684,792.34	-26,519.71	0.03
Original Face:		Base	14,082,000.000	104.093384	711,312.05	100.212490	684,792.34	-26,519.71	0.03
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	211,962.350	100.916361	213,904.69	110.482434	234,181.16	20,276.47	0.01
Original Face:		Base	7,322,535.000	100.916361	213,904.69	110.482434	234,181.16	20,276.47	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	1,224,584.150	105.440225	1,291,204.28	107.176935	1,312,471.76	21,267.48	0.06
Original Face:		Base	8,800,000.000	105.440225	1,291,204.28	107.176935	1,312,471.76	21,267.48	0.06
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.610880	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.216206	9,821,620.60	-178,379.40	0.44
		Base		100.000000	10,000,000.00	98.216206	9,821,620.60	-178,379.40	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
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.442130	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.863465	9,986,346.50	-13,653.50	0.44
		Base		100.000000	10,000,000.00	99.863465	9,986,346.50	-13,653.50	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.684750	20 Apr 2020		
		Local	4,004,543.600	100.000000	4,004,543.60	100.005720	4,004,772.66	229.06	0.18
	Original Face:	Base	8,000,000.000	100.000000	4,004,543.60	100.005720	4,004,772.66	229.06	0.18
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	842,728.650	106.730766	899,450.74	101.813330	858,010.10	-41,440.64	0.04
	Original Face:	Base	2,500,000.000	106.730766	899,450.74	101.813330	858,010.10	-41,440.64	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	2,167,572.800	102.525784	2,222,321.01	100.551610	2,179,529.35	-42,791.66	0.10
	Original Face:	Base	10,000,000.000	102.525784	2,222,321.01	100.551610	2,179,529.35	-42,791.66	0.10
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,664,936.000	106.516392	3,903,757.61	101.712570	3,727,700.59	-176,057.02	0.17
	Original Face:	Base	8,000,000.000	106.516392	3,903,757.61	101.712570	3,727,700.59	-176,057.02	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.681880	20 Aug 2067		
		Local	1,588,847.300	100.000000	1,588,847.30	99.949430	1,588,043.82	-803.48	0.07
	Original Face:	Base	10,000,000.000	100.000000	1,588,847.30	99.949430	1,588,043.82	-803.48	0.07
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.629000	20 Apr 2067		
		Local	9,468,454.200	103.650147	9,814,066.72	101.821500	9,640,922.09	-173,144.63	0.43
	Original Face:	Base	10,000,000.000	103.650147	9,814,066.72	101.821500	9,640,922.09	-173,144.63	0.43
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	563,355.700	103.710968	584,261.65	101.824570	573,634.52	-10,627.13	0.03
	Original Face:	Base	10,000,000.000	103.710968	584,261.65	101.824570	573,634.52	-10,627.13	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.500000	20 Jul 2038		
		Local	51,930.050	103.007681	53,491.94	100.288240	52,079.73	-1,412.21	0.00
	Original Face:	Base	4,500,000.000	103.007681	53,491.94	100.288240	52,079.73	-1,412.21	0.00
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	1,618,728.350	102.432378	1,658,101.94	99.835600	1,616,067.16	-42,034.78	0.07
	Original Face:	Base	6,500,000.000	102.432378	1,658,101.94	99.835600	1,616,067.16	-42,034.78	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
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.709130	20 Jun 2063		
		Local	2,733,781.460	100.000000	2,733,781.46	99.791730	2,728,087.81	-5,693.65	0.12
Original Face:		Base	9,934,605.000	100.000000	2,733,781.46	99.791730	2,728,087.81	-5,693.65	0.12
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.496130	20 Dec 2066		
		Local	9,606,964.000	101.064546	9,709,234.58	101.667210	9,767,132.26	57,897.68	0.43
Original Face:		Base	10,000,000.000	101.064546	9,709,234.58	101.667210	9,767,132.26	57,897.68	0.43
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.714280	20 Aug 2034		
		Local	988,616.100	107.594966	1,063,701.16	109.660840	1,084,124.72	20,423.56	0.05
Original Face:		Base	5,000,000.000	107.594966	1,063,701.16	109.660840	1,084,124.72	20,423.56	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.012940	20 Apr 2037		
		Local	1,985,178.200	108.703893	2,157,965.99	109.481300	2,173,398.90	15,432.91	0.10
Original Face:		Base	10,000,000.000	108.703893	2,157,965.99	109.481300	2,173,398.90	15,432.91	0.10
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.260590	3,355,969.16	99.322700	3,227,987.75	-127,981.41	0.14
Original Face:		Base	3,250,000.000	103.260590	3,355,969.16	99.322700	3,227,987.75	-127,981.41	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	5,000,000.000	104.047225	5,202,361.27	99.180770	4,959,038.50	-243,322.77	0.22
Original Face:		Base	5,000,000.000	104.047225	5,202,361.27	99.180770	4,959,038.50	-243,322.77	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	941,766.610	102.616439	966,407.36	101.064950	951,795.95	-14,611.41	0.04
Original Face:		Base	6,500,000.000	102.616439	966,407.36	101.064950	951,795.95	-14,611.41	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.679956	1,993,599.11	96.188080	1,923,761.60	-69,837.51	0.09
Original Face:		Base	2,000,000.000	99.679956	1,993,599.11	96.188080	1,923,761.60	-69,837.51	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.475246	5,173,762.30	100.458370	5,022,918.50	-150,843.80	0.22
Original Face:		Base	5,000,000.000	103.475246	5,173,762.30	100.458370	5,022,918.50	-150,843.80	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	1,210,683.930	100.256094	1,213,784.42	98.696830	1,194,906.66	-18,877.76	0.05
Original Face:		Base	3,000,000.000	100.256094	1,213,784.42	98.696830	1,194,906.66	-18,877.76	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
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	4,650,096.480	100.296476	4,663,882.90	100.225190	4,660,568.03	-3,314.87	0.21
Original Face:		Base	12,000,000.000	100.296476	4,663,882.90	100.225190	4,660,568.03	-3,314.87	0.21
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.306090	5,228,457.62	102.186500	5,547,705.09	319,247.47	0.25
Original Face:		Base	5,429,000.000	96.306090	5,228,457.62	102.186500	5,547,705.09	319,247.47	0.25
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,343,728.500	99.882844	1,342,154.24	98.670860	1,325,868.47	-16,285.77	0.06
Original Face:		Base	5,000,000.000	99.882844	1,342,154.24	98.670860	1,325,868.47	-16,285.77	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	936,879.050	102.589788	961,142.23	100.995510	946,205.77	-14,936.46	0.04
Original Face:		Base	5,000,000.000	102.589788	961,142.23	100.995510	946,205.77	-14,936.46	0.04
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,272,262.040	102.693204	2,333,458.69	99.649040	2,264,287.31	-69,171.38	0.10
Original Face:		Base	3,000,000.000	102.693204	2,333,458.69	99.649040	2,264,287.31	-69,171.38	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	7,023,097.600	99.886553	7,015,130.12	97.392870	6,839,996.32	-175,133.80	0.30
Original Face:		Base	10,000,000.000	99.886553	7,015,130.12	97.392870	6,839,996.32	-175,133.80	0.30
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	5,035,945.000	102.070427	5,140,210.56	100.643780	5,068,365.41	-71,845.15	0.22
Original Face:		Base	5,879,850.000	102.070427	5,140,210.56	100.643780	5,068,365.41	-71,845.15	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.080160	20 Nov 2042		
		Local	3,138,349.600	114.356580	3,588,909.27	112.621260	3,534,448.86	-54,460.41	0.16
Original Face:		Base	5,010,613.000	114.356580	3,588,909.27	112.621260	3,534,448.86	-54,460.41	0.16
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	4,978,448.160	99.551482	4,956,118.91	100.171100	4,986,966.28	30,847.37	0.22
Original Face:		Base	6,000,000.000	99.551482	4,956,118.91	100.171100	4,986,966.28	30,847.37	0.22
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	11,171,737.730	102.236291	11,421,570.31	100.789090	11,259,892.80	-161,677.51	0.50
Original Face:		Base	13,484,830.000	102.236291	11,421,570.31	100.789090	11,259,892.80	-161,677.51	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		Local	4,290,518.200	100.471659	4,310,754.82	99.789390	4,281,481.94	-29,272.88	0.19
Original Face:		Base	5,000,000.000	100.471659	4,310,754.82	99.789390	4,281,481.94	-29,272.88	0.19
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		Local	8,573,278.500	101.386854	8,692,177.33	99.976580	8,571,270.64	-120,906.69	0.38
Original Face:		Base	10,000,000.000	101.386854	8,692,177.33	99.976580	8,571,270.64	-120,906.69	0.38
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	8,212,932.700	100.454414	8,250,253.39	101.101570	8,303,403.90	53,150.51	0.37
Original Face:		Base	10,000,000.000	100.454414	8,250,253.39	101.101570	8,303,403.90	53,150.51	0.37
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	9,057,184.200	98.006468	8,876,626.32	98.999000	8,966,521.79	89,895.47	0.40
Original Face:		Base	10,000,000.000	98.006468	8,876,626.32	98.999000	8,966,521.79	89,895.47	0.40
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.480120	20 Jun 2048		
		Local	9,270,423.500	106.778196	9,898,790.96	108.933440	10,098,591.22	199,800.26	0.45
Original Face:		Base	10,000,000.000	106.778196	9,898,790.96	108.933440	10,098,591.22	199,800.26	0.45
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.664100	20 Feb 2049		
		Local	9,803,468.030	104.860269	10,279,942.97	105.623697	10,354,785.37	74,842.40	0.46
Original Face:		Base	10,000,000.000	104.860269	10,279,942.97	105.623697	10,354,785.37	74,842.40	0.46
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.808313	4,990,415.63	102.237011	5,111,850.55	121,434.92	0.23
		Base		99.808313	4,990,415.63	102.237011	5,111,850.55	121,434.92	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	118.378023	11,837,802.30	123.036553	12,303,655.30	465,853.00	0.55
		Base		118.378023	11,837,802.30	123.036553	12,303,655.30	465,853.00	0.55
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.248961	5,926,490.38	102.887190	5,905,724.71	-20,765.67	0.26
Original Face:		Base	5,740,000.000	103.248961	5,926,490.38	102.887190	5,905,724.71	-20,765.67	0.26
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.267140	4,963,357.02	131.049617	6,552,480.85	1,589,123.83	0.29
		Base		99.267140	4,963,357.02	131.049617	6,552,480.85	1,589,123.83	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
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.848929	9,984,892.90	99.070176	9,907,017.60	-77,875.30	0.44
		Base		99.848929	9,984,892.90	99.070176	9,907,017.60	-77,875.30	0.44
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,892,377.660	108.964023	9,689,492.47	102.661340	9,129,034.06	-560,458.41	0.40
Original Face:		Base	10,000,000.000	108.964023	9,689,492.47	102.661340	9,129,034.06	-560,458.41	0.40
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.138800	15 Jun 2045		
		Local	313,009.110	102.560925	321,025.04	99.883700	312,645.08	-8,379.96	0.01
Original Face:		Base	10,000,000.000	102.560925	321,025.04	99.883700	312,645.08	-8,379.96	0.01
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	7,363,616.530	100.274399	7,383,822.25	99.423850	7,321,191.05	-62,631.20	0.32
Original Face:		Base	10,000,000.000	100.274399	7,383,822.25	99.423850	7,321,191.05	-62,631.20	0.32
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.701727	2,208,391.75	99.985220	2,192,678.72	-15,713.03	0.10
Original Face:		Base	4,840,000.000	100.701727	2,208,391.75	99.985220	2,192,678.72	-15,713.03	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.208333	9,990,723.55	102.555040	9,927,483.76	-63,239.79	0.44
Original Face:		Base	9,680,152.000	103.208333	9,990,723.55	102.555040	9,927,483.76	-63,239.79	0.44
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.289959	4,914,497.96	117.850898	5,892,544.90	978,046.94	0.26
		Base		98.289959	4,914,497.96	117.850898	5,892,544.90	978,046.94	0.26
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.562750	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.970090	4,998,504.50	-1,495.50	0.22
		Base		100.000000	5,000,000.00	99.970090	4,998,504.50	-1,495.50	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.928526	4,996,426.32	98.926581	4,946,329.05	-50,097.27	0.22
		Base		99.928526	4,996,426.32	98.926581	4,946,329.05	-50,097.27	0.22
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.517000	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.968882	14,995,332.30	-4,667.70	0.67
		Base		100.000000	15,000,000.00	99.968882	14,995,332.30	-4,667.70	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
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		2,000,000.000	Local	99.795774	1,995,915.48	100.773357	2,015,467.14	19,551.66	0.09
			Base	99.795774	1,995,915.48	100.773357	2,015,467.14	19,551.66	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.350000	15 Aug 2021		
		3,000,000.000	Local	99.943470	2,998,304.10	95.750000	2,872,500.00	-125,804.10	0.13
			Base	99.943470	2,998,304.10	95.750000	2,872,500.00	-125,804.10	0.13
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		5,000,000.000	Local	99.706267	4,985,313.33	124.401470	6,220,073.50	1,234,760.17	0.28
			Base	99.706267	4,985,313.33	124.401470	6,220,073.50	1,234,760.17	0.28
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		10,000,000.000	Local	119.455263	11,945,526.31	123.309886	12,330,988.60	385,462.29	0.55
			Base	119.455263	11,945,526.31	123.309886	12,330,988.60	385,462.29	0.55
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.500000	26 Jan 2020		
		3,100,000.000	Local	101.648695	3,151,109.54	101.980295	3,161,389.15	10,279.61	0.14
			Base	101.648695	3,151,109.54	101.980295	3,161,389.15	10,279.61	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.000000	01 Jun 2022		
		5,000,000.000	Local	99.937976	4,996,898.80	99.856276	4,992,813.80	-4,085.00	0.22
			Base	99.937976	4,996,898.80	99.856276	4,992,813.80	-4,085.00	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		10,000,000.000	Local	99.833204	9,983,320.42	98.136386	9,813,638.60	-169,681.82	0.44
			Base	99.833204	9,983,320.42	98.136386	9,813,638.60	-169,681.82	0.44
651639AN6	NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		8,000,000.000	Local	99.795687	7,983,654.99	101.209461	8,096,756.88	113,101.89	0.36
			Base	99.795687	7,983,654.99	101.209461	8,096,756.88	113,101.89	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		10,000,000.000	Local	100.184834	10,018,483.42	100.832724	10,083,272.40	64,788.98	0.45
			Base	100.184834	10,018,483.42	100.832724	10,083,272.40	64,788.98	0.45
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		5,000,000.000	Local	99.873994	4,993,699.68	98.621500	4,931,075.00	-62,624.68	0.22
			Base	99.873994	4,993,699.68	98.621500	4,931,075.00	-62,624.68	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
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	8,000,000.000	99.957251	7,996,580.06	99.355599	7,948,447.92	-48,132.14	0.35
		Base		99.957251	7,996,580.06	99.355599	7,948,447.92	-48,132.14	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.042880	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.228000	20,045,600.00	45,600.00	0.89
		Base		100.000000	20,000,000.00	100.228000	20,045,600.00	45,600.00	0.89
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.917800	4,995,889.99	104.074976	5,203,748.80	207,858.81	0.23
		Base		99.917800	4,995,889.99	104.074976	5,203,748.80	207,858.81	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					3.102500	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.241726	20,048,345.20	48,345.20	0.89
		Base		100.000000	20,000,000.00	100.241726	20,048,345.20	48,345.20	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.952827	4,997,641.37	99.182158	4,959,107.90	-38,533.47	0.22
		Base		99.952827	4,997,641.37	99.182158	4,959,107.90	-38,533.47	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	118.228748	3,546,862.43	125.210161	3,756,304.83	209,442.40	0.17
		Base		118.228748	3,546,862.43	125.210161	3,756,304.83	209,442.40	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
		Local	5,000,000.000	99.884200	4,994,209.99	101.690767	5,084,538.35	90,328.36	0.23
		Base		99.884200	4,994,209.99	101.690767	5,084,538.35	90,328.36	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.915443	2,997,463.29	100.200776	3,006,023.28	8,559.99	0.13
		Base		99.915443	2,997,463.29	100.200776	3,006,023.28	8,559.99	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.950591	9,795,157.96	128.095462	12,553,355.28	2,758,197.32	0.56
		Base		99.950591	9,795,157.96	128.095462	12,553,355.28	2,758,197.32	0.56
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.300000	15 Sep 2020		
		Local	10,000,000.000	100.349723	10,034,972.30	99.890977	9,989,097.70	-45,874.60	0.44
		Base		100.349723	10,034,972.30	99.890977	9,989,097.70	-45,874.60	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
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.461048	3,013,831.43	100.696303	3,020,889.09	7,057.66	0.13
		Base		100.461048	3,013,831.43	100.696303	3,020,889.09	7,057.66	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.525391	5,026,269.56	102.615073	5,130,753.65	104,484.09	0.23
		Base		100.525391	5,026,269.56	102.615073	5,130,753.65	104,484.09	0.23
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875000	01 Jun 2022		
		Local	4,000,000.000	99.806950	3,992,278.01	96.625000	3,865,000.00	-127,278.01	0.17
		Base		99.806950	3,992,278.01	96.625000	3,865,000.00	-127,278.01	0.17
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.868401	9,986,840.05	99.569399	9,956,939.90	-29,900.15	0.44
		Base		99.868401	9,986,840.05	99.569399	9,956,939.90	-29,900.15	0.44
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					3.147000	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.416465	10,041,646.50	41,646.50	0.45
		Base		100.000000	10,000,000.00	100.416465	10,041,646.50	41,646.50	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.950973	4,997,548.66	99.873611	4,993,680.55	-3,868.11	0.22
		Base		99.950973	4,997,548.66	99.873611	4,993,680.55	-3,868.11	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.990715	3,999,628.59	101.176465	4,047,058.60	47,430.01	0.18
		Base		99.990715	3,999,628.59	101.176465	4,047,058.60	47,430.01	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.991795	4,999,589.75	99.772298	4,988,614.90	-10,974.85	0.22
		Base		99.991795	4,999,589.75	99.772298	4,988,614.90	-10,974.85	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.934677	4,996,733.86	100.922181	5,046,109.05	49,375.19	0.22
		Base		99.934677	4,996,733.86	100.922181	5,046,109.05	49,375.19	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	107.918707	5,395,935.33	130.113043	6,505,652.15	1,109,716.82	0.29
		Base		107.918707	5,395,935.33	130.113043	6,505,652.15	1,109,716.82	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
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.899838	4,994,991.90	101.784559	5,089,227.95	94,236.05	0.23
		Base		99.899838	4,994,991.90	101.784559	5,089,227.95	94,236.05	0.23
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.840696	2,995,220.88	104.459014	3,133,770.42	138,549.54	0.14
		Base		99.840696	2,995,220.88	104.459014	3,133,770.42	138,549.54	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.886987	4,994,349.33	98.909501	4,945,475.05	-48,874.28	0.22
		Base		99.886987	4,994,349.33	98.909501	4,945,475.05	-48,874.28	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.954663	14,993,199.40	98.745087	14,811,763.05	-181,436.35	0.66
		Base		99.954663	14,993,199.40	98.745087	14,811,763.05	-181,436.35	0.66
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.680053	4,984,002.66	129.916800	6,495,840.00	1,511,837.34	0.29
		Base		99.680053	4,984,002.66	129.916800	6,495,840.00	1,511,837.34	0.29
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.050000	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.869262	4,993,463.10	-6,536.90	0.22
		Base		100.000000	5,000,000.00	99.869262	4,993,463.10	-6,536.90	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125000	15 Aug 2019		
		Local	5,000,000.000	101.150063	5,057,503.14	101.615209	5,080,760.45	23,257.31	0.23
		Base		101.150063	5,057,503.14	101.615209	5,080,760.45	23,257.31	0.23
912810EM6	US TREASURY N/B 08/22 7.25					7.250000	15 Aug 2022		
		Local	5,000,000.000	111.540282	5,577,014.09	115.675781	5,783,789.05	206,774.96	0.26
		Base		111.540282	5,577,014.09	115.675781	5,783,789.05	206,774.96	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625000	15 Nov 2022		
		Local	5,000,000.000	113.245772	5,662,288.61	118.109375	5,905,468.75	243,180.14	0.26
		Base		113.245772	5,662,288.61	118.109375	5,905,468.75	243,180.14	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	107.356840	5,367,841.98	117.515625	5,875,781.25	507,939.27	0.26
		Base		107.356840	5,367,841.98	117.515625	5,875,781.25	507,939.27	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
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		5,000,000.000	Local	127.216510	6,360,825.52	126.656250	6,332,812.50	-28,013.02	0.28
			Base	127.216510	6,360,825.52	126.656250	6,332,812.50	-28,013.02	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		12,500,000.000	Local	122.650062	15,331,257.77	126.101562	15,762,695.25	431,437.48	0.70
			Base	122.650062	15,331,257.77	126.101562	15,762,695.25	431,437.48	0.70
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		12,500,000.000	Local	116.132791	14,516,598.93	122.425781	15,303,222.63	786,623.70	0.68
			Base	116.132791	14,516,598.93	122.425781	15,303,222.63	786,623.70	0.68
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		20,000,000.000	Local	128.481829	25,696,365.72	128.765625	25,753,125.00	56,759.28	1.14
			Base	128.481829	25,696,365.72	128.765625	25,753,125.00	56,759.28	1.14
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		12,500,000.000	Local	131.130132	16,391,266.51	127.937500	15,992,187.50	-399,079.01	0.71
			Base	131.130132	16,391,266.51	127.937500	15,992,187.50	-399,079.01	0.71
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		15,000,000.000	Local	119.779616	17,966,942.42	129.203125	19,380,468.75	1,413,526.33	0.86
			Base	119.779616	17,966,942.42	129.203125	19,380,468.75	1,413,526.33	0.86
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		15,000,000.000	Local	132.019977	19,802,996.54	127.953125	19,192,968.75	-610,027.79	0.85
			Base	132.019977	19,802,996.54	127.953125	19,192,968.75	-610,027.79	0.85
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		27,500,000.000	Local	125.686972	34,563,917.18	124.804688	34,321,289.20	-242,627.98	1.52
			Base	125.686972	34,563,917.18	124.804688	34,321,289.20	-242,627.98	1.52
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		17,500,000.000	Local	124.912799	21,859,739.79	123.191406	21,558,496.05	-301,243.74	0.96
			Base	124.912799	21,859,739.79	123.191406	21,558,496.05	-301,243.74	0.96
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
		20,000,000.000	Local	123.299684	24,659,936.85	123.683594	24,736,718.80	76,781.95	1.10
			Base	123.299684	24,659,936.85	123.683594	24,736,718.80	76,781.95	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
912810FJ2	US TREASURY N/B 08/29 6.125					6.125000	15 Aug 2029		
		20,000,000.000	Local	133.468236	26,693,647.15	132.601562	26,520,312.40	-173,334.75	1.18
			Base	133.468236	26,693,647.15	132.601562	26,520,312.40	-173,334.75	1.18
912810FM5	US TREASURY N/B 05/30 6.25					6.250000	15 May 2030		
		17,500,000.000	Local	141.013918	24,677,435.71	135.582031	23,726,855.43	-950,580.28	1.05
			Base	141.013918	24,677,435.71	135.582031	23,726,855.43	-950,580.28	1.05
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
		10,000,000.000	Local	99.791211	9,979,121.06	99.867188	9,986,718.80	7,597.74	0.44
			Base	99.791211	9,979,121.06	99.867188	9,986,718.80	7,597.74	0.44
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		5,000,000.000	Local	99.764065	4,988,203.23	100.355469	5,017,773.45	29,570.22	0.22
			Base	99.764065	4,988,203.23	100.355469	5,017,773.45	29,570.22	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		5,000,000.000	Local	99.889127	4,994,456.33	100.562500	5,028,125.00	33,668.67	0.22
			Base	99.889127	4,994,456.33	100.562500	5,028,125.00	33,668.67	0.22
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		5,000,000.000	Local	100.117127	5,005,856.37	100.308594	5,015,429.70	9,573.33	0.22
			Base	100.117127	5,005,856.37	100.308594	5,015,429.70	9,573.33	0.22
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	99.935015	4,996,750.73	99.683594	4,984,179.70	-12,571.03	0.22
			Base	99.935015	4,996,750.73	99.683594	4,984,179.70	-12,571.03	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		2,500,000.000	Local	102.846240	2,571,156.00	99.609375	2,490,234.38	-80,921.62	0.11
			Base	102.846240	2,571,156.00	99.609375	2,490,234.38	-80,921.62	0.11
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
		10,000,000.000	Local	99.642907	9,964,290.74	99.187500	9,918,750.00	-45,540.74	0.44
			Base	99.642907	9,964,290.74	99.187500	9,918,750.00	-45,540.74	0.44
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		5,000,000.000	Local	100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	0.22
			Base	100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	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
912828QN3	US TREASURY N/B 05/21 3.125					3.125000	15 May 2021		
		5,000,000.000	Local	103.089517	5,154,475.87	101.667969	5,083,398.45	-71,077.42	0.23
			Base	103.089517	5,154,475.87	101.667969	5,083,398.45	-71,077.42	0.23
912828TC4	US TREASURY N/B 06/19 1					1.000000	30 Jun 2019		
		5,000,000.000	Local	99.974047	4,998,702.37	99.759289	4,987,964.45	-10,737.92	0.22
			Base	99.974047	4,998,702.37	99.759289	4,987,964.45	-10,737.92	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		5,000,000.000	Local	99.745390	4,987,269.52	98.035156	4,901,757.80	-85,511.72	0.22
			Base	99.745390	4,987,269.52	98.035156	4,901,757.80	-85,511.72	0.22
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
		10,000,000.000	Local	99.641557	9,964,155.73	99.398438	9,939,843.80	-24,311.93	0.44
			Base	99.641557	9,964,155.73	99.398438	9,939,843.80	-24,311.93	0.44
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		5,000,000.000	Local	99.412016	4,970,600.81	97.871094	4,893,554.70	-77,046.11	0.22
			Base	99.412016	4,970,600.81	97.871094	4,893,554.70	-77,046.11	0.22
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		10,000,000.000	Local	96.192300	9,619,230.01	97.066406	9,706,640.60	87,410.59	0.43
			Base	96.192300	9,619,230.01	97.066406	9,706,640.60	87,410.59	0.43
912828UB4	US TREASURY N/B 11/19 1					1.000000	30 Nov 2019		
		7,500,000.000	Local	99.911339	7,493,350.44	99.164062	7,437,304.65	-56,045.79	0.33
			Base	99.911339	7,493,350.44	99.164062	7,437,304.65	-56,045.79	0.33
912828UQ1	US TREASURY N/B 02/20 1.25					1.250000	29 Feb 2020		
		7,500,000.000	Local	98.907585	7,418,068.90	99.039062	7,427,929.65	9,860.75	0.33
			Base	98.907585	7,418,068.90	99.039062	7,427,929.65	9,860.75	0.33
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		5,000,000.000	Local	96.002618	4,800,130.92	98.652344	4,932,617.20	132,486.28	0.22
			Base	96.002618	4,800,130.92	98.652344	4,932,617.20	132,486.28	0.22
912828W22	US TREASURY N/B 02/20 1.375					1.375000	15 Feb 2020		
		5,000,000.000	Local	99.034128	4,951,706.41	99.191406	4,959,570.30	7,863.89	0.22
			Base	99.034128	4,951,706.41	99.191406	4,959,570.30	7,863.89	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
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		10,000,000.000	Local	99.938974	9,993,897.39	99.861616	9,986,161.60	-7,735.79	0.44
			Base	99.938974	9,993,897.39	99.861616	9,986,161.60	-7,735.79	0.44
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		5,000,000.000	Local	99.948716	4,997,435.82	100.320312	5,016,015.60	18,579.78	0.22
			Base	99.948716	4,997,435.82	100.320312	5,016,015.60	18,579.78	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		5,000,000.000	Local	99.980593	4,999,029.66	100.887680	5,044,384.00	45,354.34	0.22
Original Face:		5,000,000.000	Base	99.980593	4,999,029.66	100.887680	5,044,384.00	45,354.34	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		4,467,409.840	Local	99.990350	4,466,978.73	99.789500	4,458,005.94	-8,972.79	0.20
Original Face:		5,000,000.000	Base	99.990350	4,466,978.73	99.789500	4,458,005.94	-8,972.79	0.20
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.747380	20 Sep 2022		
		10,500,000.000	Local	100.000000	10,500,000.00	100.043210	10,504,537.05	4,537.05	0.47
Original Face:		10,500,000.000	Base	100.000000	10,500,000.00	100.043210	10,504,537.05	4,537.05	0.47
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		9,250,000.000	Local	107.032102	9,900,469.46	103.407480	9,565,191.90	-335,277.56	0.42
Original Face:		9,250,000.000	Base	107.032102	9,900,469.46	103.407480	9,565,191.90	-335,277.56	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431000	15 Jun 2045		
		5,000,000.000	Local	101.575933	5,078,796.63	101.749470	5,087,473.50	8,676.87	0.23
Original Face:		5,000,000.000	Base	101.575933	5,078,796.63	101.749470	5,087,473.50	8,676.87	0.23
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		1,073,823.670	Local	102.415912	1,099,766.31	99.798560	1,071,660.56	-28,105.75	0.05
Original Face:		5,000,000.000	Base	102.415912	1,099,766.31	99.798560	1,071,660.56	-28,105.75	0.05
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.560000	15 Mar 2048		
		7,400,000.000	Local	100.974011	7,472,076.79	101.814020	7,534,237.48	62,160.69	0.33
Original Face:		7,400,000.000	Base	100.974011	7,472,076.79	101.814020	7,534,237.48	62,160.69	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		5,000,000.000	Local	99.925866	4,996,293.31	119.234299	5,961,714.95	965,421.64	0.26
			Base	99.925866	4,996,293.31	119.234299	5,961,714.95	965,421.64	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
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.562130	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.983960	4,999,198.00	-802.00	0.22
		Base		100.000000	5,000,000.00	99.983960	4,999,198.00	-802.00	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.942170	4,997,108.49	98.368795	4,918,439.75	-78,668.74	0.22
		Base		99.942170	4,997,108.49	98.368795	4,918,439.75	-78,668.74	0.22
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.558922	5,027,946.10	27,946.10	0.22
		Base		100.000000	5,000,000.00	100.558922	5,027,946.10	27,946.10	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.991523	9,999,152.30	99.508293	9,950,829.30	-48,323.00	0.44
		Base		99.991523	9,999,152.30	99.508293	9,950,829.30	-48,323.00	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.955130	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.740418	15,261,062.70	261,062.70	0.68
		Base		100.000000	15,000,000.00	101.740418	15,261,062.70	261,062.70	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531000	15 May 2048		
		Local	169,454.110	99.997793	169,450.37	99.831910	169,169.27	-281.10	0.01
	Original Face:	Base	3,500,000.000	99.997793	169,450.37	99.831910	169,169.27	-281.10	0.01
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.540000	15 May 2048		
		Local	5,000,000.000	103.468283	5,173,414.16	102.701280	5,135,064.00	-38,350.16	0.23
	Original Face:	Base	5,000,000.000	103.468283	5,173,414.16	102.701280	5,135,064.00	-38,350.16	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.727061	6,980,894.29	97.277169	6,809,401.83	-171,492.46	0.30
		Base		99.727061	6,980,894.29	97.277169	6,809,401.83	-171,492.46	0.30
US DOLLAR Total									
		Local	2,046,003,120.920		2,135,095,744.09		2,147,891,882.89	12,796,138.80	95.28
	Original Face:	Base	2,134,694,818.000		2,135,095,744.09		2,147,891,882.89	12,796,138.80	95.28
FIXED INCOME Total									
		Base	2,046,003,120.920		2,135,095,744.09		2,147,891,882.89	12,796,138.80	95.28

& 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

Original Face: 2,134,694,818.000

& 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								
		2,143,892,742.340	Base	2,232,559,861.87		2,245,355,562.35	12,795,700.48	100.00
Original Face:		2,134,694,818.000						

& 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	311,584.540	1.000000	311,584.54	1.000000	311,584.54	0.00	0.09
		Base		1.000000	311,584.54	1.000000	311,584.54	0.00	0.09
US DOLLAR Total									
		Local	311,584.540		311,584.54		311,584.54	0.00	0.09
		Base			311,584.54		311,584.54	0.00	0.09
CASH Total									
		Base	311,584.540		311,584.54		311,584.54	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3TQ7	ANGLESEA FDG PLC and ANG					2.600000	24 Jun 2019		
		Local	3,000,000.000	99.610000	2,988,300.00	99.616600	2,988,498.00	198.00	0.85
		Base		99.610000	2,988,300.00	99.616600	2,988,498.00	198.00	0.85
0347M3U10	ANGLESEA FDG PLC and ANG					2.580000	01 Jul 2019		
		Local	3,000,000.000	99.562833	2,986,885.00	99.566222	2,986,986.66	101.66	0.85
		Base		99.562833	2,986,885.00	99.566222	2,986,986.66	101.66	0.85
04821UTS1	ATLANTIC ASSET SECUR					2.570000	26 Jun 2019		
		Local	3,000,000.000	99.600222	2,988,006.66	99.602244	2,988,067.32	60.66	0.85
		Base		99.600222	2,988,006.66	99.602244	2,988,067.32	60.66	0.85
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.941837	2,998,255.10	99.907000	2,997,210.00	-1,045.10	0.85
		Base		99.941837	2,998,255.10	99.907000	2,997,210.00	-1,045.10	0.85
38346MS13	GOTHAM FDG CORP					2.520000	01 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MS16	HALKIN FINANCE LLC USC					2.700000	01 May 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
40588MT31	HALKIN FINANCE LLC USC					2.720000	03 Jun 2019		
		2,000,000.000	Local	99.750667	1,995,013.33	99.771383	1,995,427.66	414.33	0.57
			Base	99.750667	1,995,013.33	99.771383	1,995,427.66	414.33	0.57
40588MVU8	HALKIN FINANCE LLC USC					2.570000	28 Aug 2019		
		2,000,000.000	Local	99.150473	1,983,009.45	99.147167	1,982,943.34	-66.11	0.56
			Base	99.150473	1,983,009.45	99.147167	1,982,943.34	-66.11	0.56
45920GWS1	INTL BUS MACH CORP					2.630000	26 Sep 2019		
		2,000,000.000	Local	98.918778	1,978,375.55	98.956189	1,979,123.78	748.23	0.56
			Base	98.918778	1,978,375.55	98.956189	1,979,123.78	748.23	0.56
62455BSX4	MOUNTCLIFF					2.600000	31 May 2019		
		2,000,000.000	Local	99.783334	1,995,666.67	99.792500	1,995,850.00	183.33	0.57
			Base	99.783334	1,995,666.67	99.792500	1,995,850.00	183.33	0.57
62455BT39	MOUNTCLIFF					2.640000	03 Jun 2019		
		3,000,000.000	Local	99.758000	2,992,740.00	99.771383	2,993,141.49	401.49	0.85
			Base	99.758000	2,992,740.00	99.771383	2,993,141.49	401.49	0.85
62455BUX1	MOUNTCLIFF					2.580000	31 Jul 2019		
		3,000,000.000	Local	99.347833	2,980,435.00	99.350361	2,980,510.83	75.83	0.85
			Base	99.347833	2,980,435.00	99.350361	2,980,510.83	75.83	0.85
62455BV10	MOUNTCLIFF					2.590000	01 Aug 2019		
		4,000,000.000	Local	99.338111	3,973,524.44	99.342967	3,973,718.68	194.24	1.13
			Base	99.338111	3,973,524.44	99.342967	3,973,718.68	194.24	1.13
82124MU16	SHEFFIELD RECEIVABLE					2.580000	01 Jul 2019		
		3,000,000.000	Local	99.562833	2,986,885.00	99.567408	2,987,022.24	137.24	0.85
			Base	99.562833	2,986,885.00	99.567408	2,987,022.24	137.24	0.85
92646LS19	VICTORY RECEIVABLES					2.520000	01 May 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LTL4	VICTORY RECEIVABLES					2.580000	20 Jun 2019		
		2,000,000.000	Local	99.641667	1,992,833.33	99.650417	1,993,008.34	175.01	0.57
			Base	99.641667	1,992,833.33	99.650417	1,993,008.34	175.01	0.57
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		1,019,780.000	Local	100.000000	1,019,780.00	100.000000	1,019,780.00	0.00	0.29
			Base	100.000000	1,019,780.00	100.000000	1,019,780.00	0.00	0.29
US DOLLAR Total									
		44,019,780.000	Local		43,859,709.53		43,861,288.34	1,578.81	12.46
			Base		43,859,709.53		43,861,288.34	1,578.81	12.46
CASH EQUIVALENT Total									
		44,019,780.000	Base		43,859,709.53		43,861,288.34	1,578.81	12.46
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		2,000,000.000	Local	100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.57
			Base	100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.57
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.792630	15 Oct 2025		
		4,000,000.000	Local	100.000000	4,000,000.00	99.780390	3,991,215.60	-8,784.40	1.13
Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.780390	3,991,215.60	-8,784.40	1.13
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.700000	30 Oct 2019		
		2,000,000.000	Local	99.980203	1,999,604.06	99.565413	1,991,308.26	-8,295.80	0.57
			Base	99.980203	1,999,604.06	99.565413	1,991,308.26	-8,295.80	0.57
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					3.152750	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.188974	2,003,779.48	3,779.48	0.57
			Base	100.000000	2,000,000.00	100.188974	2,003,779.48	3,779.48	0.57
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.907750	12 Feb 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	99.960848	4,998,042.40	-1,957.60	1.42
			Base	100.000000	5,000,000.00	99.960848	4,998,042.40	-1,957.60	1.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					3.017000	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.010229	2,000,204.58	204.58	0.57
		Base		100.000000	2,000,000.00	100.010229	2,000,204.58	204.58	0.57
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.988000	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.251923	5,012,596.15	12,596.15	1.42
		Base		100.000000	5,000,000.00	100.251923	5,012,596.15	12,596.15	1.42
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					3.047000	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.554500	7,038,815.00	38,815.00	2.00
		Base		100.000000	7,000,000.00	100.554500	7,038,815.00	38,815.00	2.00
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	4,000,000.000	99.993269	3,999,730.75	100.187720	4,007,508.80	7,778.05	1.14
	Original Face:	Base	4,000,000.000	99.993269	3,999,730.75	100.187720	4,007,508.80	7,778.05	1.14
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.820000	26 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.297000	2,025,940.00	25,940.00	0.58
		Base		100.000000	2,000,000.00	101.297000	2,025,940.00	25,940.00	0.58
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.320420	2,006,408.40	6,408.40	0.57
		Base		100.000000	2,000,000.00	100.320420	2,006,408.40	6,408.40	0.57
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
		Local	5,810,000.000	100.244966	5,824,232.53	100.064724	5,813,760.46	-10,472.07	1.65
		Base		100.244966	5,824,232.53	100.064724	5,813,760.46	-10,472.07	1.65
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					3.250880	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.136085	3,004,082.55	4,082.55	0.85
		Base		100.000000	3,000,000.00	100.136085	3,004,082.55	4,082.55	0.85
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.100000	12 Dec 2019		
		Local	500,000.000	99.991164	499,955.82	99.704080	498,520.40	-1,435.42	0.14
		Base		99.991164	499,955.82	99.704080	498,520.40	-1,435.42	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	3,000,000.000	99.996625	2,999,898.75	99.454635	2,983,639.05	-16,259.70	0.85
		Base		99.996625	2,999,898.75	99.454635	2,983,639.05	-16,259.70	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					3.050880	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.403009	5,020,150.45	20,150.45	1.43
		Base		100.000000	5,000,000.00	100.403009	5,020,150.45	20,150.45	1.43
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR					3.500000	21 Feb 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.910729	3,996,429.16	-3,570.84	1.14
		Base		100.000000	4,000,000.00	99.910729	3,996,429.16	-3,570.84	1.14
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678000	10 Dec 2045		
		Local	74,455.120	100.076382	74,511.99	99.927220	74,400.93	-111.06	0.02
Original Face:		Base	3,737,000.000	100.076382	74,511.99	99.927220	74,400.93	-111.06	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.886821	1,997,736.41	98.403000	1,968,060.00	-29,676.41	0.56
		Base		99.886821	1,997,736.41	98.403000	1,968,060.00	-29,676.41	0.56
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.230630	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.320800	5,016,040.00	16,040.00	1.43
		Base		100.000000	5,000,000.00	100.320800	5,016,040.00	16,040.00	1.43
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	1,000,000.000	99.979071	999,790.71	99.523060	995,230.60	-4,560.11	0.28
Original Face:		Base	1,000,000.000	99.979071	999,790.71	99.523060	995,230.60	-4,560.11	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.142630	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.442080	2,008,841.60	8,841.60	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.442080	2,008,841.60	8,841.60	0.57
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					3.334630	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.556939	3,016,708.17	16,708.17	0.86
		Base		100.000000	3,000,000.00	100.556939	3,016,708.17	16,708.17	0.86
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					3.127630	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.185900	4,007,436.00	7,436.00	1.14
		Base		100.000000	4,000,000.00	100.185900	4,007,436.00	7,436.00	1.14
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.350000	31 Jan 2020		
		Local	5,000,000.000	99.920000	4,996,000.00	99.663348	4,983,167.40	-12,832.60	1.42
		Base		99.920000	4,996,000.00	99.663348	4,983,167.40	-12,832.60	1.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.650000	08 Aug 2022		
		Local	4,000,000.000	99.850789	3,994,031.54	99.099852	3,963,994.08	-30,037.46	1.13
		Base		99.850789	3,994,031.54	99.099852	3,963,994.08	-30,037.46	1.13
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	3,000,000.000	99.999274	2,999,978.23	100.290480	3,008,714.40	8,736.17	0.85
Original Face:		Base	3,000,000.000	99.999274	2,999,978.23	100.290480	3,008,714.40	8,736.17	0.85
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.201227	2,374,769.09	99.865427	2,366,810.62	-7,958.47	0.67
		Base		100.201227	2,374,769.09	99.865427	2,366,810.62	-7,958.47	0.67
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
		Local	2,000,000.000	99.963013	1,999,260.25	99.361140	1,987,222.80	-12,037.45	0.56
		Base		99.963013	1,999,260.25	99.361140	1,987,222.80	-12,037.45	0.56
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
		Local	1,610,148.680	100.168596	1,612,863.32	99.629540	1,604,183.72	-8,679.60	0.46
Original Face:		Base	3,000,000.000	100.168596	1,612,863.32	99.629540	1,604,183.72	-8,679.60	0.46
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	4,000,000.000	99.996388	3,999,855.52	99.393633	3,975,745.32	-24,110.20	1.13
		Base		99.996388	3,999,855.52	99.393633	3,975,745.32	-24,110.20	1.13
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	5,044,569.620	100.000000	5,044,569.62	99.036970	4,995,988.90	-48,580.72	1.42
Original Face:		Base	5,126,000.000	100.000000	5,044,569.62	99.036970	4,995,988.90	-48,580.72	1.42
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
		Local	3,976.230	100.285949	3,987.60	102.091176	4,059.38	71.78	0.00
Original Face:		Base	1,100,000.000	100.285949	3,987.60	102.091176	4,059.38	71.78	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	728,921.040	103.464640	754,175.53	103.915424	757,461.39	3,285.86	0.22
Original Face:		Base	2,090,000.000	103.464640	754,175.53	103.915424	757,461.39	3,285.86	0.22
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	2,801.080	100.851814	2,824.94	103.371403	2,895.52	70.58	0.00
Original Face:		Base	250,000.000	100.851814	2,824.94	103.371403	2,895.52	70.58	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
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	38,969.930	100.096331	39,007.47	103.360075	40,279.35	1,271.88	0.01
Original Face:		Base	1,000,000.000	100.096331	39,007.47	103.360075	40,279.35	1,271.88	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	44,851.540	100.569947	45,107.17	103.355565	46,356.56	1,249.39	0.01
Original Face:		Base	2,206,300.000	100.569947	45,107.17	103.355565	46,356.56	1,249.39	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	735,315.000	101.350190	745,243.15	100.795069	741,161.26	-4,081.89	0.21
Original Face:		Base	5,000,000.000	101.350190	745,243.15	100.795069	741,161.26	-4,081.89	0.21
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,954,186.600	101.976687	1,992,814.75	99.511100	1,944,632.58	-48,182.17	0.55
Original Face:		Base	5,000,000.000	101.976687	1,992,814.75	99.511100	1,944,632.58	-48,182.17	0.55
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	35,716.250	100.979694	36,066.16	103.052064	36,806.33	740.17	0.01
Original Face:		Base	1,000,000.000	100.979694	36,066.16	103.052064	36,806.33	740.17	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	376,878.480	101.215466	381,459.31	103.195601	388,922.01	7,462.70	0.11
Original Face:		Base	6,000,000.000	101.215466	381,459.31	103.195601	388,922.01	7,462.70	0.11
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	388,152.300	101.596940	394,350.86	102.229186	396,804.94	2,454.08	0.11
Original Face:		Base	5,000,000.000	101.596940	394,350.86	102.229186	396,804.94	2,454.08	0.11
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	1,888,426.700	103.823925	1,960,638.72	101.778113	1,922,005.06	-38,633.66	0.55
Original Face:		Base	5,000,000.000	103.823925	1,960,638.72	101.778113	1,922,005.06	-38,633.66	0.55
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	1,225,251.200	103.722041	1,270,855.55	103.560642	1,268,878.01	-1,977.54	0.36
Original Face:		Base	5,700,000.000	103.722041	1,270,855.55	103.560642	1,268,878.01	-1,977.54	0.36
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	546,478.680	103.453467	565,351.14	103.919102	567,895.74	2,544.60	0.16
Original Face:		Base	2,000,000.000	103.453467	565,351.14	103.919102	567,895.74	2,544.60	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375000	13 Dec 2019		
		Local	5,000,000.000	100.163317	5,008,165.85	99.960724	4,998,036.20	-10,129.65	1.42
		Base		100.163317	5,008,165.85	99.960724	4,998,036.20	-10,129.65	1.42
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.000000	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.210018	1,984,200.36	-15,799.64	0.56
		Base		100.000000	2,000,000.00	99.210018	1,984,200.36	-15,799.64	0.56
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.520000	24 Jun 2019		
		Local	2,900,000.000	100.016510	2,900,478.79	99.866034	2,896,114.99	-4,363.80	0.82
		Base		100.016510	2,900,478.79	99.866034	2,896,114.99	-4,363.80	0.82
3133EKDL7	FEDERAL FARM CREDIT BANK BONDS 03/24 2.94					2.940000	18 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.380223	1,987,604.46	-12,395.54	0.56
		Base		100.000000	2,000,000.00	99.380223	1,987,604.46	-12,395.54	0.56
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.150000	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.424037	4,971,201.85	-28,798.15	1.41
		Base		100.000000	5,000,000.00	99.424037	4,971,201.85	-28,798.15	1.41
3134GS5E1	FREDDIE MAC NOTES 03/24 3					3.000000	27 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.131328	2,002,626.56	2,626.56	0.57
		Base		100.000000	2,000,000.00	100.131328	2,002,626.56	2,626.56	0.57
3134GSY82	FREDDIE MAC NOTES 02/22 2.875					2.875000	15 Feb 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.017841	2,000,356.82	356.82	0.57
		Base		100.000000	2,000,000.00	100.017841	2,000,356.82	356.82	0.57
3134GTDQ3	FREDDIE MAC NOTES 04/22 2.75					2.750000	12 Apr 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.007875	2,000,157.50	157.50	0.57
		Base		100.000000	2,000,000.00	100.007875	2,000,157.50	157.50	0.57
3134GTDS9	FREDDIE MAC NOTES 04/24 2.85					2.850000	11 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.976947	1,999,538.94	-461.06	0.57
		Base		100.000000	2,000,000.00	99.976947	1,999,538.94	-461.06	0.57
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.935226	1,998,704.52	100.803398	2,016,067.96	17,363.44	0.57
		Base		99.935226	1,998,704.52	100.803398	2,016,067.96	17,363.44	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.821750	25 Apr 2020		
		Local	18,573.120	99.993001	18,571.82	99.894240	18,553.48	-18.34	0.01
Original Face:		Base	1,000,000.000	99.993001	18,571.82	99.894240	18,553.48	-18.34	0.01
3136G4ST1	FANNIE MAE NOTES 06/21 2.8					2.800000	28 Jun 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.028582	1,000,285.82	285.82	0.28
		Base		100.000000	1,000,000.00	100.028582	1,000,285.82	285.82	0.28
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869000	25 Nov 2019		
		Local	1,885,374.000	100.064493	1,886,589.94	99.542220	1,876,743.13	-9,846.81	0.53
Original Face:		Base	2,500,000.000	100.064493	1,886,589.94	99.542220	1,876,743.13	-9,846.81	0.53
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	812,834.440	105.510774	857,627.91	104.419510	848,757.74	-8,870.17	0.24
Original Face:		Base	1,212,000.000	105.510774	857,627.91	104.419510	848,757.74	-8,870.17	0.24
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.767978	1,995,359.56	97.432597	1,948,651.94	-46,707.62	0.55
		Base		99.767978	1,995,359.56	97.432597	1,948,651.94	-46,707.62	0.55
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
		Local	393,407.830	101.861417	400,730.79	100.914276	397,004.66	-3,726.13	0.11
Original Face:		Base	500,000.000	101.861417	400,730.79	100.914276	397,004.66	-3,726.13	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.480000	01 Sep 2021		
		Local	0.010	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:		Base	2,000,000.000	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	517,786.020	101.296721	524,500.26	99.509753	515,247.59	-9,252.67	0.15
Original Face:		Base	1,500,000.000	101.296721	524,500.26	99.509753	515,247.59	-9,252.67	0.15
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	24,458.330	100.328395	24,538.65	101.952753	24,935.94	397.29	0.01
Original Face:		Base	2,500,000.000	100.328395	24,538.65	101.952753	24,935.94	397.29	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	72,902.550	101.515900	74,007.68	105.935574	77,229.73	3,222.05	0.02
Original Face:		Base	983,845.000	101.515900	74,007.68	105.935574	77,229.73	3,222.05	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
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	39,135.670	100.454624	39,313.59	102.301884	40,036.53	722.94	0.01
Original Face:		Base	1,800,000.000	100.454624	39,313.59	102.301884	40,036.53	722.94	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		Local	33,484.990	101.141735	33,867.30	101.898601	34,120.74	253.44	0.01
Original Face:		Base	3,350,000.000	101.141735	33,867.30	101.898601	34,120.74	253.44	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	1,638,722.380	103.811805	1,701,187.28	103.501530	1,696,102.74	-5,084.54	0.48
Original Face:		Base	5,200,000.000	103.811805	1,701,187.28	103.501530	1,696,102.74	-5,084.54	0.48
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	655,765.870	101.464149	665,367.26	99.510304	652,554.61	-12,812.65	0.19
Original Face:		Base	2,680,283.000	101.464149	665,367.26	99.510304	652,554.61	-12,812.65	0.19
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	4,674,866.700	102.179788	4,776,768.87	99.510231	4,651,970.65	-124,798.22	1.32
Original Face:		Base	15,000,000.000	102.179788	4,776,768.87	99.510231	4,651,970.65	-124,798.22	1.32
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,746,825.740	101.203798	1,767,853.99	99.509830	1,738,263.32	-29,590.67	0.49
Original Face:		Base	4,200,000.000	101.203798	1,767,853.99	99.509830	1,738,263.32	-29,590.67	0.49
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	110,868.110	101.969169	113,051.29	102.421758	113,553.07	501.78	0.03
Original Face:		Base	1,500,000.000	101.969169	113,051.29	102.421758	113,553.07	501.78	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	181,516.480	101.205681	183,704.99	102.985187	186,935.09	3,230.10	0.05
Original Face:		Base	3,200,000.000	101.205681	183,704.99	102.985187	186,935.09	3,230.10	0.05
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	166,657.790	102.845964	171,400.81	102.130261	170,208.04	-1,192.77	0.05
Original Face:		Base	765,534.000	102.845964	171,400.81	102.130261	170,208.04	-1,192.77	0.05
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,396,633.980	102.175806	1,427,022.03	99.510293	1,389,794.57	-37,227.46	0.39
Original Face:		Base	5,157,070.000	102.175806	1,427,022.03	99.510293	1,389,794.57	-37,227.46	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	210,056.050	101.427409	213,054.41	102.961824	216,277.54	3,223.13	0.06
Original Face:		Base	5,000,000.000	101.427409	213,054.41	102.961824	216,277.54	3,223.13	0.06
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	381,875.700	101.975863	389,421.04	102.959911	393,178.88	3,757.84	0.11
Original Face:		Base	5,000,000.000	101.975863	389,421.04	102.959911	393,178.88	3,757.84	0.11
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	426,893.360	103.591834	442,226.66	103.560868	442,094.47	-132.19	0.13
Original Face:		Base	2,000,000.000	103.591834	442,226.66	103.560868	442,094.47	-132.19	0.13
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	232,162.650	103.419723	240,101.97	105.969599	246,021.83	5,919.86	0.07
Original Face:		Base	5,000,000.000	103.419723	240,101.97	105.969599	246,021.83	5,919.86	0.07
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	2,396,767.330	106.767462	2,558,967.64	105.949449	2,539,361.78	-19,605.86	0.72
Original Face:		Base	14,750,000.000	106.767462	2,558,967.64	105.949449	2,539,361.78	-19,605.86	0.72
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	242,207.440	101.117856	244,914.97	100.899976	244,387.25	-527.72	0.07
Original Face:		Base	2,000,000.000	101.117856	244,914.97	100.899976	244,387.25	-527.72	0.07
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
		Local	4,000,000.000	100.209058	4,008,362.31	100.196020	4,007,840.80	-521.51	1.14
		Base		100.209058	4,008,362.31	100.196020	4,007,840.80	-521.51	1.14
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	5,000,000.000	99.889405	4,994,470.27	99.895120	4,994,756.00	285.73	1.42
		Base		99.889405	4,994,470.27	99.895120	4,994,756.00	285.73	1.42
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	1,325,854.730	100.000000	1,325,854.73	100.011560	1,326,008.00	153.27	0.38
Original Face:		Base	2,000,000.000	100.000000	1,325,854.73	100.011560	1,326,008.00	153.27	0.38
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	8,000,000.000	99.993721	7,999,497.71	98.662428	7,892,994.24	-106,503.47	2.24
		Base		99.993721	7,999,497.71	98.662428	7,892,994.24	-106,503.47	2.24

& 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
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	2,349,845.960	98.837010	2,322,517.48	95.368280	2,241,007.67	-81,509.81	0.64
Original Face:		Base	4,000,000.000	98.837010	2,322,517.48	95.368280	2,241,007.67	-81,509.81	0.64
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	700,803.320	99.121254	694,645.04	95.671860	670,471.57	-24,173.47	0.19
Original Face:		Base	1,900,000.000	99.121254	694,645.04	95.671860	670,471.57	-24,173.47	0.19
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	2,134,442.090	99.555083	2,124,945.59	98.342300	2,099,059.44	-25,886.15	0.60
Original Face:		Base	3,050,000.000	99.555083	2,124,945.59	98.342300	2,099,059.44	-25,886.15	0.60
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,862,073.830	99.301262	2,842,075.44	95.816020	2,742,325.23	-99,750.21	0.78
Original Face:		Base	3,000,000.000	99.301262	2,842,075.44	95.816020	2,742,325.23	-99,750.21	0.78
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
		Local	4,290,518.200	99.863661	4,284,668.54	99.228780	4,257,428.87	-27,239.67	1.21
Original Face:		Base	5,000,000.000	99.863661	4,284,668.54	99.228780	4,257,428.87	-27,239.67	1.21
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	98.157263	2,944,717.89	-55,282.11	0.84
		Base		100.000000	3,000,000.00	98.157263	2,944,717.89	-55,282.11	0.84
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.706510	15 Apr 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.57
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.904000	1,998,080.00	-1,920.00	0.57
		Base		100.000000	2,000,000.00	99.904000	1,998,080.00	-1,920.00	0.57
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.200000	30 Sep 2019		
		Local	4,000,000.000	99.840838	3,993,633.50	99.445987	3,977,839.48	-15,794.02	1.13
		Base		99.840838	3,993,633.50	99.445987	3,977,839.48	-15,794.02	1.13
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.800000	17 May 2019		
		Local	2,000,000.000	99.999446	1,999,988.91	99.967342	1,999,346.84	-642.07	0.57
		Base		99.999446	1,999,988.91	99.967342	1,999,346.84	-642.07	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	98.355183	2,950,655.50	99.070176	2,972,105.28	21,449.78	0.84
		Base		98.355183	2,950,655.50	99.070176	2,972,105.28	21,449.78	0.84
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					3.020630	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.137625	500,688.13	688.13	0.14
		Base		100.000000	500,000.00	100.137625	500,688.13	688.13	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.963672	1,999,273.43	99.248153	1,984,963.06	-14,310.37	0.56
		Base		99.963672	1,999,273.43	99.248153	1,984,963.06	-14,310.37	0.56
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.850250	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.858353	6,990,084.71	-9,915.29	1.99
		Base		100.000000	7,000,000.00	99.858353	6,990,084.71	-9,915.29	1.99
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					3.072000	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.222968	5,512,263.24	12,263.24	1.57
		Base		100.000000	5,500,000.00	100.222968	5,512,263.24	12,263.24	1.57
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
		Local	3,000,000.000	99.997034	2,999,911.02	99.492038	2,984,761.14	-15,149.88	0.85
		Base		99.997034	2,999,911.02	99.492038	2,984,761.14	-15,149.88	0.85
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
		Local	8,000,000.000	100.148688	8,011,895.07	99.523440	7,961,875.20	-50,019.87	2.26
		Base		100.148688	8,011,895.07	99.523440	7,961,875.20	-50,019.87	2.26
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.100000	08 Aug 2019		
		Local	2,000,000.000	99.990687	1,999,813.74	99.620867	1,992,417.34	-7,396.40	0.57
		Base		99.990687	1,999,813.74	99.620867	1,992,417.34	-7,396.40	0.57
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.184834	2,003,696.68	100.832724	2,016,654.48	12,957.80	0.57
		Base		100.184834	2,003,696.68	100.832724	2,016,654.48	12,957.80	0.57
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	536,949.120	99.992899	536,910.99	99.786080	535,800.48	-1,110.51	0.15
Original Face:		Base	3,000,000.000	99.992899	536,910.99	99.786080	535,800.48	-1,110.51	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
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.927870	3,787,266.29	99.668027	3,777,418.22	-9,848.07	1.07
		Base		99.927870	3,787,266.29	99.668027	3,777,418.22	-9,848.07	1.07
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	2,000,000.000	99.960409	1,999,208.17	99.355599	1,987,111.98	-12,096.19	0.56
		Base		99.960409	1,999,208.17	99.355599	1,987,111.98	-12,096.19	0.56
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.042880	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.228000	2,004,560.00	4,560.00	0.57
		Base		100.000000	2,000,000.00	100.228000	2,004,560.00	4,560.00	0.57
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.450000	03 Jun 2019		
		Local	3,000,000.000	100.013200	3,000,396.00	99.900688	2,997,020.64	-3,375.36	0.85
		Base		100.013200	3,000,396.00	99.900688	2,997,020.64	-3,375.36	0.85
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
		Local	4,000,000.000	99.912596	3,996,503.83	100.355061	4,014,202.44	17,698.61	1.14
		Base		99.912596	3,996,503.83	100.355061	4,014,202.44	17,698.61	1.14
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.000000	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.382757	5,019,137.85	19,137.85	1.43
		Base		100.000000	5,000,000.00	100.382757	5,019,137.85	19,137.85	1.43
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.081000	2,001,620.00	1,620.00	0.57
		Base		100.000000	2,000,000.00	100.081000	2,001,620.00	1,620.00	0.57
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.975595	2,999,267.86	101.010650	3,030,319.50	31,051.64	0.86
		Base		99.975595	2,999,267.86	101.010650	3,030,319.50	31,051.64	0.86
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
		Local	500,000.000	99.997532	499,987.66	99.179960	495,899.80	-4,087.86	0.14
Original Face:		Base	500,000.000	99.997532	499,987.66	99.179960	495,899.80	-4,087.86	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
		Local	5,000,000.000	99.906634	4,995,331.70	99.800598	4,990,029.90	-5,301.80	1.42
		Base		99.906634	4,995,331.70	99.800598	4,990,029.90	-5,301.80	1.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625000	15 Jun 2019		
		Local	3,000,000.000	100.052385	3,001,571.54	99.875263	2,996,257.89	-5,313.65	0.85
		Base		100.052385	3,001,571.54	99.875263	2,996,257.89	-5,313.65	0.85
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.088000	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961272	4,998,063.60	-1,936.40	1.42
		Base		100.000000	5,000,000.00	99.961272	4,998,063.60	-1,936.40	1.42
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.400000	20 May 2019		
		Local	5,000,000.000	99.947159	4,997,357.96	99.939493	4,996,974.65	-383.31	1.42
		Base		99.947159	4,997,357.96	99.939493	4,996,974.65	-383.31	1.42
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.938092	1,998,761.84	100.223162	2,004,463.24	5,701.40	0.57
		Base		99.938092	1,998,761.84	100.223162	2,004,463.24	5,701.40	0.57
9128283B4	US TREASURY FRN 10/19 VAR					2.462649	31 Oct 2019		
		Local	5,000,000.000	100.001505	5,000,075.25	100.003970	5,000,198.50	123.25	1.42
		Base		100.001505	5,000,075.25	100.003970	5,000,198.50	123.25	1.42
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.29
		Base		99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.29
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.961627	1,999,232.53	101.114969	2,022,299.38	23,066.85	0.57
		Base		99.961627	1,999,232.53	101.114969	2,022,299.38	23,066.85	0.57
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.980593	1,999,611.86	100.887680	2,017,753.60	18,141.74	0.57
Original Face:		Base	2,000,000.000	99.980593	1,999,611.86	100.887680	2,017,753.60	18,141.74	0.57
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,000,000.000	99.998631	999,986.31	101.277370	1,012,773.70	12,787.39	0.29
Original Face:		Base	1,000,000.000	99.998631	999,986.31	101.277370	1,012,773.70	12,787.39	0.29
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.878513	1,997,570.26	100.506517	2,010,130.34	12,560.08	0.57
		Base		99.878513	1,997,570.26	100.506517	2,010,130.34	12,560.08	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.991523	2,999,745.68	99.508293	2,985,248.79	-14,496.89	0.85
		Base		99.991523	2,999,745.68	99.508293	2,985,248.79	-14,496.89	0.85
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	98.891777	988,917.77	98.486712	984,867.12	-4,050.65	0.28
		Base		98.891777	988,917.77	98.486712	984,867.12	-4,050.65	0.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.86
		Base		100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.86
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.826750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.117454	5,005,872.70	5,872.70	1.42
		Base		100.000000	5,000,000.00	100.117454	5,005,872.70	5,872.70	1.42
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531000	15 May 2048		
		Local	48,415.460	99.997790	48,414.39	99.831910	48,334.08	-80.31	0.01
Original Face:		Base	1,000,000.000	99.997790	48,414.39	99.831910	48,334.08	-80.31	0.01
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.896987	1,997,939.74	99.005805	1,980,116.10	-17,823.64	0.56
		Base		99.896987	1,997,939.74	99.005805	1,980,116.10	-17,823.64	0.56
US DOLLAR Total									
		Local	308,077,777.700		308,680,476.88		307,814,946.43	-865,530.45	87.45
Original Face:		Base	184,458,032.000		308,680,476.88		307,814,946.43	-865,530.45	87.45
FIXED INCOME Total									
		Base	308,077,777.700		308,680,476.88		307,814,946.43	-865,530.45	87.45
Original Face:			184,458,032.000						

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		352,409,142.240	Base	352,851,770.95		351,987,819.31	-863,951.64	100.00
Original Face:		184,458,032.000						

& 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	207,302.800	1.000000	207,302.80	1.000000	207,302.80	0.00	0.15
		Base		1.000000	207,302.80	1.000000	207,302.80	0.00	0.15
US DOLLAR Total									
		Local	207,302.800		207,302.80		207,302.80	0.00	0.15
		Base			207,302.80		207,302.80	0.00	0.15
CASH Total									
		Base	207,302.800		207,302.80		207,302.80	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796RT8	TREASURY BILL 01/20 0.00000					2.520000	02 Jan 2020		
		Local	2,000,000.000	98.278000	1,965,560.00	98.422642	1,968,452.84	2,892.84	1.42
		Base		98.278000	1,965,560.00	98.422642	1,968,452.84	2,892.84	1.42
912796RZ4	TREASURY BILL 07/19 0.00000					2.471800	11 Jul 2019		
		Local	1,000,000.000	99.512506	995,125.06	99.542051	995,420.51	295.45	0.72
		Base		99.512506	995,125.06	99.542051	995,420.51	295.45	0.72
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.500000	01 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.16
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.16
926NKW009	AMHERST PIERPONT 04/15 VAR					2.440000	01 May 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.82
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.82
US DOLLAR Total									
		Local	21,000,000.000		20,960,685.06		20,963,873.35	3,188.29	15.12
		Base			20,960,685.06		20,963,873.35	3,188.29	15.12

& 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
CASH EQUIVALENT Total									
		21,000,000.000	Base		20,960,685.06		20,963,873.35	3,188.29	15.12
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		327,663.760	Local	100.408068	329,000.85	99.115599	324,765.90	-4,234.95	0.23
Original Face:		1,000,000.000	Base	100.408068	329,000.85	99.115599	324,765.90	-4,234.95	0.23
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.010000	26 Sep 2019		
		1,000,000.000	Local	99.316017	993,160.17	98.936925	989,369.25	-3,790.92	0.71
			Base	99.316017	993,160.17	98.936925	989,369.25	-3,790.92	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.000000	15 Sep 2041		
		1,843,205.100	Local	105.523600	1,945,016.38	104.197423	1,920,572.21	-24,444.17	1.38
Original Face:		5,000,000.000	Base	105.523600	1,945,016.38	104.197423	1,920,572.21	-24,444.17	1.38
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		1,334,535.700	Local	103.845768	1,385,858.85	100.687408	1,343,709.41	-42,149.44	0.97
Original Face:		5,000,000.000	Base	103.845768	1,385,858.85	100.687408	1,343,709.41	-42,149.44	0.97
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		1,189,405.360	Local	102.985179	1,224,911.24	99.848806	1,187,607.05	-37,304.19	0.86
Original Face:		4,372,786.000	Base	102.985179	1,224,911.24	99.848806	1,187,607.05	-37,304.19	0.86
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.000000	20 Apr 2027		
		1,094,726.250	Local	103.551078	1,133,600.83	101.053047	1,106,254.23	-27,346.60	0.80
Original Face:		5,000,000.000	Base	103.551078	1,133,600.83	101.053047	1,106,254.23	-27,346.60	0.80
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.500000	20 Apr 2027		
		1,212,637.880	Local	103.699395	1,257,498.15	102.082618	1,237,892.49	-19,605.66	0.89
Original Face:		7,500,000.000	Base	103.699395	1,257,498.15	102.082618	1,237,892.49	-19,605.66	0.89
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		1,417,816.100	Local	102.621489	1,454,983.99	99.848795	1,415,672.29	-39,311.70	1.02
Original Face:		5,000,000.000	Base	102.621489	1,454,983.99	99.848795	1,415,672.29	-39,311.70	1.02

& 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
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.000000	20 Jul 2027		
		Local	1,277,088.300	103.699964	1,324,340.11	101.055261	1,290,564.91	-33,775.20	0.93
Original Face:		Base	5,000,000.000	103.699964	1,324,340.11	101.055261	1,290,564.91	-33,775.20	0.93
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	814,407.980	104.253988	849,052.80	102.092896	831,452.69	-17,600.11	0.60
Original Face:		Base	4,169,641.000	104.253988	849,052.80	102.092896	831,452.69	-17,600.11	0.60
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.000000	20 Jul 2042		
		Local	3,725,812.730	102.086287	3,803,543.89	99.283082	3,699,101.71	-104,442.18	2.67
Original Face:		Base	7,500,000.000	102.086287	3,803,543.89	99.283082	3,699,101.71	-104,442.18	2.67
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	734,012.980	101.218632	742,957.90	99.283913	728,756.81	-14,201.09	0.53
Original Face:		Base	2,000,000.000	101.218632	742,957.90	99.283913	728,756.81	-14,201.09	0.53
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	497,312.380	102.852408	511,497.76	101.053538	502,551.75	-8,946.01	0.36
Original Face:		Base	2,910,888.000	102.852408	511,497.76	101.053538	502,551.75	-8,946.01	0.36
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.000000	20 Nov 2040		
		Local	1,452,394.580	105.239507	1,528,492.90	102.831736	1,493,522.56	-34,970.34	1.08
Original Face:		Base	12,190,366.000	105.239507	1,528,492.90	102.831736	1,493,522.56	-34,970.34	1.08
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.500000	15 Sep 2040		
		Local	717,459.200	107.179934	768,972.30	105.312155	755,571.74	-13,400.56	0.54
Original Face:		Base	5,000,000.000	107.179934	768,972.30	105.312155	755,571.74	-13,400.56	0.54
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.750000	20 Sep 2040		
		Local	1,007,437.760	103.283333	1,040,515.30	104.175851	1,049,506.86	8,991.56	0.76
Original Face:		Base	9,450,000.000	103.283333	1,040,515.30	104.175851	1,049,506.86	8,991.56	0.76
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	813,830.180	101.300365	824,412.94	99.436301	809,242.63	-15,170.31	0.58
Original Face:		Base	2,500,000.000	101.300365	824,412.94	99.436301	809,242.63	-15,170.31	0.58
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	577,077.060	101.232575	584,189.97	98.189947	566,631.66	-17,558.31	0.41
Original Face:		Base	1,500,000.000	101.232575	584,189.97	98.189947	566,631.66	-17,558.31	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
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	902,595.800	105.747606	954,473.45	103.693832	935,936.17	-18,537.28	0.67
Original Face:		Base	5,872,458.000	105.747606	954,473.45	103.693832	935,936.17	-18,537.28	0.67
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	33,405.020	102.555843	34,258.80	103.718645	34,647.23	388.43	0.02
Original Face:		Base	1,000,000.000	102.555843	34,258.80	103.718645	34,647.23	388.43	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	41,519.050	105.026536	43,606.02	105.587296	43,838.84	232.82	0.03
Original Face:		Base	1,000,000.000	105.026536	43,606.02	105.587296	43,838.84	232.82	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	453.320	101.489014	460.07	103.090821	467.33	7.26	0.00
Original Face:		Base	25,000.000	101.489014	460.07	103.090821	467.33	7.26	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	108,490.980	103.432175	112,214.58	107.141381	116,238.73	4,024.15	0.08
Original Face:		Base	2,000,000.000	103.432175	112,214.58	107.141381	116,238.73	4,024.15	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
		Local	5,605.020	100.000000	5,605.02	100.615680	5,639.53	34.51	0.00
Original Face:		Base	410,000.000	100.000000	5,605.02	100.615680	5,639.53	34.51	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.701880	20 Apr 2067		
		Local	1,730,452.850	100.000000	1,730,452.85	99.777240	1,726,598.09	-3,854.76	1.25
Original Face:		Base	4,006,379.000	100.000000	1,730,452.85	99.777240	1,726,598.09	-3,854.76	1.25
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.681880	20 Jun 2063		
		Local	1,366,890.590	100.000000	1,366,890.59	99.791730	1,364,043.77	-2,846.82	0.98
Original Face:		Base	4,967,302.000	100.000000	1,366,890.59	99.791730	1,364,043.77	-2,846.82	0.98
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	610,625.910	101.105158	617,374.29	98.388880	600,787.99	-16,586.30	0.43
Original Face:		Base	2,720,000.000	101.105158	617,374.29	98.388880	600,787.99	-16,586.30	0.43
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	754,022.800	101.572185	765,877.43	98.823330	745,150.44	-20,726.99	0.54
Original Face:		Base	4,000,000.000	101.572185	765,877.43	98.823330	745,150.44	-20,726.99	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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,797,884.040	102.191453	1,837,283.82	98.214170	1,765,776.89	-71,506.93	1.27
Original Face:		Base	4,400,000.000	102.191453	1,837,283.82	98.214170	1,765,776.89	-71,506.93	1.27
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,762,384.470	99.318913	1,750,381.10	95.368280	1,680,755.76	-69,625.34	1.21
Original Face:		Base	3,000,000.000	99.318913	1,750,381.10	95.368280	1,680,755.76	-69,625.34	1.21
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	622,075.460	99.728602	620,387.16	97.581540	607,030.81	-13,356.35	0.44
Original Face:		Base	2,000,000.000	99.728602	620,387.16	97.581540	607,030.81	-13,356.35	0.44
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.650000	16 Aug 2048		
		Local	1,203,267.540	97.549709	1,173,783.98	94.720300	1,139,738.62	-34,045.36	0.82
Original Face:		Base	2,000,000.000	97.549709	1,173,783.98	94.720300	1,139,738.62	-34,045.36	0.82
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	581,523.990	100.632323	585,201.10	95.434500	554,974.51	-30,226.59	0.40
Original Face:		Base	1,000,000.000	100.632323	585,201.10	95.434500	554,974.51	-30,226.59	0.40
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,098,646.920	101.271726	1,112,618.70	98.980610	1,087,447.42	-25,171.28	0.78
Original Face:		Base	2,000,000.000	101.271726	1,112,618.70	98.980610	1,087,447.42	-25,171.28	0.78
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	585,525.380	101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.42
Original Face:		Base	1,000,000.000	101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	2,416,879.870	98.886384	2,389,965.12	96.807530	2,339,721.71	-50,243.41	1.69
Original Face:		Base	4,270,000.000	98.886384	2,389,965.12	96.807530	2,339,721.71	-50,243.41	1.69
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	655,298.390	100.751720	660,224.40	97.896190	641,512.16	-18,712.24	0.46
Original Face:		Base	1,000,000.000	100.751720	660,224.40	97.896190	641,512.16	-18,712.24	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	610,838.110	100.851198	616,037.55	97.787880	597,325.64	-18,711.91	0.43
Original Face:		Base	1,000,000.000	100.851198	616,037.55	97.787880	597,325.64	-18,711.91	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
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	702,309.760	99.886550	701,512.99	97.392870	683,999.63	-17,513.36	0.49
Original Face:		Base	1,000,000.000	99.886550	701,512.99	97.392870	683,999.63	-17,513.36	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	718,894.580	100.322707	721,214.50	97.268960	699,261.28	-21,953.22	0.50
Original Face:		Base	1,000,000.000	100.322707	721,214.50	97.268960	699,261.28	-21,953.22	0.50
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	781,068.390	100.931047	788,340.50	98.586370	770,026.97	-18,313.53	0.56
Original Face:		Base	1,000,000.000	100.931047	788,340.50	98.586370	770,026.97	-18,313.53	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	7,218,957.450	98.446330	7,106,798.66	96.123730	6,939,131.17	-167,667.49	5.00
Original Face:		Base	7,500,000.000	98.446330	7,106,798.66	96.123730	6,939,131.17	-167,667.49	5.00
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	2,503,772.400	101.183375	2,533,401.41	101.809630	2,549,081.42	15,680.01	1.84
Original Face:		Base	3,000,000.000	101.183375	2,533,401.41	101.809630	2,549,081.42	15,680.01	1.84
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,922,174.580	100.070186	1,923,523.67	99.830414	1,918,914.84	-4,608.83	1.38
Original Face:		Base	2,000,000.000	100.070186	1,923,523.67	99.830414	1,918,914.84	-4,608.83	1.38
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
		Local	6,280,000.000	100.707779	6,324,448.50	100.211550	6,293,285.34	-31,163.16	4.54
		Base		100.707779	6,324,448.50	100.211550	6,293,285.34	-31,163.16	4.54
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.000000	12 Jun 2019		
		Local	1,000,000.000	100.186827	1,001,868.27	100.035000	1,000,350.00	-1,518.27	0.72
		Base		100.186827	1,001,868.27	100.035000	1,000,350.00	-1,518.27	0.72
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	103.328283	5,166,414.13	102.658166	5,132,908.30	-33,505.83	3.70
		Base		103.328283	5,166,414.13	102.658166	5,132,908.30	-33,505.83	3.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	105.577117	2,639,427.93	103.750000	2,593,750.00	-45,677.93	1.87
		Base		105.577117	2,639,427.93	103.750000	2,593,750.00	-45,677.93	1.87

& 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
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
		Local	3,440,000.000	100.262695	3,449,036.70	99.787338	3,432,684.43	-16,352.27	2.48
		Base		100.262695	3,449,036.70	99.787338	3,432,684.43	-16,352.27	2.48
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	597,474.430	101.494519	606,403.80	100.447530	600,148.31	-6,255.49	0.43
Original Face:		Base	4,000,000.000	101.494519	606,403.80	100.447530	600,148.31	-6,255.49	0.43
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	364,185.480	101.267390	368,801.13	100.331750	365,393.67	-3,407.46	0.26
Original Face:		Base	1,000,000.000	101.267390	368,801.13	100.331750	365,393.67	-3,407.46	0.26
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844000	16 May 2019		
		Local	2,270,000.000	99.999976	2,269,999.46	99.989600	2,269,763.92	-235.54	1.64
		Base		99.999976	2,269,999.46	99.989600	2,269,763.92	-235.54	1.64
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
		Local	1,000,000.000	100.111137	1,001,111.37	99.555200	995,552.00	-5,559.37	0.72
		Base		100.111137	1,001,111.37	99.555200	995,552.00	-5,559.37	0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.162150	2,974,864.49	97.888800	2,936,664.00	-38,200.49	2.12
		Base		99.162150	2,974,864.49	97.888800	2,936,664.00	-38,200.49	2.12
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
		Local	500,000.000	100.000000	500,000.00	100.467570	502,337.85	2,337.85	0.36
		Base		100.000000	500,000.00	100.467570	502,337.85	2,337.85	0.36
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
		Local	2,000,000.000	99.281144	1,985,622.87	99.298486	1,985,969.72	346.85	1.43
		Base		99.281144	1,985,622.87	99.298486	1,985,969.72	346.85	1.43
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		Local	2,000,000.000	97.922575	1,958,451.50	98.053778	1,961,075.56	2,624.06	1.41
		Base		97.922575	1,958,451.50	98.053778	1,961,075.56	2,624.06	1.41
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
		Local	2,000,000.000	99.229403	1,984,588.05	99.256005	1,985,120.10	532.05	1.43
		Base		99.229403	1,984,588.05	99.256005	1,985,120.10	532.05	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
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
		2,000,000.000	Local	99.179000	1,983,580.00	99.212500	1,984,250.00	670.00	1.43
			Base	99.179000	1,983,580.00	99.212500	1,984,250.00	670.00	1.43
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
		5,000,000.000	Local	99.382782	4,969,139.10	99.148438	4,957,421.90	-11,717.20	3.57
			Base	99.382782	4,969,139.10	99.148438	4,957,421.90	-11,717.20	3.57
9128283H1	US TREASURY N/B 11/19 1.75					1.750000	30 Nov 2019		
		2,000,000.000	Local	99.589683	1,991,793.66	99.582031	1,991,640.62	-153.04	1.44
			Base	99.589683	1,991,793.66	99.582031	1,991,640.62	-153.04	1.44
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		2,000,000.000	Local	99.741885	1,994,837.69	99.968750	1,999,375.00	4,537.31	1.44
			Base	99.741885	1,994,837.69	99.968750	1,999,375.00	4,537.31	1.44
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		2,000,000.000	Local	99.933325	1,998,666.49	100.121094	2,002,421.88	3,755.39	1.44
			Base	99.933325	1,998,666.49	100.121094	2,002,421.88	3,755.39	1.44
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		1,000,000.000	Local	99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.72
			Base	99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.72
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
		5,000,000.000	Local	99.878003	4,993,900.13	99.531250	4,976,562.50	-17,337.63	3.59
			Base	99.878003	4,993,900.13	99.531250	4,976,562.50	-17,337.63	3.59
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
		2,000,000.000	Local	99.027834	1,980,556.67	99.136719	1,982,734.38	2,177.71	1.43
			Base	99.027834	1,980,556.67	99.136719	1,982,734.38	2,177.71	1.43
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
		5,000,000.000	Local	98.865230	4,943,261.51	98.714844	4,935,742.20	-7,519.31	3.56
			Base	98.865230	4,943,261.51	98.714844	4,935,742.20	-7,519.31	3.56
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		1,000,000.000	Local	99.602919	996,029.19	97.914062	979,140.62	-16,888.57	0.71
			Base	99.602919	996,029.19	97.914062	979,140.62	-16,888.57	0.71

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
		Local	5,000,000.000	99.903783	4,995,189.15	99.339844	4,966,992.20	-28,196.95	3.58
		Base		99.903783	4,995,189.15	99.339844	4,966,992.20	-28,196.95	3.58
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	2,000,000.000	99.910608	1,998,212.16	100.136719	2,002,734.38	4,522.22	1.44
		Base		99.910608	1,998,212.16	100.136719	2,002,734.38	4,522.22	1.44
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
		Local	287,196.630	102.252624	293,666.09	99.861870	286,799.93	-6,866.16	0.21
Original Face:		Base	2,000,000.000	102.252624	293,666.09	99.861870	286,799.93	-6,866.16	0.21
US DOLLAR Total									
		Local	118,011,242.510		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
Original Face:		Base	155,264,820.000		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
FIXED INCOME Total									
		Base	118,011,242.510		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
Original Face:			155,264,820.000						

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

Books Closed

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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									
		139,218,545.310	Base		139,983,514.93		138,672,298.77	-1,311,216.16	100.00
Original Face:		155,264,820.000							

& 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								
		-968,260.760	Local	1.000000	-968,260.76	1.000000	-968,260.76	0.00	0.04
			Base	1.000000	-968,260.76	1.000000	-968,260.76	0.00	0.04
US DOLLAR Total									
		-968,260.760	Local		-968,260.76		-968,260.76	0.00	0.04
			Base		-968,260.76		-968,260.76	0.00	0.04
CASH Total									
		-968,260.760	Base		-968,260.76		-968,260.76	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.558540	31 Dec 2030		
		1,429,622.130	Local	100.059872	1,430,478.08	100.060000	1,430,479.90	1.82	0.06
			Base	100.059872	1,430,478.08	100.060000	1,430,479.90	1.82	0.06
US DOLLAR Total									
		1,429,622.130	Local		1,430,478.08		1,430,479.90	1.82	0.06
			Base		1,430,478.08		1,430,479.90	1.82	0.06
CASH EQUIVALENT Total									
		1,429,622.130	Base		1,430,478.08		1,430,479.90	1.82	0.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		68,418.000	Local	19.875068	1,359,812.37	50.380000	3,446,898.84	2,087,086.47	0.15
			Base	19.875068	1,359,812.37	50.380000	3,446,898.84	2,087,086.47	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								
		60,378.000	Local	19.762605	1,193,226.54	17.120000	1,033,671.36	-159,555.18	0.05
			Base	19.762605	1,193,226.54	17.120000	1,033,671.36	-159,555.18	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		664,312.000	Local	34.310160	22,792,650.96	30.960000	20,567,099.52	-2,225,551.44	0.91
			Base	34.310160	22,792,650.96	30.960000	20,567,099.52	-2,225,551.44	0.91
002824100	ABBOTT LABORATORIES COMMON STOCK								
		160,035.000	Local	28.080430	4,493,851.56	79.560000	12,732,384.60	8,238,533.04	0.57
			Base	28.080430	4,493,851.56	79.560000	12,732,384.60	8,238,533.04	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		134,477.000	Local	31.306969	4,210,067.32	79.390000	10,676,129.03	6,466,061.71	0.47
			Base	31.306969	4,210,067.32	79.390000	10,676,129.03	6,466,061.71	0.47
003654100	ABIOMED INC COMMON STOCK USD.01								
		4,110.000	Local	384.061470	1,578,492.64	277.410000	1,140,155.10	-438,337.54	0.05
			Base	384.061470	1,578,492.64	277.410000	1,140,155.10	-438,337.54	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		69,619.000	Local	36.996103	2,575,631.67	48.210000	3,356,331.99	780,700.32	0.15
			Base	36.996103	2,575,631.67	48.210000	3,356,331.99	780,700.32	0.15
00724F101	ADOBE INC COMMON STOCK USD.0001								
		44,475.000	Local	40.009461	1,779,420.76	289.250000	12,864,393.75	11,084,972.99	0.57
			Base	40.009461	1,779,420.76	289.250000	12,864,393.75	11,084,972.99	0.57
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,533.000	Local	159.487986	1,041,935.01	166.320000	1,086,568.56	44,633.55	0.05
			Base	159.487986	1,041,935.01	166.320000	1,086,568.56	44,633.55	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		80,349.000	Local	14.204109	1,141,285.93	27.630000	2,220,042.87	1,078,756.94	0.10
			Base	14.204109	1,141,285.93	27.630000	2,220,042.87	1,078,756.94	0.10
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		4,746.000	Local	202.299741	960,114.57	110.920000	526,426.32	-433,688.25	0.02
			Base	202.299741	960,114.57	110.920000	526,426.32	-433,688.25	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
			28,944.000	31.298184	905,894.64	78.500000	2,272,104.00	1,366,209.36	0.10
		Base		31.298184	905,894.64	78.500000	2,272,104.00	1,366,209.36	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
			20,022.000	74.761747	1,496,879.70	205.790000	4,120,327.38	2,623,447.68	0.18
		Base		74.761747	1,496,879.70	205.790000	4,120,327.38	2,623,447.68	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
			14,883.000	44.009096	654,987.37	80.060000	1,191,532.98	536,545.61	0.05
		Base		44.009096	654,987.37	80.060000	1,191,532.98	536,545.61	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
			11,221.000	65.566150	735,717.77	61.900000	694,579.90	-41,137.87	0.03
		Base		65.566150	735,717.77	61.900000	694,579.90	-41,137.87	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
			9,637.000	83.368505	803,422.28	75.060000	723,353.22	-80,069.06	0.03
		Base		83.368505	803,422.28	75.060000	723,353.22	-80,069.06	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
			10,279.000	116.434515	1,196,830.38	142.390000	1,463,626.81	266,796.43	0.07
		Base		116.434515	1,196,830.38	142.390000	1,463,626.81	266,796.43	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
			20,378.000	109.503925	2,231,470.99	136.130000	2,774,057.14	542,586.15	0.12
		Base		109.503925	2,231,470.99	136.130000	2,774,057.14	542,586.15	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
			6,635.000	152.203254	1,009,868.59	324.680000	2,154,251.80	1,144,383.21	0.10
		Base		152.203254	1,009,868.59	324.680000	2,154,251.80	1,144,383.21	0.10
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
			4,156.000	254.373535	1,057,176.41	160.100000	665,375.60	-391,800.81	0.03
		Base		254.373535	1,057,176.41	160.100000	665,375.60	-391,800.81	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
			21,526.000	40.172481	864,752.83	47.230000	1,016,672.98	151,920.15	0.05
		Base		40.172481	864,752.83	47.230000	1,016,672.98	151,920.15	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	30,264.000	39.459853	1,194,213.00	99.060000	2,997,951.84	1,803,738.84	0.13
		Base		39.459853	1,194,213.00	99.060000	2,997,951.84	1,803,738.84	0.13
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	28,037.000	354.410734	9,936,613.76	1,188.480000	33,321,413.76	23,384,800.00	1.48
		Base		354.410734	9,936,613.76	1,188.480000	33,321,413.76	23,384,800.00	1.48
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	27,307.000	333.564110	9,108,635.15	1,198.960000	32,740,000.72	23,631,365.57	1.46
		Base		333.564110	9,108,635.15	1,198.960000	32,740,000.72	23,631,365.57	1.46
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,942.000	18.645412	3,187,284.04	54.330000	9,287,278.86	6,099,994.82	0.41
		Base		18.645412	3,187,284.04	54.330000	9,287,278.86	6,099,994.82	0.41
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,613.000	249.799972	9,395,726.34	1,926.520000	72,462,196.76	63,066,470.42	3.22
		Base		249.799972	9,395,726.34	1,926.520000	72,462,196.76	63,066,470.42	3.22
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,308.000	40.264110	898,211.76	72.770000	1,623,353.16	725,141.40	0.07
		Base		40.264110	898,211.76	72.770000	1,623,353.16	725,141.40	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	36,436.000	48.246782	1,757,919.76	34.180000	1,245,382.48	-512,537.28	0.06
		Base		48.246782	1,757,919.76	34.180000	1,245,382.48	-512,537.28	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,970.000	38.873668	1,748,148.84	85.550000	3,847,183.50	2,099,034.66	0.17
		Base		38.873668	1,748,148.84	85.550000	3,847,183.50	2,099,034.66	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	63,035.000	44.935339	2,832,499.11	117.230000	7,389,593.05	4,557,093.94	0.33
		Base		44.935339	2,832,499.11	117.230000	7,389,593.05	4,557,093.94	0.33
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	79,286.000	107.328469	8,509,645.01	47.570000	3,771,635.02	-4,738,009.99	0.17
		Base		107.328469	8,509,645.01	47.570000	3,771,635.02	-4,738,009.99	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
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,222.000	59.031973	2,374,384.03	195.300000	7,855,356.60	5,480,972.57	0.35
		Base		59.031973	2,374,384.03	195.300000	7,855,356.60	5,480,972.57	0.35
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,478.000	69.029896	1,137,474.62	108.190000	1,782,754.82	645,280.20	0.08
		Base		69.029896	1,137,474.62	108.190000	1,782,754.82	645,280.20	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,240.000	28.274736	402,632.24	74.760000	1,064,582.40	661,950.16	0.05
		Base		28.274736	402,632.24	74.760000	1,064,582.40	661,950.16	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	12,352.000	39.221558	484,464.69	146.770000	1,812,903.04	1,328,438.35	0.08
		Base		39.221558	484,464.69	146.770000	1,812,903.04	1,328,438.35	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,707.000	47.217235	977,727.28	88.170000	1,825,736.19	848,008.91	0.08
		Base		47.217235	977,727.28	88.170000	1,825,736.19	848,008.91	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	56,751.000	65.217909	3,701,181.58	179.320000	10,176,589.32	6,475,407.74	0.45
		Base		65.217909	3,701,181.58	179.320000	10,176,589.32	6,475,407.74	0.45
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,179.000	23.932554	650,462.88	99.560000	2,705,941.24	2,055,478.36	0.12
		Base		23.932554	650,462.88	99.560000	2,705,941.24	2,055,478.36	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	45,544.000	49.632915	2,260,481.49	72.850000	3,317,880.40	1,057,398.91	0.15
		Base		49.632915	2,260,481.49	72.850000	3,317,880.40	1,057,398.91	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,580.000	48.708180	1,635,620.69	116.240000	3,903,339.20	2,267,718.51	0.17
		Base		48.708180	1,635,620.69	116.240000	3,903,339.20	2,267,718.51	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,640.000	123.259908	941,705.70	195.800000	1,495,912.00	554,206.30	0.07
		Base		123.259908	941,705.70	195.800000	1,495,912.00	554,206.30	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
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	23,429.000	60.117751	1,408,498.79	263.030000	6,162,529.87	4,754,031.08	0.27
		Base		60.117751	1,408,498.79	263.030000	6,162,529.87	4,754,031.08	0.27
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	34,215.000	66.767787	2,284,459.84	32.910000	1,126,015.65	-1,158,444.19	0.05
		Base		66.767787	2,284,459.84	32.910000	1,126,015.65	-1,158,444.19	0.05
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,170.000	26.244260	371,881.16	49.360000	699,431.20	327,550.04	0.03
		Base		26.244260	371,881.16	49.360000	699,431.20	327,550.04	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	408,397.000	24.988682	10,205,302.61	200.670000	81,953,025.99	71,747,723.38	3.64
		Base		24.988682	10,205,302.61	200.670000	81,953,025.99	71,747,723.38	3.64
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	86,574.000	20.132930	1,742,988.26	44.070000	3,815,316.18	2,072,327.92	0.17
		Base		20.132930	1,742,988.26	44.070000	3,815,316.18	2,072,327.92	0.17
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	51,084.000	24.663070	1,259,888.26	44.600000	2,278,346.40	1,018,458.14	0.10
		Base		24.663070	1,259,888.26	44.600000	2,278,346.40	1,018,458.14	0.10
03965L100	ARCONIC INC COMMON STOCK								
		Local	36,780.000	43.076104	1,584,339.11	21.480000	790,034.40	-794,304.71	0.04
		Base		43.076104	1,584,339.11	21.480000	790,034.40	-794,304.71	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,764.000	295.610025	1,408,286.16	312.290000	1,487,749.56	79,463.40	0.07
		Base		295.610025	1,408,286.16	312.290000	1,487,749.56	79,463.40	0.07
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,625.000	61.342740	345,052.91	95.000000	534,375.00	189,322.09	0.02
		Base		61.342740	345,052.91	95.000000	534,375.00	189,322.09	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,654.000	97.015835	1,033,606.71	102.340000	1,090,330.36	56,723.65	0.05
		Base		97.015835	1,033,606.71	102.340000	1,090,330.36	56,723.65	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,965.000	41.035058	819,264.93	178.210000	3,557,962.65	2,738,697.72	0.16
		Base		41.035058	819,264.93	178.210000	3,557,962.65	2,738,697.72	0.16
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,704.000	41.677440	1,654,761.06	164.390000	6,526,940.56	4,872,179.50	0.29
		Base		41.677440	1,654,761.06	164.390000	6,526,940.56	4,872,179.50	0.29
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,275.000	217.632558	495,114.07	1,028.310000	2,339,405.25	1,844,291.18	0.10
		Base		217.632558	495,114.07	1,028.310000	2,339,405.25	1,844,291.18	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,627.000	133.243836	1,682,469.92	200.930000	2,537,143.11	854,673.19	0.11
		Base		133.243836	1,682,469.92	200.930000	2,537,143.11	854,673.19	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,656.000	50.248354	384,701.40	110.650000	847,136.40	462,435.00	0.04
		Base		50.248354	384,701.40	110.650000	847,136.40	462,435.00	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	69,634.000	32.826922	2,285,869.86	51.200000	3,565,260.80	1,279,390.94	0.16
		Base		32.826922	2,285,869.86	51.200000	3,565,260.80	1,279,390.94	0.16
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	46,803.000	50.137348	2,346,578.28	24.020000	1,124,208.06	-1,222,370.22	0.05
		Base		50.137348	2,346,578.28	24.020000	1,124,208.06	-1,222,370.22	0.05
058498106	BALL CORP COMMON STOCK								
		Local	30,475.000	15.838389	482,674.89	59.940000	1,826,671.50	1,343,996.61	0.08
		Base		15.838389	482,674.89	59.940000	1,826,671.50	1,343,996.61	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	819,498.000	23.809202	19,511,593.31	30.580000	25,060,248.84	5,548,655.53	1.11
		Base		23.809202	19,511,593.31	30.580000	25,060,248.84	5,548,655.53	1.11
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	80,085.000	35.591087	2,850,312.20	49.660000	3,977,021.10	1,126,708.90	0.18
		Base		35.591087	2,850,312.20	49.660000	3,977,021.10	1,126,708.90	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
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	43,445.000	27.230740	1,183,039.52	76.300000	3,314,853.50	2,131,813.98	0.15
		Base		27.230740	1,183,039.52	76.300000	3,314,853.50	2,131,813.98	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,533.000	120.974524	2,967,867.99	240.740000	5,906,074.42	2,938,206.43	0.26
		Base		120.974524	2,967,867.99	240.740000	5,906,074.42	2,938,206.43	0.26
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	177,319.000	87.344574	15,487,852.48	216.710000	38,426,800.49	22,938,948.01	1.71
		Base		87.344574	15,487,852.48	216.710000	38,426,800.49	22,938,948.01	1.71
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	21,340.000	32.993677	704,085.07	74.410000	1,587,909.40	883,824.33	0.07
		Base		32.993677	704,085.07	74.410000	1,587,909.40	883,824.33	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	17,940.000	93.439106	1,676,297.56	229.240000	4,112,565.60	2,436,268.04	0.18
		Base		93.439106	1,676,297.56	229.240000	4,112,565.60	2,436,268.04	0.18
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,093.000	217.810168	2,416,168.19	485.240000	5,382,767.32	2,966,599.13	0.24
		Base		217.810168	2,416,168.19	485.240000	5,382,767.32	2,966,599.13	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,736.000	19.451614	364,445.44	27.210000	509,806.56	145,361.12	0.02
		Base		19.451614	364,445.44	27.210000	509,806.56	145,361.12	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,901.000	66.558005	3,188,195.00	377.690000	18,091,728.69	14,903,533.69	0.80
		Base		66.558005	3,188,195.00	377.690000	18,091,728.69	14,903,533.69	0.80
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,104.000	357.647956	1,467,787.21	1,854.990000	7,612,878.96	6,145,091.75	0.34
		Base		357.647956	1,467,787.21	1,854.990000	7,612,878.96	6,145,091.75	0.34
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,935.000	34.224410	648,039.20	41.770000	790,914.95	142,875.75	0.04
		Base		34.224410	648,039.20	41.770000	790,914.95	142,875.75	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101121101	BOSTON PROPERTIES INC REIT USD.01								
		14,061.000	Local	92.623662	1,302,381.31	137.620000	1,935,074.82	632,693.51	0.09
			Base	92.623662	1,302,381.31	137.620000	1,935,074.82	632,693.51	0.09
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		126,351.000	Local	17.801222	2,249,202.15	37.120000	4,690,149.12	2,440,946.97	0.21
			Base	17.801222	2,249,202.15	37.120000	4,690,149.12	2,440,946.97	0.21
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		148,843.000	Local	40.970576	6,098,183.51	46.430000	6,910,780.49	812,596.98	0.31
			Base	40.970576	6,098,183.51	46.430000	6,910,780.49	812,596.98	0.31
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		10,547.000	Local	116.228063	1,225,857.38	118.130000	1,245,917.11	20,059.73	0.06
			Base	116.228063	1,225,857.38	118.130000	1,245,917.11	20,059.73	0.06
11135F101	BROADCOM INC COMMON STOCK								
		36,122.000	Local	182.537214	6,593,609.26	318.400000	11,501,244.80	4,907,635.54	0.51
			Base	182.537214	6,593,609.26	318.400000	11,501,244.80	4,907,635.54	0.51
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		15,165.000	Local	20.851407	316,211.58	53.290000	808,142.85	491,931.27	0.04
			Base	20.851407	316,211.58	53.290000	808,142.85	491,931.27	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		31,689.000	Local	38.047575	1,205,689.60	51.270000	1,624,695.03	419,005.43	0.07
			Base	38.047575	1,205,689.60	51.270000	1,624,695.03	419,005.43	0.07
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		10,257.000	Local	84.835837	870,161.18	101.610000	1,042,213.77	172,052.59	0.05
			Base	84.835837	870,161.18	101.610000	1,042,213.77	172,052.59	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		28,468.000	Local	23.017672	655,267.10	52.070000	1,482,328.76	827,061.66	0.07
			Base	23.017672	655,267.10	52.070000	1,482,328.76	827,061.66	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		20,320.000	Local	27.420156	557,177.58	44.780000	909,929.60	352,752.02	0.04
			Base	27.420156	557,177.58	44.780000	909,929.60	352,752.02	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
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		12,476.000	Local	53.319531	665,214.47	81.000000	1,010,556.00	345,341.53	0.04
			Base	53.319531	665,214.47	81.000000	1,010,556.00	345,341.53	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		34,648.000	Local	67.332327	2,332,930.45	158.840000	5,503,488.32	3,170,557.87	0.24
			Base	67.332327	2,332,930.45	158.840000	5,503,488.32	3,170,557.87	0.24
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		32,618.000	Local	93.586854	3,052,616.00	178.900000	5,835,360.20	2,782,744.20	0.26
			Base	93.586854	3,052,616.00	178.900000	5,835,360.20	2,782,744.20	0.26
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		25,845.000	Local	21.283722	550,077.80	55.550000	1,435,689.75	885,611.95	0.06
			Base	21.283722	550,077.80	55.550000	1,435,689.75	885,611.95	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		70,640.000	Local	11.802758	833,746.82	79.630000	5,625,063.20	4,791,316.38	0.25
			Base	11.802758	833,746.82	79.630000	5,625,063.20	4,791,316.38	0.25
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		118,292.000	Local	45.938774	5,434,189.46	54.380000	6,432,718.96	998,529.50	0.29
			Base	45.938774	5,434,189.46	54.380000	6,432,718.96	998,529.50	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		38,612.000	Local	17.155911	662,424.03	25.890000	999,664.68	337,240.65	0.04
			Base	17.155911	662,424.03	25.890000	999,664.68	337,240.65	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		25,570.000	Local	38.344838	980,477.50	69.380000	1,774,046.60	793,569.10	0.08
			Base	38.344838	980,477.50	69.380000	1,774,046.60	793,569.10	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		17,563.000	Local	37.095443	651,507.27	38.690000	679,512.47	28,005.20	0.03
			Base	37.095443	651,507.27	38.690000	679,512.47	28,005.20	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		42,665.000	Local	56.321261	2,402,946.58	92.830000	3,960,591.95	1,557,645.37	0.18
			Base	56.321261	2,402,946.58	92.830000	3,960,591.95	1,557,645.37	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
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		27,174.000	Local	42.894919	1,165,626.54	48.710000	1,323,645.54	158,019.00	0.06
			Base	42.894919	1,165,626.54	48.710000	1,323,645.54	158,019.00	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		15,518.000	Local	24.712572	383,489.70	77.860000	1,208,231.48	824,741.78	0.05
			Base	24.712572	383,489.70	77.860000	1,208,231.48	824,741.78	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		36,503.000	Local	38.833101	1,417,524.70	54.860000	2,002,554.58	585,029.88	0.09
			Base	38.833101	1,417,524.70	54.860000	2,002,554.58	585,029.88	0.09
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		52,482.000	Local	56.879778	2,985,164.50	139.420000	7,317,040.44	4,331,875.94	0.33
			Base	56.879778	2,985,164.50	139.420000	7,317,040.44	4,331,875.94	0.33
150870103	CELANESE CORP COMMON STOCK USD.0001								
		11,681.000	Local	85.547337	999,278.44	107.890000	1,260,263.09	260,984.65	0.06
			Base	85.547337	999,278.44	107.890000	1,260,263.09	260,984.65	0.06
151020104	CELGENE CORP COMMON STOCK USD.01								
		64,043.000	Local	34.715070	2,223,257.23	94.660000	6,062,310.38	3,839,053.15	0.27
			Base	34.715070	2,223,257.23	94.660000	6,062,310.38	3,839,053.15	0.27
15135B101	CENTENE CORP COMMON STOCK USD.001								
		37,659.000	Local	36.148122	1,361,302.11	51.560000	1,941,698.04	580,395.93	0.09
			Base	36.148122	1,361,302.11	51.560000	1,941,698.04	580,395.93	0.09
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		45,691.000	Local	20.152487	920,787.29	31.000000	1,416,421.00	495,633.71	0.06
			Base	20.152487	920,787.29	31.000000	1,416,421.00	495,633.71	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		86,696.000	Local	42.565191	3,690,231.77	11.420000	990,068.32	-2,700,163.45	0.04
			Base	42.565191	3,690,231.77	11.420000	990,068.32	-2,700,163.45	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		29,576.000	Local	32.837059	971,188.86	66.450000	1,965,325.20	994,136.34	0.09
			Base	32.837059	971,188.86	66.450000	1,965,325.20	994,136.34	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
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	15,823.000	274.053896	4,336,354.80	371.190000	5,873,339.37	1,536,984.57	0.26
		Base		274.053896	4,336,354.80	371.190000	5,873,339.37	1,536,984.57	0.26
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	173,247.000	66.011485	11,436,291.78	120.060000	20,800,034.82	9,363,743.04	0.93
		Base		66.011485	11,436,291.78	120.060000	20,800,034.82	9,363,743.04	0.93
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,217.000	304.419328	674,897.65	688.040000	1,525,384.68	850,487.03	0.07
		Base		304.419328	674,897.65	688.040000	1,525,384.68	850,487.03	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,411.000	43.753406	980,557.59	74.950000	1,679,704.45	699,146.86	0.07
		Base		43.753406	980,557.59	74.950000	1,679,704.45	699,146.86	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,249.000	132.008641	1,220,947.92	68.660000	635,036.34	-585,911.58	0.03
		Base		132.008641	1,220,947.92	68.660000	635,036.34	-585,911.58	0.03
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,816.000	39.054106	539,571.53	96.180000	1,328,822.88	789,251.35	0.06
		Base		39.054106	539,571.53	96.180000	1,328,822.88	789,251.35	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	401,312.000	28.380464	11,389,420.61	55.950000	22,453,406.40	11,063,985.79	1.00
		Base		28.380464	11,389,420.61	55.950000	22,453,406.40	11,063,985.79	1.00
172908105	CINTAS CORP COMMON STOCK								
		Local	7,720.000	42.886565	331,084.28	217.140000	1,676,320.80	1,345,236.52	0.07
		Base		42.886565	331,084.28	217.140000	1,676,320.80	1,345,236.52	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	214,308.000	82.082107	17,590,852.12	70.700000	15,151,575.60	-2,439,276.52	0.67
		Base		82.082107	17,590,852.12	70.700000	15,151,575.60	-2,439,276.52	0.67
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	41,972.000	20.135777	845,138.85	36.200000	1,519,386.40	674,247.55	0.07
		Base		20.135777	845,138.85	36.200000	1,519,386.40	674,247.55	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
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,410.000	34.597537	394,757.90	100.960000	1,151,953.60	757,195.70	0.05
		Base		34.597537	394,757.90	100.960000	1,151,953.60	757,195.70	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,686.000	62.479085	730,130.59	159.730000	1,866,604.78	1,136,474.19	0.08
		Base		62.479085	730,130.59	159.730000	1,866,604.78	1,136,474.19	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	350,860.000	29.196180	10,243,771.75	49.060000	17,213,191.60	6,969,419.85	0.77
		Base		29.196180	10,243,771.75	49.060000	17,213,191.60	6,969,419.85	0.77
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,451.000	25.301851	1,327,107.39	72.960000	3,826,824.96	2,499,717.57	0.17
		Base		25.301851	1,327,107.39	72.960000	3,826,824.96	2,499,717.57	0.17
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,578.000	35.674400	2,803,222.97	72.790000	5,719,692.62	2,916,469.65	0.25
		Base		35.674400	2,803,222.97	72.790000	5,719,692.62	2,916,469.65	0.25
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	411,954.000	13.453723	5,542,315.06	43.530000	17,932,357.62	12,390,042.56	0.80
		Base		13.453723	5,542,315.06	43.530000	17,932,357.62	12,390,042.56	0.80
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	14,496.000	45.433984	658,611.03	78.590000	1,139,240.64	480,629.61	0.05
		Base		45.433984	658,611.03	78.590000	1,139,240.64	480,629.61	0.05
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	44,270.000	22.160121	981,028.57	30.780000	1,362,630.60	381,602.03	0.06
		Base		22.160121	981,028.57	30.780000	1,362,630.60	381,602.03	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	18,287.000	110.817094	2,026,512.19	115.380000	2,109,954.06	83,441.87	0.09
		Base		110.817094	2,026,512.19	115.380000	2,109,954.06	83,441.87	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	103,341.000	40.212305	4,155,579.79	63.120000	6,522,883.92	2,367,304.13	0.29
		Base		40.212305	4,155,579.79	63.120000	6,522,883.92	2,367,304.13	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
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,271.000	50.743718	1,485,319.38	86.160000	2,521,989.36	1,036,669.98	0.11
		Base		50.743718	1,485,319.38	86.160000	2,521,989.36	1,036,669.98	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,182.000	43.323567	657,738.40	211.670000	3,213,573.94	2,555,835.54	0.14
		Base		43.323567	657,738.40	211.670000	3,213,573.94	2,555,835.54	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,497.000	187.049907	841,163.43	289.920000	1,303,770.24	462,606.81	0.06
		Base		187.049907	841,163.43	289.920000	1,303,770.24	462,606.81	0.06
217204106	COPART INC COMMON STOCK								
		Local	18,311.000	56.464625	1,033,923.75	67.320000	1,232,696.52	198,772.77	0.05
		Base		56.464625	1,033,923.75	67.320000	1,232,696.52	198,772.77	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	71,726.000	22.371208	1,604,597.27	31.850000	2,284,473.10	679,875.83	0.10
		Base		22.371208	1,604,597.27	31.850000	2,284,473.10	679,875.83	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	40,149.000	66.753374	2,680,081.22	245.530000	9,857,783.97	7,177,702.75	0.44
		Base		66.753374	2,680,081.22	245.530000	9,857,783.97	7,177,702.75	0.44
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	41,164.000	23.062572	949,347.72	10.820000	445,394.48	-503,953.24	0.02
		Base		23.062572	949,347.72	10.820000	445,394.48	-503,953.24	0.02
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,891.000	68.793911	2,606,670.10	125.780000	4,765,929.98	2,159,259.88	0.21
		Base		68.793911	2,606,670.10	125.780000	4,765,929.98	2,159,259.88	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,200.000	44.819147	591,612.74	166.290000	2,195,028.00	1,603,415.26	0.10
		Base		44.819147	591,612.74	166.290000	2,195,028.00	1,603,415.26	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,980.000	27.848809	862,756.09	44.310000	1,372,723.80	509,967.71	0.06
		Base		27.848809	862,756.09	44.310000	1,372,723.80	509,967.71	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	16,581.000	50.002245	829,087.23	125.710000	2,084,397.51	1,255,310.28	0.09
		Base		50.002245	829,087.23	125.710000	2,084,397.51	1,255,310.28	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	24,484.000	55.242786	1,352,564.38	65.740000	1,609,578.16	257,013.78	0.07
		Base		55.242786	1,352,564.38	65.740000	1,609,578.16	257,013.78	0.07
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	57,291.000	34.495577	1,976,286.08	132.440000	7,587,620.04	5,611,333.96	0.34
		Base		34.495577	1,976,286.08	132.440000	7,587,620.04	5,611,333.96	0.34
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,261.000	34.759453	391,426.20	117.600000	1,324,293.60	932,867.40	0.06
		Base		34.759453	391,426.20	117.600000	1,324,293.60	932,867.40	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	11,531.000	36.275038	418,287.46	55.240000	636,972.44	218,684.98	0.03
		Base		36.275038	418,287.46	55.240000	636,972.44	218,684.98	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	29,047.000	53.318385	1,548,739.14	165.630000	4,811,054.61	3,262,315.47	0.21
		Base		53.318385	1,548,739.14	165.630000	4,811,054.61	3,262,315.47	0.21
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	56,315.000	23.342923	1,314,556.71	58.290000	3,282,601.35	1,968,044.64	0.15
		Base		23.342923	1,314,556.71	58.290000	3,282,601.35	1,968,044.64	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,292.000	45.473410	922,746.43	51.130000	1,037,529.96	114,783.53	0.05
		Base		45.473410	922,746.43	51.130000	1,037,529.96	114,783.53	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	39,971.000	43.885203	1,754,135.43	32.140000	1,284,667.94	-469,467.49	0.06
		Base		43.885203	1,754,135.43	32.140000	1,284,667.94	-469,467.49	0.06
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	14,086.000	109.947867	1,548,725.66	106.390000	1,498,609.54	-50,116.12	0.07
		Base		109.947867	1,548,725.66	106.390000	1,498,609.54	-50,116.12	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		18,944.000	Local	100.290678	1,899,906.61	117.710000	2,229,898.24	329,991.63	0.10
			Base	100.290678	1,899,906.61	117.710000	2,229,898.24	329,991.63	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		205,794.000	Local	49.018471	10,087,707.17	136.970000	28,187,604.18	18,099,897.01	1.25
			Base	49.018471	10,087,707.17	136.970000	28,187,604.18	18,099,897.01	1.25
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		29,938.000	Local	21.277023	636,991.51	81.490000	2,439,647.62	1,802,656.11	0.11
			Base	21.277023	636,991.51	81.490000	2,439,647.62	1,802,656.11	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		14,320.000	Local	19.240219	275,519.93	30.900000	442,488.00	166,968.07	0.02
			Base	19.240219	275,519.93	30.900000	442,488.00	166,968.07	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		32,872.000	Local	22.459268	738,281.07	28.760000	945,398.72	207,117.65	0.04
			Base	22.459268	738,281.07	28.760000	945,398.72	207,117.65	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		20,917.000	Local	61.485078	1,286,083.37	35.120000	734,605.04	-551,478.33	0.03
			Base	61.485078	1,286,083.37	35.120000	734,605.04	-551,478.33	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		23,961.000	Local	55.956436	1,340,772.17	126.090000	3,021,242.49	1,680,470.32	0.13
			Base	55.956436	1,340,772.17	126.090000	3,021,242.49	1,680,470.32	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		21,696.000	Local	49.877210	1,082,135.95	111.280000	2,414,330.88	1,332,194.93	0.11
			Base	49.877210	1,082,135.95	111.280000	2,414,330.88	1,332,194.93	0.11
25746U109	DOMINION ENERGY INC COMMON STOCK								
		72,907.000	Local	48.965790	3,569,948.86	77.870000	5,677,268.09	2,107,319.23	0.25
			Base	48.965790	3,569,948.86	77.870000	5,677,268.09	2,107,319.23	0.25
260003108	DOVER CORP COMMON STOCK USD1.0								
		13,215.000	Local	31.409859	415,081.29	98.040000	1,295,598.60	880,517.31	0.06
			Base	31.409859	415,081.29	98.040000	1,295,598.60	880,517.31	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
260557103	DOW INC COMMON STOCK USD.01								
		68,531.000	Local	35.976817	2,465,527.26	56.730000	3,887,763.63	1,422,236.37	0.17
			Base	35.976817	2,465,527.26	56.730000	3,887,763.63	1,422,236.37	0.17
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		205,595.000	Local	24.941332	5,127,813.15	38.450000	7,905,127.75	2,777,314.60	0.35
			Base	24.941332	5,127,813.15	38.450000	7,905,127.75	2,777,314.60	0.35
264411505	DUKE REALTY CORP REIT USD.01								
		32,739.000	Local	28.488522	932,685.73	31.120000	1,018,837.68	86,151.95	0.05
			Base	28.488522	932,685.73	31.120000	1,018,837.68	86,151.95	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		66,292.000	Local	55.364495	3,670,223.11	91.120000	6,040,527.04	2,370,303.93	0.27
			Base	55.364495	3,670,223.11	91.120000	6,040,527.04	2,370,303.93	0.27
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		52,880.000	Local	42.673871	2,256,594.30	96.050000	5,079,124.00	2,822,529.70	0.23
			Base	42.673871	2,256,594.30	96.050000	5,079,124.00	2,822,529.70	0.23
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		22,456.000	Local	26.500540	595,096.12	50.660000	1,137,620.96	542,524.84	0.05
			Base	26.500540	595,096.12	50.660000	1,137,620.96	542,524.84	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,742.000	Local	35.168047	448,111.26	78.880000	1,005,088.96	556,977.70	0.04
			Base	35.168047	448,111.26	78.880000	1,005,088.96	556,977.70	0.04
278642103	EBAY INC COMMON STOCK USD.001								
		78,444.000	Local	12.200532	957,058.52	38.750000	3,039,705.00	2,082,646.48	0.14
			Base	12.200532	957,058.52	38.750000	3,039,705.00	2,082,646.48	0.14
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,103.000	Local	50.962961	1,177,397.28	184.080000	4,252,800.24	3,075,402.96	0.19
			Base	50.962961	1,177,397.28	184.080000	4,252,800.24	3,075,402.96	0.19
281020107	EDISON INTERNATIONAL COMMON STOCK								
		29,712.000	Local	36.538781	1,085,640.25	63.770000	1,894,734.24	809,093.99	0.08
			Base	36.538781	1,085,640.25	63.770000	1,894,734.24	809,093.99	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
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	18,942.000	48.177784	912,583.59	176.070000	3,335,117.94	2,422,534.35	0.15
		Base		48.177784	912,583.59	176.070000	3,335,117.94	2,422,534.35	0.15
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,311.000	37.553681	1,025,628.59	94.650000	2,584,986.15	1,559,357.56	0.11
		Base		37.553681	1,025,628.59	94.650000	2,584,986.15	1,559,357.56	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,049.000	39.197541	2,196,982.97	70.990000	3,978,918.51	1,781,935.54	0.18
		Base		39.197541	2,196,982.97	70.990000	3,978,918.51	1,781,935.54	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,283.000	63.139063	1,091,232.42	96.900000	1,674,722.70	583,490.28	0.07
		Base		63.139063	1,091,232.42	96.900000	1,674,722.70	583,490.28	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,999.000	108.647359	1,195,012.30	125.950000	1,385,324.05	190,311.75	0.06
		Base		108.647359	1,195,012.30	125.950000	1,385,324.05	190,311.75	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,598.000	280.139832	2,128,502.44	454.700000	3,454,810.60	1,326,308.16	0.15
		Base		280.139832	2,128,502.44	454.700000	3,454,810.60	1,326,308.16	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,725.000	45.270968	1,526,763.40	76.420000	2,577,264.50	1,050,501.10	0.11
		Base		45.270968	1,526,763.40	76.420000	2,577,264.50	1,050,501.10	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,992.000	180.625764	1,082,309.58	282.500000	1,692,740.00	610,430.42	0.08
		Base		180.625764	1,082,309.58	282.500000	1,692,740.00	610,430.42	0.08
30034W106	EVERGY INC COMMON STOCK								
		Local	23,214.000	54.012794	1,253,852.99	57.820000	1,342,233.48	88,380.49	0.06
		Base		54.012794	1,253,852.99	57.820000	1,342,233.48	88,380.49	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,905.000	32.071240	927,019.19	71.660000	2,071,332.30	1,144,313.11	0.09
		Base		32.071240	927,019.19	71.660000	2,071,332.30	1,144,313.11	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30161N101	EXELON CORP COMMON STOCK								
		88,442.000	Local	41.337178	3,655,942.69	50.950000	4,506,119.90	850,177.21	0.20
			Base	41.337178	3,655,942.69	50.950000	4,506,119.90	850,177.21	0.20
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		10,662.000	Local	57.015167	607,895.71	129.840000	1,384,354.08	776,458.37	0.06
			Base	57.015167	607,895.71	129.840000	1,384,354.08	776,458.37	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		15,652.000	Local	41.957832	656,723.99	79.420000	1,243,081.84	586,357.85	0.06
			Base	41.957832	656,723.99	79.420000	1,243,081.84	586,357.85	0.06
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		11,602.000	Local	86.339566	1,001,711.64	103.690000	1,203,011.38	201,299.74	0.05
			Base	86.339566	1,001,711.64	103.690000	1,203,011.38	201,299.74	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		386,314.000	Local	59.835410	23,115,256.74	80.280000	31,013,287.92	7,898,031.18	1.38
			Base	59.835410	23,115,256.74	80.280000	31,013,287.92	7,898,031.18	1.38
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		12,350.000	Local	29.879423	369,010.88	52.940000	653,809.00	284,798.12	0.03
			Base	29.879423	369,010.88	52.940000	653,809.00	284,798.12	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		12,276.000	Local	28.207127	346,270.69	79.060000	970,540.56	624,269.87	0.04
			Base	28.207127	346,270.69	79.060000	970,540.56	624,269.87	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		217,517.000	Local	68.532244	14,906,928.07	193.400000	42,067,787.80	27,160,859.73	1.87
			Base	68.532244	14,906,928.07	193.400000	42,067,787.80	27,160,859.73	1.87
311900104	FASTENAL CO COMMON STOCK USD.01								
		26,091.000	Local	30.706572	801,165.17	70.550000	1,840,720.05	1,039,554.88	0.08
			Base	30.706572	801,165.17	70.550000	1,840,720.05	1,039,554.88	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		6,779.000	Local	149.497048	1,013,440.49	133.850000	907,369.15	-106,071.34	0.04
			Base	149.497048	1,013,440.49	133.850000	907,369.15	-106,071.34	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
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	21,895.000	82.269070	1,801,281.29	189.460000	4,148,226.70	2,346,945.41	0.18
		Base		82.269070	1,801,281.29	189.460000	4,148,226.70	2,346,945.41	0.18
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,419.000	128.233085	694,895.09	156.900000	850,241.10	155,346.01	0.04
		Base		128.233085	694,895.09	156.900000	850,241.10	155,346.01	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,447.000	37.396851	1,101,225.08	115.930000	3,413,790.71	2,312,565.63	0.15
		Base		37.396851	1,101,225.08	115.930000	3,413,790.71	2,312,565.63	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	70,174.000	24.527227	1,721,173.63	28.820000	2,022,414.68	301,241.05	0.09
		Base		24.527227	1,721,173.63	28.820000	2,022,414.68	301,241.05	0.09
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	15,022.000	86.941532	1,306,035.69	105.620000	1,586,623.64	280,587.95	0.07
		Base		86.941532	1,306,035.69	105.620000	1,586,623.64	280,587.95	0.07
337738108	FISERV INC COMMON STOCK USD.01								
		Local	35,700.000	11.238895	401,228.56	87.240000	3,114,468.00	2,713,239.44	0.14
		Base		11.238895	401,228.56	87.240000	3,114,468.00	2,713,239.44	0.14
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,914.000	43.567916	2,000,377.29	42.030000	1,929,765.42	-70,611.87	0.09
		Base		43.567916	2,000,377.29	42.030000	1,929,765.42	-70,611.87	0.09
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	7,830.000	209.542759	1,640,719.80	260.950000	2,043,238.50	402,518.70	0.09
		Base		209.542759	1,640,719.80	260.950000	2,043,238.50	402,518.70	0.09
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,725.000	41.969285	534,059.15	39.730000	505,564.25	-28,494.90	0.02
		Base		41.969285	534,059.15	39.730000	505,564.25	-28,494.90	0.02
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,941.000	25.236082	301,344.05	49.030000	585,467.23	284,123.18	0.03
		Base		25.236082	301,344.05	49.030000	585,467.23	284,123.18	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
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,297.000	63.692766	655,844.41	57.210000	589,091.37	-66,753.04	0.03
		Base		63.692766	655,844.41	57.210000	589,091.37	-66,753.04	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	356,651.000	12.402031	4,423,196.81	10.450000	3,727,002.95	-696,193.86	0.17
		Base		12.402031	4,423,196.81	10.450000	3,727,002.95	-696,193.86	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	13,228.000	80.718746	1,067,747.57	93.420000	1,235,759.76	168,012.19	0.05
		Base		80.718746	1,067,747.57	93.420000	1,235,759.76	168,012.19	0.05
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	26,849.000	21.213984	569,574.26	86.340000	2,318,142.66	1,748,568.40	0.10
		Base		21.213984	569,574.26	86.340000	2,318,142.66	1,748,568.40	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	12,811.000	56.893410	728,861.47	52.780000	676,164.58	-52,696.89	0.03
		Base		56.893410	728,861.47	52.780000	676,164.58	-52,696.89	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	32,163.000	41.519678	1,335,397.41	38.990000	1,254,035.37	-81,362.04	0.06
		Base		41.519678	1,335,397.41	38.990000	1,254,035.37	-81,362.04	0.06
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	14,802.000	41.371734	612,384.40	38.500000	569,877.00	-42,507.40	0.03
		Base		41.371734	612,384.40	38.500000	569,877.00	-42,507.40	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	26,957.000	25.782850	695,028.29	34.590000	932,442.63	237,414.34	0.04
		Base		25.782850	695,028.29	34.590000	932,442.63	237,414.34	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	132,203.000	23.721325	3,136,030.33	12.310000	1,627,418.93	-1,508,611.40	0.07
		Base		23.721325	3,136,030.33	12.310000	1,627,418.93	-1,508,611.40	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,781.000	49.348216	828,112.41	83.620000	1,403,227.22	575,114.81	0.06
		Base		49.348216	828,112.41	83.620000	1,403,227.22	575,114.81	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
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,473.000	27.304577	531,702.03	26.080000	507,855.84	-23,846.19	0.02
		Base		27.304577	531,702.03	26.080000	507,855.84	-23,846.19	0.02
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,180.000	109.941421	899,320.82	158.970000	1,300,374.60	401,053.78	0.06
		Base		109.941421	899,320.82	158.970000	1,300,374.60	401,053.78	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,702.000	61.640362	1,522,640.22	178.720000	4,414,741.44	2,892,101.22	0.20
		Base		61.640362	1,522,640.22	178.720000	4,414,741.44	2,892,101.22	0.20
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	794,394.000	31.117718	24,719,728.85	10.170000	8,078,986.98	-16,640,741.87	0.36
		Base		31.117718	24,719,728.85	10.170000	8,078,986.98	-16,640,741.87	0.36
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,402.000	29.938915	1,628,736.88	51.470000	2,800,070.94	1,171,334.06	0.12
		Base		29.938915	1,628,736.88	51.470000	2,800,070.94	1,171,334.06	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	119,500.000	35.406695	4,231,100.08	38.950000	4,654,525.00	423,424.92	0.21
		Base		35.406695	4,231,100.08	38.950000	4,654,525.00	423,424.92	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,305.000	42.998912	572,100.52	102.540000	1,364,294.70	792,194.18	0.06
		Base		42.998912	572,100.52	102.540000	1,364,294.70	792,194.18	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	116,265.000	22.199697	2,581,047.75	65.040000	7,561,875.60	4,980,827.85	0.34
		Base		22.199697	2,581,047.75	65.040000	7,561,875.60	4,980,827.85	0.34
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,367.000	73.767750	1,059,821.26	146.070000	2,098,587.69	1,038,766.43	0.09
		Base		73.767750	1,059,821.26	146.070000	2,098,587.69	1,038,766.43	0.09
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	31,232.000	120.035699	3,748,954.96	205.920000	6,431,293.44	2,682,338.48	0.29
		Base		120.035699	3,748,954.96	205.920000	6,431,293.44	2,682,338.48	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
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,112.000	98.688546	405,807.30	282.000000	1,159,584.00	753,776.70	0.05
		Base		98.688546	405,807.30	282.000000	1,159,584.00	753,776.70	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	24,346.000	73.184616	1,781,752.66	127.230000	3,097,541.58	1,315,788.92	0.14
		Base		73.184616	1,781,752.66	127.230000	3,097,541.58	1,315,788.92	0.14
40414L109	HCP INC REIT USD1.0								
		Local	43,542.000	35.615635	1,550,775.99	29.780000	1,296,680.76	-254,095.23	0.06
		Base		35.615635	1,550,775.99	29.780000	1,296,680.76	-254,095.23	0.06
40434L105	HP INC COMMON STOCK USD.01								
		Local	139,802.000	15.432798	2,157,536.05	19.950000	2,789,049.90	631,513.85	0.12
		Base		15.432798	2,157,536.05	19.950000	2,789,049.90	631,513.85	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	79,572.000	32.359581	2,574,916.60	28.330000	2,254,274.76	-320,641.84	0.10
		Base		32.359581	2,574,916.60	28.330000	2,254,274.76	-320,641.84	0.10
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,949.000	33.312636	1,097,618.06	18.070000	595,388.43	-502,229.63	0.03
		Base		33.312636	1,097,618.06	18.070000	595,388.43	-502,229.63	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	14,549.000	42.956294	624,971.12	37.230000	541,659.27	-83,311.85	0.02
		Base		42.956294	624,971.12	37.230000	541,659.27	-83,311.85	0.02
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,751.000	53.795004	578,350.09	168.500000	1,811,543.50	1,233,193.41	0.08
		Base		53.795004	578,350.09	168.500000	1,811,543.50	1,233,193.41	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,771.000	44.054777	1,443,719.11	52.310000	1,714,251.01	270,531.90	0.08
		Base		44.054777	1,443,719.11	52.310000	1,714,251.01	270,531.90	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,554.000	34.424647	363,317.72	101.860000	1,075,030.44	711,712.72	0.05
		Base		34.424647	363,317.72	101.860000	1,075,030.44	711,712.72	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	9,973.000	47.485719	473,575.08	58.520000	583,619.96	110,044.88	0.03
		Base		47.485719	473,575.08	58.520000	583,619.96	110,044.88	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	7,036.000	125.117030	880,323.42	149.060000	1,048,786.16	168,462.74	0.05
		Base		125.117030	880,323.42	149.060000	1,048,786.16	168,462.74	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	12,678.000	46.524728	589,840.50	124.850000	1,582,848.30	993,007.80	0.07
		Base		46.524728	589,840.50	124.850000	1,582,848.30	993,007.80	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	23,205.000	51.998862	1,206,633.60	64.120000	1,487,904.60	281,271.00	0.07
		Base		51.998862	1,206,633.60	64.120000	1,487,904.60	281,271.00	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	125,613.000	10.828382	1,360,185.51	15.810000	1,985,941.53	625,756.02	0.09
		Base		10.828382	1,360,185.51	15.810000	1,985,941.53	625,756.02	0.09
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	26,698.000	70.436036	1,880,501.28	86.990000	2,322,459.02	441,957.74	0.10
		Base		70.436036	1,880,501.28	86.990000	2,322,459.02	441,957.74	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	14,326.000	70.875708	1,015,365.39	47.730000	683,779.98	-331,585.41	0.03
		Base		70.875708	1,015,365.39	47.730000	683,779.98	-331,585.41	0.03
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	24,419.000	35.271863	861,303.62	46.380000	1,132,553.22	271,249.60	0.05
		Base		35.271863	861,303.62	46.380000	1,132,553.22	271,249.60	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	102,994.000	46.842364	4,824,482.46	203.700000	20,979,877.80	16,155,395.34	0.93
		Base		46.842364	4,824,482.46	203.700000	20,979,877.80	16,155,395.34	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	66,464.000	47.908192	3,184,170.05	173.630000	11,540,144.32	8,355,974.27	0.51
		Base		47.908192	3,184,170.05	173.630000	11,540,144.32	8,355,974.27	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
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	24,861.000	11.856542	294,765.48	39.940000	992,948.34	698,182.86	0.04
		Base		11.856542	294,765.48	39.940000	992,948.34	698,182.86	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	67,505.000	18.821525	1,270,547.07	19.240000	1,298,796.20	28,249.13	0.06
		Base		18.821525	1,270,547.07	19.240000	1,298,796.20	28,249.13	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,359.000	49.027690	605,933.22	255.410000	3,156,612.19	2,550,678.97	0.14
		Base		49.027690	605,933.22	255.410000	3,156,612.19	2,550,678.97	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,930.000	83.540971	662,479.90	94.480000	749,226.40	86,746.50	0.03
		Base		83.540971	662,479.90	94.480000	749,226.40	86,746.50	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	95,433.000	10.355212	988,228.94	13.920000	1,328,427.36	340,198.42	0.06
		Base		10.355212	988,228.94	13.920000	1,328,427.36	340,198.42	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,786.000	228.086685	863,536.19	222.580000	842,687.88	-20,848.31	0.04
		Base		228.086685	863,536.19	222.580000	842,687.88	-20,848.31	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,235.000	239.841697	775,887.89	174.730000	565,251.55	-210,636.34	0.03
		Base		239.841697	775,887.89	174.730000	565,251.55	-210,636.34	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,843.000	117.478824	921,386.42	232.000000	1,819,576.00	898,189.58	0.08
		Base		117.478824	921,386.42	232.000000	1,819,576.00	898,189.58	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,518.000	46.934324	1,291,538.72	155.630000	4,282,626.34	2,991,087.62	0.19
		Base		46.934324	1,291,538.72	155.630000	4,282,626.34	2,991,087.62	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,400.000	182.023606	2,439,116.32	312.000000	4,180,800.00	1,741,683.68	0.19
		Base		182.023606	2,439,116.32	312.000000	4,180,800.00	1,741,683.68	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
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,200.000	130.588030	2,115,526.08	76.800000	1,244,160.00	-871,366.08	0.06
		Base		130.588030	2,115,526.08	76.800000	1,244,160.00	-871,366.08	0.06
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	409,970.000	28.943347	11,865,903.84	51.040000	20,924,868.80	9,058,964.96	0.93
		Base		28.943347	11,865,903.84	51.040000	20,924,868.80	9,058,964.96	0.93
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	51,840.000	29.877242	1,548,836.21	81.350000	4,217,184.00	2,668,347.79	0.19
		Base		29.877242	1,548,836.21	81.350000	4,217,184.00	2,668,347.79	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	81,142.000	119.637521	9,707,627.73	140.270000	11,381,788.34	1,674,160.61	0.51
		Base		119.637521	9,707,627.73	140.270000	11,381,788.34	1,674,160.61	0.51
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	9,235.000	68.653901	634,018.78	137.790000	1,272,490.65	638,471.87	0.06
		Base		68.653901	634,018.78	137.790000	1,272,490.65	638,471.87	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	36,488.000	34.929202	1,274,496.74	46.810000	1,708,003.28	433,506.54	0.08
		Base		34.929202	1,274,496.74	46.810000	1,708,003.28	433,506.54	0.08
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	35,090.000	17.750765	622,874.35	23.000000	807,070.00	184,195.65	0.04
		Base		17.750765	622,874.35	23.000000	807,070.00	184,195.65	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	23,618.000	53.081038	1,253,667.95	251.060000	5,929,535.08	4,675,867.13	0.26
		Base		53.081038	1,253,667.95	251.060000	5,929,535.08	4,675,867.13	0.26
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,437.000	136.182089	1,421,332.46	510.630000	5,329,445.31	3,908,112.85	0.24
		Base		136.182089	1,421,332.46	510.630000	5,329,445.31	3,908,112.85	0.24
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,422.000	97.902324	1,411,947.32	138.900000	2,003,215.80	591,268.48	0.09
		Base		97.902324	1,411,947.32	138.900000	2,003,215.80	591,268.48	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
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	26,113.000	30.995806	809,393.49	32.480000	848,150.24	38,756.75	0.04
		Base		30.995806	809,393.49	32.480000	848,150.24	38,756.75	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	298,438.000	42.618855	12,719,085.84	116.050000	34,633,729.90	21,914,644.06	1.54
		Base		42.618855	12,719,085.84	116.050000	34,633,729.90	21,914,644.06	1.54
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,685.000	74.391949	794,877.98	77.940000	832,788.90	37,910.92	0.04
		Base		74.391949	794,877.98	77.940000	832,788.90	37,910.92	0.04
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	23,976.000	31.363149	751,962.86	20.570000	493,186.32	-258,776.54	0.02
		Base		31.363149	751,962.86	20.570000	493,186.32	-258,776.54	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	242,803.000	62.375991	15,145,077.77	141.200000	34,283,783.60	19,138,705.83	1.52
		Base		62.375991	15,145,077.77	141.200000	34,283,783.60	19,138,705.83	1.52
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	31,718.000	20.290593	643,577.03	27.770000	880,808.86	237,231.83	0.04
		Base		20.290593	643,577.03	27.770000	880,808.86	237,231.83	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,061.000	50.258718	756,946.55	127.480000	1,919,976.28	1,163,029.73	0.09
		Base		50.258718	756,946.55	127.480000	1,919,976.28	1,163,029.73	0.09
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,203.000	111.532848	1,026,436.80	123.140000	1,133,257.42	106,820.62	0.05
		Base		111.532848	1,026,436.80	123.140000	1,133,257.42	106,820.62	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,891.000	45.877801	1,050,188.75	60.300000	1,380,327.30	330,138.55	0.06
		Base		45.877801	1,050,188.75	60.300000	1,380,327.30	330,138.55	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	91,967.000	13.435076	1,235,583.67	17.550000	1,614,020.85	378,437.18	0.07
		Base		13.435076	1,235,583.67	17.550000	1,614,020.85	378,437.18	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
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		17,115.000	Local	58.571579	1,002,452.58	87.030000	1,489,518.45	487,065.87	0.07
			Base	58.571579	1,002,452.58	87.030000	1,489,518.45	487,065.87	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,396.000	Local	61.760124	1,939,020.85	128.380000	4,030,618.48	2,091,597.63	0.18
			Base	61.760124	1,939,020.85	128.380000	4,030,618.48	2,091,597.63	0.18
49446R109	KIMCO REALTY CORP REIT USD.01								
		38,416.000	Local	23.764061	912,920.17	17.390000	668,054.24	-244,865.93	0.03
			Base	23.764061	912,920.17	17.390000	668,054.24	-244,865.93	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		177,563.000	Local	35.118177	6,235,688.84	19.870000	3,528,176.81	-2,707,512.03	0.16
			Base	35.118177	6,235,688.84	19.870000	3,528,176.81	-2,707,512.03	0.16
500255104	KOHLS CORP COMMON STOCK USD.01								
		15,053.000	Local	51.112670	769,399.02	71.100000	1,070,268.30	300,869.28	0.05
			Base	51.112670	769,399.02	71.100000	1,070,268.30	300,869.28	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		56,714.000	Local	32.240989	1,828,515.47	33.240000	1,885,173.36	56,657.89	0.08
			Base	32.240989	1,828,515.47	33.240000	1,885,173.36	56,657.89	0.08
501044101	KROGER CO COMMON STOCK USD1.0								
		72,696.000	Local	13.914271	1,011,511.82	25.780000	1,874,102.88	862,591.06	0.08
			Base	13.914271	1,011,511.82	25.780000	1,874,102.88	862,591.06	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		20,825.000	Local	31.273844	651,277.80	25.640000	533,953.00	-117,324.80	0.02
			Base	31.273844	651,277.80	25.640000	533,953.00	-117,324.80	0.02
501889208	LKQ CORP COMMON STOCK USD.01								
		28,707.000	Local	31.448339	902,787.46	30.100000	864,080.70	-38,706.76	0.04
			Base	31.448339	902,787.46	30.100000	864,080.70	-38,706.76	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		7,259.000	Local	83.923855	609,203.26	218.580000	1,586,672.22	977,468.96	0.07
			Base	83.923855	609,203.26	218.580000	1,586,672.22	977,468.96	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
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,989.000	73.764639	663,070.34	159.920000	1,437,520.88	774,450.54	0.06
		Base		73.764639	663,070.34	159.920000	1,437,520.88	774,450.54	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	13,914.000	43.614555	606,852.92	207.430000	2,886,181.02	2,279,328.10	0.13
		Base		43.614555	606,852.92	207.430000	2,886,181.02	2,279,328.10	0.13
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	13,353.000	76.616281	1,023,057.20	70.050000	935,377.65	-87,679.55	0.04
		Base		76.616281	1,023,057.20	70.050000	935,377.65	-87,679.55	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	19,903.000	35.998544	716,479.03	171.810000	3,419,534.43	2,703,055.40	0.15
		Base		35.998544	716,479.03	171.810000	3,419,534.43	2,703,055.40	0.15
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,954.000	23.692616	283,221.53	39.360000	470,509.44	187,287.91	0.02
		Base		23.692616	283,221.53	39.360000	470,509.44	187,287.91	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	26,069.000	52.153696	1,359,594.71	52.030000	1,356,370.07	-3,224.64	0.06
		Base		52.153696	1,359,594.71	52.030000	1,356,370.07	-3,224.64	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	78,762.000	59.341180	4,673,830.04	117.040000	9,218,304.48	4,544,474.44	0.41
		Base		59.341180	4,673,830.04	117.040000	9,218,304.48	4,544,474.44	0.41
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	18,631.000	40.163822	748,292.17	66.720000	1,243,060.32	494,768.15	0.06
		Base		40.163822	748,292.17	66.720000	1,243,060.32	494,768.15	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,412.000	72.694548	1,629,230.21	333.330000	7,470,591.96	5,841,361.75	0.33
		Base		72.694548	1,629,230.21	333.330000	7,470,591.96	5,841,361.75	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	24,975.000	30.057676	750,690.46	51.290000	1,280,967.75	530,277.29	0.06
		Base		30.057676	750,690.46	51.290000	1,280,967.75	530,277.29	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
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	73,029.000	25.433756	1,857,401.74	113.140000	8,262,501.06	6,405,099.32	0.37
		Base		25.433756	1,857,401.74	113.140000	8,262,501.06	6,405,099.32	0.37
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,628.000	100.277333	1,266,302.16	170.070000	2,147,643.96	881,341.80	0.10
		Base		100.277333	1,266,302.16	170.070000	2,147,643.96	881,341.80	0.10
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	46,500.000	32.627684	1,517,187.31	26.630000	1,238,295.00	-278,892.31	0.06
		Base		32.627684	1,517,187.31	26.630000	1,238,295.00	-278,892.31	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,688.000	149.673992	1,150,693.65	225.380000	1,732,721.44	582,027.79	0.08
		Base		149.673992	1,150,693.65	225.380000	1,732,721.44	582,027.79	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,649.000	69.849453	673,977.37	40.140000	387,310.86	-286,666.51	0.02
		Base		69.849453	673,977.37	40.140000	387,310.86	-286,666.51	0.02
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	28,044.000	32.266816	904,890.58	23.540000	660,155.76	-244,734.82	0.03
		Base		32.266816	904,890.58	23.540000	660,155.76	-244,734.82	0.03
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	74,664.000	17.727936	1,323,638.65	17.040000	1,272,274.56	-51,364.09	0.06
		Base		17.727936	1,323,638.65	17.040000	1,272,274.56	-51,364.09	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	81,920.000	32.555576	2,666,952.81	60.870000	4,986,470.40	2,319,517.59	0.22
		Base		32.555576	2,666,952.81	60.870000	4,986,470.40	2,319,517.59	0.22
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	46,053.000	37.935325	1,747,035.54	94.290000	4,342,337.37	2,595,301.83	0.19
		Base		37.935325	1,747,035.54	94.290000	4,342,337.37	2,595,301.83	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	25,703.000	38.572065	991,417.79	136.420000	3,506,403.26	2,514,985.47	0.16
		Base		38.572065	991,417.79	136.420000	3,506,403.26	2,514,985.47	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
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		5,692.000	Local	135.718698	772,510.83	221.900000	1,263,054.80	490,543.97	0.06
			Base	135.718698	772,510.83	221.900000	1,263,054.80	490,543.97	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		26,848.000	Local	19.884135	533,849.26	39.060000	1,048,682.88	514,833.62	0.05
			Base	19.884135	533,849.26	39.060000	1,048,682.88	514,833.62	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		82,328.000	Local	31.439596	2,588,359.08	254.240000	20,931,070.72	18,342,711.64	0.93
			Base	31.439596	2,588,359.08	254.240000	20,931,070.72	18,342,711.64	0.93
577081102	MATTEL INC COMMON STOCK USD1.0								
		31,488.000	Local	21.782375	685,883.42	12.190000	383,838.72	-302,044.70	0.02
			Base	21.782375	685,883.42	12.190000	383,838.72	-302,044.70	0.02
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		24,930.000	Local	55.861657	1,392,631.10	60.000000	1,495,800.00	103,168.90	0.07
			Base	55.861657	1,392,631.10	60.000000	1,495,800.00	103,168.90	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		11,177.000	Local	43.544883	486,701.16	153.970000	1,720,922.69	1,234,221.53	0.08
			Base	43.544883	486,701.16	153.970000	1,720,922.69	1,234,221.53	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		69,800.000	Local	51.144349	3,569,875.57	197.570000	13,790,386.00	10,220,510.43	0.61
			Base	51.144349	3,569,875.57	197.570000	13,790,386.00	10,220,510.43	0.61
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		17,490.000	Local	62.297094	1,089,576.17	119.250000	2,085,682.50	996,106.33	0.09
			Base	62.297094	1,089,576.17	119.250000	2,085,682.50	996,106.33	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		235,403.000	Local	46.351640	10,911,315.12	78.710000	18,528,570.13	7,617,255.01	0.82
			Base	46.351640	10,911,315.12	78.710000	18,528,570.13	7,617,255.01	0.82
59156R108	METLIFE INC COMMON STOCK USD.01								
		87,291.000	Local	36.223310	3,161,968.92	46.130000	4,026,733.83	864,764.91	0.18
			Base	36.223310	3,161,968.92	46.130000	4,026,733.83	864,764.91	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,263.000	408.068122	923,458.16	745.260000	1,686,523.38	763,065.22	0.08
		Base		408.068122	923,458.16	745.260000	1,686,523.38	763,065.22	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	699,438.000	35.407163	24,765,115.02	130.600000	91,346,602.80	66,581,487.78	4.06
		Base		35.407163	24,765,115.02	130.600000	91,346,602.80	66,581,487.78	4.06
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,600.000	38.871458	839,623.50	99.890000	2,157,624.00	1,318,000.50	0.10
		Base		38.871458	839,623.50	99.890000	2,157,624.00	1,318,000.50	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	102,225.000	19.614983	2,005,141.65	42.060000	4,299,583.50	2,294,441.85	0.19
		Base		19.614983	2,005,141.65	42.060000	4,299,583.50	2,294,441.85	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,378.000	89.263443	926,376.01	109.410000	1,135,456.98	209,080.97	0.05
		Base		89.263443	926,376.01	109.410000	1,135,456.98	209,080.97	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,604.000	82.101863	460,098.84	136.250000	763,545.00	303,446.16	0.03
		Base		82.101863	460,098.84	136.250000	763,545.00	303,446.16	0.03
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	17,104.000	52.106198	891,224.41	64.190000	1,097,905.76	206,681.35	0.05
		Base		52.106198	891,224.41	64.190000	1,097,905.76	206,681.35	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	131,711.000	17.597501	2,317,784.45	50.850000	6,697,504.35	4,379,719.90	0.30
		Base		17.597501	2,317,784.45	50.850000	6,697,504.35	4,379,719.90	0.30
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	35,665.000	28.073375	1,001,236.92	59.600000	2,125,634.00	1,124,397.08	0.09
		Base		28.073375	1,001,236.92	59.600000	2,125,634.00	1,124,397.08	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,153.000	34.735512	526,347.22	196.620000	2,979,382.86	2,453,035.64	0.13
		Base		34.735512	526,347.22	196.620000	2,979,382.86	2,453,035.64	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		118,367.000	Local	36.651327	4,338,307.58	48.250000	5,711,207.75	1,372,900.17	0.25
			Base	36.651327	4,338,307.58	48.250000	5,711,207.75	1,372,900.17	0.25
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		32,330.000	Local	49.094775	1,587,234.07	26.110000	844,136.30	-743,097.77	0.04
			Base	49.094775	1,587,234.07	26.110000	844,136.30	-743,097.77	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		14,939.000	Local	72.856295	1,088,400.19	144.910000	2,164,810.49	1,076,410.30	0.10
			Base	72.856295	1,088,400.19	144.910000	2,164,810.49	1,076,410.30	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		25,618.000	Local	24.299829	622,513.03	41.170000	1,054,693.06	432,180.03	0.05
			Base	24.299829	622,513.03	41.170000	1,054,693.06	432,180.03	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		10,559.000	Local	33.307218	351,690.91	92.200000	973,539.80	621,848.89	0.04
			Base	33.307218	351,690.91	92.200000	973,539.80	621,848.89	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		34,955.000	Local	46.672591	1,631,440.43	26.140000	913,723.70	-717,716.73	0.04
			Base	46.672591	1,631,440.43	26.140000	913,723.70	-717,716.73	0.04
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		15,872.000	Local	101.505193	1,611,090.42	32.020000	508,221.44	-1,102,868.98	0.02
			Base	101.505193	1,611,090.42	32.020000	508,221.44	-1,102,868.98	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		22,519.000	Local	35.527272	800,038.64	72.850000	1,640,509.15	840,470.51	0.07
			Base	35.527272	800,038.64	72.850000	1,640,509.15	840,470.51	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		39,803.000	Local	41.241750	1,641,545.36	370.540000	14,748,603.62	13,107,058.26	0.66
			Base	41.241750	1,641,545.36	370.540000	14,748,603.62	13,107,058.26	0.66
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		35,462.000	Local	34.201212	1,212,843.39	14.380000	509,943.56	-702,899.83	0.02
			Base	34.201212	1,212,843.39	14.380000	509,943.56	-702,899.83	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
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
		Local	74,499.000	35.659042	2,656,562.96	31.060000	2,313,938.94	-342,624.02	0.10
		Base		35.659042	2,656,562.96	31.060000	2,313,938.94	-342,624.02	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	35,156.000	12.094632	425,198.88	12.420000	436,637.52	11,438.64	0.02
		Base		12.094632	425,198.88	12.420000	436,637.52	11,438.64	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,283.000	13.035128	147,075.35	12.490000	140,924.67	-6,150.68	0.01
		Base		13.035128	147,075.35	12.490000	140,924.67	-6,150.68	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,605.000	59.611165	2,599,344.84	194.440000	8,478,556.20	5,879,211.36	0.38
		Base		59.611165	2,599,344.84	194.440000	8,478,556.20	5,879,211.36	0.38
654106103	NIKE INC CL B COMMON STOCK								
		Local	114,784.000	16.044096	1,841,605.53	87.830000	10,081,478.72	8,239,873.19	0.45
		Base		16.044096	1,841,605.53	87.830000	10,081,478.72	8,239,873.19	0.45
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	33,982.000	11.291007	383,690.99	27.780000	944,019.96	560,328.97	0.04
		Base		11.291007	383,690.99	27.780000	944,019.96	560,328.97	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	44,085.000	40.250317	1,774,435.21	27.060000	1,192,940.10	-581,495.11	0.05
		Base		40.250317	1,774,435.21	27.060000	1,192,940.10	-581,495.11	0.05
655664100	NORDSTROM INC COMMON STOCK								
		Local	9,766.000	29.669823	289,755.49	41.020000	400,601.32	110,845.83	0.02
		Base		29.669823	289,755.49	41.020000	400,601.32	110,845.83	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	24,383.000	43.221264	1,053,864.07	204.020000	4,974,619.66	3,920,755.59	0.22
		Base		43.221264	1,053,864.07	204.020000	4,974,619.66	3,920,755.59	0.22
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,916.000	60.450734	1,203,936.82	98.550000	1,962,721.80	758,784.98	0.09
		Base		60.450734	1,203,936.82	98.550000	1,962,721.80	758,784.98	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		15,469.000	Local	56.755737	877,954.50	289.910000	4,484,617.79	3,606,663.29	0.20
			Base	56.755737	877,954.50	289.910000	4,484,617.79	3,606,663.29	0.20
670346105	NUCOR CORP COMMON STOCK USD.4								
		27,836.000	Local	35.360553	984,296.36	57.070000	1,588,600.52	604,304.16	0.07
			Base	35.360553	984,296.36	57.070000	1,588,600.52	604,304.16	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		55,247.000	Local	33.814766	1,868,164.40	181.000000	9,999,707.00	8,131,542.60	0.44
			Base	33.814766	1,868,164.40	181.000000	9,999,707.00	8,131,542.60	0.44
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		7,139.000	Local	49.199647	351,236.28	378.570000	2,702,611.23	2,351,374.95	0.12
			Base	49.199647	351,236.28	378.570000	2,702,611.23	2,351,374.95	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		68,333.000	Local	45.647988	3,119,263.93	58.880000	4,023,447.04	904,183.11	0.18
			Base	45.647988	3,119,263.93	58.880000	4,023,447.04	904,183.11	0.18
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		20,392.000	Local	43.231178	881,570.18	80.030000	1,631,971.76	750,401.58	0.07
			Base	43.231178	881,570.18	80.030000	1,631,971.76	750,401.58	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		37,529.000	Local	39.046254	1,465,366.87	67.930000	2,549,344.97	1,083,978.10	0.11
			Base	39.046254	1,465,366.87	67.930000	2,549,344.97	1,083,978.10	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01								
		232,300.000	Local	22.266244	5,172,448.37	55.330000	12,853,159.00	7,680,710.63	0.57
			Base	22.266244	5,172,448.37	55.330000	12,853,159.00	7,680,710.63	0.57
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		41,347.000	Local	80.763447	3,339,326.23	136.930000	5,661,644.71	2,322,318.48	0.25
			Base	80.763447	3,339,326.23	136.930000	5,661,644.71	2,322,318.48	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		21,506.000	Local	36.525694	785,521.58	117.500000	2,526,955.00	1,741,433.42	0.11
			Base	36.525694	785,521.58	117.500000	2,526,955.00	1,741,433.42	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
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	65,724.000	26.323828	1,730,107.24	31.210000	2,051,246.04	321,138.80	0.09
		Base		26.323828	1,730,107.24	31.210000	2,051,246.04	321,138.80	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,903.000	119.768033	826,758.73	128.990000	890,417.97	63,659.24	0.04
		Base		119.768033	826,758.73	128.990000	890,417.97	63,659.24	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,614.000	31.173577	985,521.46	71.670000	2,265,775.38	1,280,253.92	0.10
		Base		31.173577	985,521.46	71.670000	2,265,775.38	1,280,253.92	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,613.000	110.144911	948,678.12	99.160000	854,065.08	-94,613.04	0.04
		Base		110.144911	948,678.12	99.160000	854,065.08	-94,613.04	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,794.000	52.402809	618,038.73	181.080000	2,135,657.52	1,517,618.79	0.09
		Base		52.402809	618,038.73	181.080000	2,135,657.52	1,517,618.79	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	29,131.000	34.205160	996,430.53	84.310000	2,456,034.61	1,459,604.08	0.11
		Base		34.205160	996,430.53	84.310000	2,456,034.61	1,459,604.08	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	106,965.000	23.329966	2,495,489.76	112.770000	12,062,443.05	9,566,953.29	0.54
		Base		23.329966	2,495,489.76	112.770000	12,062,443.05	9,566,953.29	0.54
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	35,864.000	16.573492	594,391.73	17.290000	620,088.56	25,696.83	0.03
		Base		16.573492	594,391.73	17.290000	620,088.56	25,696.83	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	128,089.000	55.267181	7,079,117.99	128.050000	16,401,796.45	9,322,678.46	0.73
		Base		55.267181	7,079,117.99	128.050000	16,401,796.45	9,322,678.46	0.73
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,103.000	28.381104	286,734.29	95.840000	968,271.52	681,537.23	0.04
		Base		28.381104	286,734.29	95.840000	968,271.52	681,537.23	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081103	PFIZER INC COMMON STOCK USD.05								
		506,131.000	Local	28.411685	14,380,034.63	40.610000	20,553,979.91	6,173,945.28	0.91
			Base	28.411685	14,380,034.63	40.610000	20,553,979.91	6,173,945.28	0.91
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		141,734.000	Local	41.445206	5,874,194.86	86.560000	12,268,495.04	6,394,300.18	0.55
			Base	41.445206	5,874,194.86	86.560000	12,268,495.04	6,394,300.18	0.55
718546104	PHILLIPS 66 COMMON STOCK								
		38,254.000	Local	30.476321	1,165,841.18	94.270000	3,606,204.58	2,440,363.40	0.16
			Base	30.476321	1,165,841.18	94.270000	3,606,204.58	2,440,363.40	0.16
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,226.000	Local	43.914731	449,072.04	95.270000	974,231.02	525,158.98	0.04
			Base	43.914731	449,072.04	95.270000	974,231.02	525,158.98	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,350.000	Local	93.653847	1,437,586.55	166.460000	2,555,161.00	1,117,574.45	0.11
			Base	93.653847	1,437,586.55	166.460000	2,555,161.00	1,117,574.45	0.11
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		21,540.000	Local	42.774415	921,360.90	107.500000	2,315,550.00	1,394,189.10	0.10
			Base	42.774415	921,360.90	107.500000	2,315,550.00	1,394,189.10	0.10
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		23,597.000	Local	33.002023	778,748.73	57.160000	1,348,804.52	570,055.79	0.06
			Base	33.002023	778,748.73	57.160000	1,348,804.52	570,055.79	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		228,078.000	Local	57.281451	13,064,638.85	106.480000	24,285,745.44	11,221,106.59	1.08
			Base	57.281451	13,064,638.85	106.480000	24,285,745.44	11,221,106.59	1.08
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		53,223.000	Local	19.090540	1,016,055.81	78.150000	4,159,377.45	3,143,321.64	0.18
			Base	19.090540	1,016,055.81	78.150000	4,159,377.45	3,143,321.64	0.18
74340W103	PROLOGIS INC REIT USD.01								
		57,473.000	Local	46.436588	2,668,850.01	76.670000	4,406,454.91	1,737,604.90	0.20
			Base	46.436588	2,668,850.01	76.670000	4,406,454.91	1,737,604.90	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
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
			37,279.000	Local 50.237482	1,872,803.08	105.710000	3,940,763.09	2,067,960.01	0.18
				Base 50.237482	1,872,803.08	105.710000	3,940,763.09	2,067,960.01	0.18
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
			46,087.000	Local 30.246483	1,393,969.68	59.650000	2,749,089.55	1,355,119.87	0.12
				Base 30.246483	1,393,969.68	59.650000	2,749,089.55	1,355,119.87	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
			13,680.000	Local 103.466406	1,415,420.44	221.180000	3,025,742.40	1,610,321.96	0.13
				Base 103.466406	1,415,420.44	221.180000	3,025,742.40	1,610,321.96	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
			23,245.000	Local 18.072489	420,095.00	31.460000	731,287.70	311,192.70	0.03
				Base 18.072489	420,095.00	31.460000	731,287.70	311,192.70	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
			11,198.000	Local 80.994135	906,972.32	75.610000	846,680.78	-60,291.54	0.04
				Base 80.994135	906,972.32	75.610000	846,680.78	-60,291.54	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
			110,337.000	Local 43.950731	4,849,391.84	86.130000	9,503,325.81	4,653,933.97	0.42
				Base 43.950731	4,849,391.84	86.130000	9,503,325.81	4,653,933.97	0.42
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
			12,891.000	Local 23.884608	307,896.48	40.600000	523,374.60	215,478.12	0.02
				Base 23.884608	307,896.48	40.600000	523,374.60	215,478.12	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
			12,241.000	Local 46.473313	568,879.82	96.380000	1,179,787.58	610,907.76	0.05
				Base 46.473313	568,879.82	96.380000	1,179,787.58	610,907.76	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
			4,809.000	Local 96.507051	464,102.41	131.580000	632,768.22	168,665.81	0.03
				Base 96.507051	464,102.41	131.580000	632,768.22	168,665.81	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
			11,572.000	Local 78.380538	907,019.59	91.570000	1,059,648.04	152,628.45	0.05
				Base 78.380538	907,019.59	91.570000	1,059,648.04	152,628.45	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
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		25,734.000	Local	47.010998	1,209,781.02	177.590000	4,570,101.06	3,360,320.04	0.20
			Base	47.010998	1,209,781.02	177.590000	4,570,101.06	3,360,320.04	0.20
756109104	REALTY INCOME CORP REIT USD1.0								
		27,702.000	Local	52.662687	1,458,861.75	70.010000	1,939,417.02	480,555.27	0.09
			Base	52.662687	1,458,861.75	70.010000	1,939,417.02	480,555.27	0.09
756577102	RED HAT INC COMMON STOCK USD.0001								
		16,111.000	Local	33.417471	538,388.88	182.530000	2,940,740.83	2,402,351.95	0.13
			Base	33.417471	538,388.88	182.530000	2,940,740.83	2,402,351.95	0.13
758849103	REGENCY CENTERS CORP REIT USD.01								
		15,269.000	Local	67.993307	1,038,189.81	67.170000	1,025,618.73	-12,571.08	0.05
			Base	67.993307	1,038,189.81	67.170000	1,025,618.73	-12,571.08	0.05
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		7,147.000	Local	255.147877	1,823,541.88	343.140000	2,452,421.58	628,879.70	0.11
			Base	255.147877	1,823,541.88	343.140000	2,452,421.58	628,879.70	0.11
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		92,781.000	Local	12.797216	1,187,338.49	15.530000	1,440,888.93	253,550.44	0.06
			Base	12.797216	1,187,338.49	15.530000	1,440,888.93	253,550.44	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		19,643.000	Local	24.243651	476,218.04	82.820000	1,626,833.26	1,150,615.22	0.07
			Base	24.243651	476,218.04	82.820000	1,626,833.26	1,150,615.22	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		13,063.000	Local	77.991116	1,018,797.95	104.510000	1,365,214.13	346,416.18	0.06
			Base	77.991116	1,018,797.95	104.510000	1,365,214.13	346,416.18	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		10,858.000	Local	29.838065	323,981.71	62.090000	674,173.22	350,191.51	0.03
			Base	29.838065	323,981.71	62.090000	674,173.22	350,191.51	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		10,899.000	Local	47.284705	515,356.00	180.710000	1,969,558.29	1,454,202.29	0.09
			Base	47.284705	515,356.00	180.710000	1,969,558.29	1,454,202.29	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
775711104	ROLLINS INC COMMON STOCK USD1.0								
		13,433.000	Local	39.890361	535,847.22	38.670000	519,454.11	-16,393.11	0.02
			Base	39.890361	535,847.22	38.670000	519,454.11	-16,393.11	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		9,443.000	Local	81.220067	766,961.09	359.700000	3,396,647.10	2,629,686.01	0.15
			Base	81.220067	766,961.09	359.700000	3,396,647.10	2,629,686.01	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01								
		33,785.000	Local	14.867751	502,306.98	97.660000	3,299,443.10	2,797,136.12	0.15
			Base	14.867751	502,306.98	97.660000	3,299,443.10	2,797,136.12	0.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		22,660.000	Local	43.083077	976,262.53	220.660000	5,000,155.60	4,023,893.07	0.22
			Base	43.083077	976,262.53	220.660000	5,000,155.60	4,023,893.07	0.22
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		10,263.000	Local	153.442354	1,574,778.88	203.730000	2,090,880.99	516,102.11	0.09
			Base	153.442354	1,574,778.88	203.730000	2,090,880.99	516,102.11	0.09
78440X101	SL GREEN REALTY CORP REIT USD.01								
		7,628.000	Local	131.965413	1,006,632.17	88.340000	673,857.52	-332,774.65	0.03
			Base	131.965413	1,006,632.17	88.340000	673,857.52	-332,774.65	0.03
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		4,801.000	Local	264.937471	1,271,964.80	251.720000	1,208,507.72	-63,457.08	0.05
			Base	264.937471	1,271,964.80	251.720000	1,208,507.72	-63,457.08	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		69,732.000	Local	49.081544	3,422,554.21	165.350000	11,530,186.20	8,107,631.99	0.51
			Base	49.081544	3,422,554.21	165.350000	11,530,186.20	8,107,631.99	0.51
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		13,806.000	Local	54.542221	753,009.90	64.060000	884,412.36	131,402.46	0.04
			Base	54.542221	753,009.90	64.060000	884,412.36	131,402.46	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		126,323.000	Local	84.808569	10,713,272.81	42.680000	5,391,465.64	-5,321,807.17	0.24
			Base	84.808569	10,713,272.81	42.680000	5,391,465.64	-5,321,807.17	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
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	108,122.000	22.070113	2,386,264.74	45.780000	4,949,825.16	2,563,560.42	0.22
		Base		22.070113	2,386,264.74	45.780000	4,949,825.16	2,563,560.42	0.22
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,186.000	24.088468	341,719.01	46.620000	661,351.32	319,632.31	0.03
		Base		24.088468	341,719.01	46.620000	661,351.32	319,632.31	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,978.000	58.967676	1,472,894.62	127.950000	3,195,935.10	1,723,040.48	0.14
		Base		58.967676	1,472,894.62	127.950000	3,195,935.10	1,723,040.48	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,442.000	78.126204	581,415.21	454.830000	3,384,844.86	2,803,429.65	0.15
		Base		78.126204	581,415.21	454.830000	3,384,844.86	2,803,429.65	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	28,166.000	85.781804	2,416,130.29	173.700000	4,892,434.20	2,476,303.91	0.22
		Base		85.781804	2,416,130.29	173.700000	4,892,434.20	2,476,303.91	0.22
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	15,873.000	92.616538	1,470,102.30	88.180000	1,399,681.14	-70,421.16	0.06
		Base		92.616538	1,470,102.30	88.180000	1,399,681.14	-70,421.16	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	12,930.000	53.821624	695,913.60	52.570000	679,730.10	-16,183.50	0.03
		Base		53.821624	695,913.60	52.570000	679,730.10	-16,183.50	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,366.000	63.758597	660,921.62	122.630000	1,271,182.58	610,260.96	0.06
		Base		63.758597	660,921.62	122.630000	1,271,182.58	610,260.96	0.06
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,070.000	50.012304	253,562.38	168.280000	853,179.60	599,617.22	0.04
		Base		50.012304	253,562.38	168.280000	853,179.60	599,617.22	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	94,370.000	34.607305	3,265,891.37	53.220000	5,022,371.40	1,756,480.03	0.22
		Base		34.607305	3,265,891.37	53.220000	5,022,371.40	1,756,480.03	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
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	45,357.000	14.208159	644,439.49	54.230000	2,459,710.11	1,815,270.62	0.11
		Base		14.208159	644,439.49	54.230000	2,459,710.11	1,815,270.62	0.11
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,802.000	56.423179	778,752.72	146.600000	2,023,373.20	1,244,620.48	0.09
		Base		56.423179	778,752.72	146.600000	2,023,373.20	1,244,620.48	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	113,388.000	15.103097	1,712,509.91	77.680000	8,807,979.84	7,095,469.93	0.39
		Base		15.103097	1,712,509.91	77.680000	8,807,979.84	7,095,469.93	0.39
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	34,520.000	55.488882	1,915,476.20	67.660000	2,335,623.20	420,147.00	0.10
		Base		55.488882	1,915,476.20	67.660000	2,335,623.20	420,147.00	0.10
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,191.000	56.584515	1,595,174.06	188.910000	5,325,561.81	3,730,387.75	0.24
		Base		56.584515	1,595,174.06	188.910000	5,325,561.81	3,730,387.75	0.24
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	40,410.000	42.826582	1,730,622.16	65.480000	2,646,046.80	915,424.64	0.12
		Base		42.826582	1,730,622.16	65.480000	2,646,046.80	915,424.64	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	58,299.000	28.483706	1,660,571.59	24.210000	1,411,418.79	-249,152.80	0.06
		Base		28.483706	1,660,571.59	24.210000	1,411,418.79	-249,152.80	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,645.000	70.960233	968,252.38	121.080000	1,652,136.60	683,884.22	0.07
		Base		70.960233	968,252.38	121.080000	1,652,136.60	683,884.22	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	59,557.000	31.794227	1,893,568.77	34.670000	2,064,841.19	171,272.42	0.09
		Base		31.794227	1,893,568.77	34.670000	2,064,841.19	171,272.42	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	43,072.000	28.560675	1,230,165.39	70.370000	3,030,976.64	1,800,811.25	0.13
		Base		28.560675	1,230,165.39	70.370000	3,030,976.64	1,800,811.25	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
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	112,819.000	9.142666	1,031,466.40	54.880000	6,191,506.72	5,160,040.32	0.28
		Base		9.142666	1,031,466.40	54.880000	6,191,506.72	5,160,040.32	0.28
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,318.000	107.339593	1,107,529.92	96.830000	999,091.94	-108,437.98	0.04
		Base		107.339593	1,107,529.92	96.830000	999,091.94	-108,437.98	0.04
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	26,452.000	32.938332	871,284.75	32.270000	853,606.04	-17,678.71	0.04
		Base		32.938332	871,284.75	32.270000	853,606.04	-17,678.71	0.04
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	47,578.000	46.673049	2,220,610.34	77.420000	3,683,488.76	1,462,878.42	0.16
		Base		46.673049	2,220,610.34	77.420000	3,683,488.76	1,462,878.42	0.16
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,196.000	258.701709	1,085,512.37	286.180000	1,200,811.28	115,298.91	0.05
		Base		258.701709	1,085,512.37	286.180000	1,200,811.28	115,298.91	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	85,566.000	35.845999	3,067,198.78	117.830000	10,082,241.78	7,015,043.00	0.45
		Base		35.845999	3,067,198.78	117.830000	10,082,241.78	7,015,043.00	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	21,395.000	32.205622	689,039.29	53.000000	1,133,935.00	444,895.71	0.05
		Base		32.205622	689,039.29	53.000000	1,133,935.00	444,895.71	0.05
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,716.000	63.486650	2,330,975.83	277.450000	10,186,854.20	7,855,878.37	0.45
		Base		63.486650	2,330,975.83	277.450000	10,186,854.20	7,855,878.37	0.45
88579Y101	3M CO COMMON STOCK USD.01								
		Local	52,496.000	75.085065	3,941,665.58	189.510000	9,948,516.96	6,006,851.38	0.44
		Base		75.085065	3,941,665.58	189.510000	9,948,516.96	6,006,851.38	0.44
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,873.000	51.820124	511,620.08	107.820000	1,064,506.86	552,886.78	0.05
		Base		51.820124	511,620.08	107.820000	1,064,506.86	552,886.78	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
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,248.000	21.290188	196,891.66	87.660000	810,679.68	613,788.02	0.04
		Base		21.290188	196,891.66	87.660000	810,679.68	613,788.02	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,839.000	29.726611	441,113.18	102.240000	1,517,139.36	1,076,026.18	0.07
		Base		29.726611	441,113.18	102.240000	1,517,139.36	1,076,026.18	0.07
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,055.000	72.267028	798,912.00	103.500000	1,144,192.50	345,280.50	0.05
		Base		72.267028	798,912.00	103.500000	1,144,192.50	345,280.50	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,437.000	268.316295	1,190,519.40	482.520000	2,140,941.24	950,421.84	0.10
		Base		268.316295	1,190,519.40	482.520000	2,140,941.24	950,421.84	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,013.000	45.244789	1,086,463.11	143.750000	3,451,868.75	2,365,405.64	0.15
		Base		45.244789	1,086,463.11	143.750000	3,451,868.75	2,365,405.64	0.15
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,369.000	37.082365	347,424.68	53.230000	498,711.87	151,287.19	0.02
		Base		37.082365	347,424.68	53.230000	498,711.87	151,287.19	0.02
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	66,432.000	38.088006	2,530,262.39	39.910000	2,651,301.12	121,038.73	0.12
		Base		38.088006	2,530,262.39	39.910000	2,651,301.12	121,038.73	0.12
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,921.000	23.273372	626,542.46	75.010000	2,019,344.21	1,392,801.75	0.09
		Base		23.273372	626,542.46	75.010000	2,019,344.21	1,392,801.75	0.09
902653104	UDR INC REIT USD.01								
		Local	25,137.000	36.106493	907,608.92	44.950000	1,129,908.15	222,299.23	0.05
		Base		36.106493	907,608.92	44.950000	1,129,908.15	222,299.23	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	137,223.000	26.711916	3,665,489.24	53.320000	7,316,730.36	3,651,241.12	0.33
		Base		26.711916	3,665,489.24	53.320000	7,316,730.36	3,651,241.12	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,138.000	208.136989	1,069,407.85	348.980000	1,793,059.24	723,651.39	0.08
		Base		208.136989	1,069,407.85	348.980000	1,793,059.24	723,651.39	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,119.000	28.112594	481,259.50	23.090000	395,277.71	-85,981.79	0.02
		Base		28.112594	481,259.50	23.090000	395,277.71	-85,981.79	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,552.000	25.529524	448,094.20	20.720000	363,677.44	-84,416.76	0.02
		Base		25.529524	448,094.20	20.720000	363,677.44	-84,416.76	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	65,918.000	28.007855	1,846,221.78	177.040000	11,670,122.72	9,823,900.94	0.52
		Base		28.007855	1,846,221.78	177.040000	11,670,122.72	9,823,900.94	0.52
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	20,431.000	57.030174	1,165,183.49	88.860000	1,815,498.66	650,315.17	0.08
		Base		57.030174	1,165,183.49	88.860000	1,815,498.66	650,315.17	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	63,449.000	71.258810	4,521,300.24	106.220000	6,739,552.78	2,218,252.54	0.30
		Base		71.258810	4,521,300.24	106.220000	6,739,552.78	2,218,252.54	0.30
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,256.000	114.747304	832,606.44	140.920000	1,022,515.52	189,909.08	0.05
		Base		114.747304	832,606.44	140.920000	1,022,515.52	189,909.08	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	73,886.000	64.676826	4,778,711.95	142.610000	10,536,882.46	5,758,170.51	0.47
		Base		64.676826	4,778,711.95	142.610000	10,536,882.46	5,758,170.51	0.47
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	87,494.000	45.286240	3,962,274.25	233.070000	20,392,226.58	16,429,952.33	0.91
		Base		45.286240	3,962,274.25	233.070000	20,392,226.58	16,429,952.33	0.91
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,616.000	114.366460	871,014.96	126.870000	966,241.92	95,226.96	0.04
		Base		114.366460	871,014.96	126.870000	966,241.92	95,226.96	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,567.000	24.050142	470,589.13	36.920000	722,413.64	251,824.51	0.03
		Base		24.050142	470,589.13	36.920000	722,413.64	251,824.51	0.03
918204108	VF CORP COMMON STOCK								
		Local	29,570.000	22.311552	659,752.59	94.410000	2,791,703.70	2,131,951.11	0.12
		Base		22.311552	659,752.59	94.410000	2,791,703.70	2,131,951.11	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,072.000	31.028199	1,181,305.60	90.660000	3,451,607.52	2,270,301.92	0.15
		Base		31.028199	1,181,305.60	90.660000	3,451,607.52	2,270,301.92	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,277.000	46.174056	382,182.66	136.170000	1,127,079.09	744,896.43	0.05
		Base		46.174056	382,182.66	136.170000	1,127,079.09	744,896.43	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	32,466.000	43.510056	1,412,597.47	61.110000	1,983,997.26	571,399.79	0.09
		Base		43.510056	1,412,597.47	61.110000	1,983,997.26	571,399.79	0.09
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,605.000	54.494386	523,418.58	197.450000	1,896,507.25	1,373,088.67	0.08
		Base		54.494386	523,418.58	197.450000	1,896,507.25	1,373,088.67	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	376,822.000	42.820300	16,135,630.97	57.190000	21,550,450.18	5,414,819.21	0.96
		Base		42.820300	16,135,630.97	57.190000	21,550,450.18	5,414,819.21	0.96
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,913.000	84.144658	1,254,849.29	141.140000	2,104,820.82	849,971.53	0.09
		Base		84.144658	1,254,849.29	141.140000	2,104,820.82	849,971.53	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,315.000	84.149858	1,961,953.93	168.980000	3,939,768.70	1,977,814.77	0.18
		Base		84.149858	1,961,953.93	168.980000	3,939,768.70	1,977,814.77	0.18
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	32,239.000	43.806420	1,412,275.16	28.910000	932,029.49	-480,245.67	0.04
		Base		43.806420	1,412,275.16	28.910000	932,029.49	-480,245.67	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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	159,585.000	27.660697	4,414,232.36	164.430000	26,240,561.55	21,826,329.19	1.17
		Base		27.660697	4,414,232.36	164.430000	26,240,561.55	21,826,329.19	1.17
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,804.000	59.717509	943,775.52	69.140000	1,092,688.56	148,913.04	0.05
		Base		59.717509	943,775.52	69.140000	1,092,688.56	148,913.04	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	12,021.000	58.931930	708,420.73	126.110000	1,515,968.31	807,547.58	0.07
		Base		58.931930	708,420.73	126.110000	1,515,968.31	807,547.58	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,758.000	36.634812	1,053,543.91	78.430000	2,255,489.94	1,201,946.03	0.10
		Base		36.634812	1,053,543.91	78.430000	2,255,489.94	1,201,946.03	0.10
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	12,731.000	74.094398	943,295.78	74.070000	942,985.17	-310.61	0.04
		Base		74.094398	943,295.78	74.070000	942,985.17	-310.61	0.04
931142103	WALMART INC COMMON STOCK USD.1								
		Local	129,793.000	55.035588	7,143,234.11	102.840000	13,347,912.12	6,204,678.01	0.59
		Base		55.035588	7,143,234.11	102.840000	13,347,912.12	6,204,678.01	0.59
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	73,130.000	41.299687	3,020,246.08	53.570000	3,917,574.10	897,328.02	0.17
		Base		41.299687	3,020,246.08	53.570000	3,917,574.10	897,328.02	0.17
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,554.000	30.905219	1,098,804.14	107.340000	3,816,366.36	2,717,562.22	0.17
		Base		30.905219	1,098,804.14	107.340000	3,816,366.36	2,717,562.22	0.17
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	6,520.000	53.756023	350,489.27	213.540000	1,392,280.80	1,041,791.53	0.06
		Base		53.756023	350,489.27	213.540000	1,392,280.80	1,041,791.53	0.06
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	4,557.000	319.913270	1,457,844.77	258.350000	1,177,300.95	-280,543.82	0.05
		Base		319.913270	1,457,844.77	258.350000	1,177,300.95	-280,543.82	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	373,274.000	38.568460	14,396,603.43	48.410000	18,070,194.34	3,673,590.91	0.80
		Base		38.568460	14,396,603.43	48.410000	18,070,194.34	3,673,590.91	0.80
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,213.000	56.332130	1,983,623.28	74.530000	2,624,424.89	640,801.61	0.12
		Base		56.332130	1,983,623.28	74.530000	2,624,424.89	640,801.61	0.12
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,515.000	40.495397	1,073,735.45	51.120000	1,355,446.80	281,711.35	0.06
		Base		40.495397	1,073,735.45	51.120000	1,355,446.80	281,711.35	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	39,760.000	17.374432	690,807.40	19.440000	772,934.40	82,127.00	0.03
		Base		17.374432	690,807.40	19.440000	772,934.40	82,127.00	0.03
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,286.000	44.375873	1,033,336.58	38.380000	893,716.68	-139,619.90	0.04
		Base		44.375873	1,033,336.58	38.380000	893,716.68	-139,619.90	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	68,056.000	27.933856	1,901,066.52	26.800000	1,823,900.80	-77,165.72	0.08
		Base		27.933856	1,901,066.52	26.800000	1,823,900.80	-77,165.72	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,800.000	92.844519	538,498.21	138.820000	805,156.00	266,657.79	0.04
		Base		92.844519	538,498.21	138.820000	805,156.00	266,657.79	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	110,399.000	28.664312	3,164,511.37	28.330000	3,127,603.67	-36,907.70	0.14
		Base		28.664312	3,164,511.37	28.330000	3,127,603.67	-36,907.70	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	55.720000	497,523.88	327,553.67	0.02
		Base		19.035750	169,970.21	55.720000	497,523.88	327,553.67	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,831.000	87.871035	775,989.11	144.450000	1,275,637.95	499,648.84	0.06
		Base		87.871035	775,989.11	144.450000	1,275,637.95	499,648.84	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
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	46,894.000	24.362781	1,142,468.24	56.500000	2,649,511.00	1,507,042.76	0.12
		Base		24.362781	1,142,468.24	56.500000	2,649,511.00	1,507,042.76	0.12
983919101	XILINX INC COMMON STOCK USD.01								
		Local	23,081.000	39.014340	900,489.99	120.140000	2,772,951.34	1,872,461.35	0.12
		Base		39.014340	900,489.99	120.140000	2,772,951.34	1,872,461.35	0.12
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	18,227.000	36.222185	660,221.76	33.360000	608,052.72	-52,169.04	0.03
		Base		36.222185	660,221.76	33.360000	608,052.72	-52,169.04	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,366.000	28.662769	469,094.88	83.400000	1,364,924.40	895,829.52	0.06
		Base		28.662769	469,094.88	83.400000	1,364,924.40	895,829.52	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	27,932.000	22.736689	635,081.19	104.390000	2,915,821.48	2,280,740.29	0.13
		Base		22.736689	635,081.19	104.390000	2,915,821.48	2,280,740.29	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,635.000	70.913905	1,321,480.62	123.160000	2,295,086.60	973,605.98	0.10
		Base		70.913905	1,321,480.62	123.160000	2,295,086.60	973,605.98	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	16,972.000	37.224810	631,779.47	49.330000	837,228.76	205,449.29	0.04
		Base		37.224810	631,779.47	49.330000	837,228.76	205,449.29	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,647.000	33.652864	1,468,846.54	101.840000	4,445,010.48	2,976,163.94	0.20
		Base		33.652864	1,468,846.54	101.840000	4,445,010.48	2,976,163.94	0.20
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,612.000	30.789500	265,159.17	99.230000	854,568.76	589,409.59	0.04
		Base		30.789500	265,159.17	99.230000	854,568.76	589,409.59	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	28,510.000	170.225718	4,853,135.23	147.000000	4,190,970.00	-662,165.23	0.19
		Base		170.225718	4,853,135.23	147.000000	4,190,970.00	-662,165.23	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	21,884.000	42.185053	923,177.69	180.140000	3,942,183.76	3,019,006.07	0.18
		Base		42.185053	923,177.69	180.140000	3,942,183.76	3,019,006.07	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,122.000	69.950378	4,065,655.89	182.670000	10,617,145.74	6,551,489.85	0.47
		Base		69.950378	4,065,655.89	182.670000	10,617,145.74	6,551,489.85	0.47
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	13,914.000	79.644178	1,108,169.09	44.080000	613,329.12	-494,839.97	0.03
		Base		79.644178	1,108,169.09	44.080000	613,329.12	-494,839.97	0.03
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	38,618.000	36.981708	1,428,159.59	82.820000	3,198,342.76	1,770,183.17	0.14
		Base		36.981708	1,428,159.59	82.820000	3,198,342.76	1,770,183.17	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,708.000	253.971187	941,725.16	235.500000	873,234.00	-68,491.16	0.04
		Base		253.971187	941,725.16	235.500000	873,234.00	-68,491.16	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	33,134.000	46.220221	1,531,460.79	57.260000	1,897,252.84	365,792.05	0.08
		Base		46.220221	1,531,460.79	57.260000	1,897,252.84	365,792.05	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,078.000	36.920012	815,120.03	122.610000	2,706,983.58	1,891,863.55	0.12
		Base		36.920012	815,120.03	122.610000	2,706,983.58	1,891,863.55	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,200.000	23.787229	861,097.69	21.970000	795,314.00	-65,783.69	0.04
		Base		23.787229	861,097.69	21.970000	795,314.00	-65,783.69	0.04
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	69,842.000	37.067418	2,588,862.58	37.500000	2,619,075.00	30,212.42	0.12
		Base		37.067418	2,588,862.58	37.500000	2,619,075.00	30,212.42	0.12
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	50,248.000	160.533446	8,066,484.59	180.260000	9,057,704.48	991,219.89	0.40
		Base		160.533446	8,066,484.59	180.260000	9,057,704.48	991,219.89	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
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	122,252.000	75.038716	9,173,633.09	88.810000	10,857,200.12	1,683,567.03	0.48
		Base		75.038716	9,173,633.09	88.810000	10,857,200.12	1,683,567.03	0.48
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,707.000	33.808533	801,498.90	85.700000	2,031,689.90	1,230,191.00	0.09
		Base		33.808533	801,498.90	85.700000	2,031,689.90	1,230,191.00	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	32,418.000	38.300150	1,241,614.25	25.530000	827,631.54	-413,982.71	0.04
		Base		38.300150	1,241,614.25	25.530000	827,631.54	-413,982.71	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	19,843.000	55.231148	1,095,951.66	56.390000	1,118,946.77	22,995.11	0.05
		Base		55.231148	1,095,951.66	56.390000	1,118,946.77	22,995.11	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	23,374.000	28.832499	673,930.84	48.320000	1,129,431.68	455,500.84	0.05
		Base		28.832499	673,930.84	48.320000	1,129,431.68	455,500.84	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,373.000	26.372041	379,045.34	38.990000	560,403.27	181,357.93	0.02
		Base		26.372041	379,045.34	38.990000	560,403.27	181,357.93	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	38,788.000	34.895010	1,353,507.66	24.590000	953,796.92	-399,710.74	0.04
		Base		34.895010	1,353,507.66	24.590000	953,796.92	-399,710.74	0.04
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,773.000	127.066603	1,495,955.12	184.340000	2,170,234.82	674,279.70	0.10
		Base		127.066603	1,495,955.12	184.340000	2,170,234.82	674,279.70	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,400.000	122.706050	1,398,848.97	47.920000	546,288.00	-852,560.97	0.02
		Base		122.706050	1,398,848.97	47.920000	546,288.00	-852,560.97	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	41,797.000	77.494641	3,239,043.50	145.200000	6,068,924.40	2,829,880.90	0.27
		Base		77.494641	3,239,043.50	145.200000	6,068,924.40	2,829,880.90	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
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		11,059.000	Local	45.711828	505,527.11	85.740000	948,198.66	442,671.55	0.04
			Base	45.711828	505,527.11	85.740000	948,198.66	442,671.55	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		30,888.000	Local	36.965485	1,141,789.89	95.650000	2,954,437.20	1,812,647.31	0.13
			Base	36.965485	1,141,789.89	95.650000	2,954,437.20	1,812,647.31	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		27,746.000	Local	55.796104	1,548,118.70	88.230000	2,448,029.58	899,910.88	0.11
			Base	55.796104	1,548,118.70	88.230000	2,448,029.58	899,910.88	0.11
N59465109	MYLAN NV COMMON STOCK EUR.01								
		47,024.000	Local	52.843204	2,484,898.81	26.990000	1,269,177.76	-1,215,721.05	0.06
			Base	52.843204	2,484,898.81	26.990000	1,269,177.76	-1,215,721.05	0.06
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,637.000	Local	80.761809	1,262,872.41	120.940000	1,891,138.78	628,266.37	0.08
			Base	80.761809	1,262,872.41	120.940000	1,891,138.78	628,266.37	0.08
US DOLLAR Total									
		26,094,838.000	Local		1,094,424,676.75		2,246,147,043.63	1,151,722,366.88	99.89
			Base		1,094,424,676.75		2,246,147,043.63	1,151,722,366.88	99.89
EQUITY Total									
		26,094,838.000	Base		1,094,424,676.75		2,246,147,043.63	1,151,722,366.88	99.89

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,556,199.370	Base	1,094,886,894.07		2,246,609,262.77	1,151,722,368.70	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	-0.040	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									
		Local	-0.040		-0.04		-0.04	0.00	0.00
		Base			-0.04		-0.04	0.00	0.00
CASH Total									
		Base	-0.040		-0.04		-0.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5TE4	PRIVATE EXP. FUNDING					2.480000	14 Jun 2019		
		Local	20,000,000.000	99.696889	19,939,377.78	99.697011	19,939,402.20	24.42	1.59
		Base		99.696889	19,939,377.78	99.697011	19,939,402.20	24.42	1.59
912796QH5	TREASURY BILL 05/19 0.00000					2.422500	23 May 2019		
		Local	70,000,000.000	99.855704	69,898,992.50	99.855704	69,898,992.50	0.00	5.58
		Base		99.855704	69,898,992.50	99.855704	69,898,992.50	0.00	5.58
912796QM4	TREASURY BILL 06/19 0.00000					2.455000	20 Jun 2019		
		Local	5,000,000.000	99.659028	4,982,951.39	99.676963	4,983,848.15	896.76	0.40
		Base		99.659028	4,982,951.39	99.676963	4,983,848.15	896.76	0.40
912796QR3	TREASURY BILL 07/19 0.00000					2.406500	18 Jul 2019		
		Local	40,000,000.000	99.478592	39,791,436.67	99.492816	39,797,126.40	5,689.73	3.17
		Base		99.478592	39,791,436.67	99.492816	39,797,126.40	5,689.73	3.17
912796RN1	TREASURY BILL 12/19 0.00000					2.495000	05 Dec 2019		
		Local	30,000,000.000	98.480560	29,544,168.06	98.628078	29,588,423.40	44,255.34	2.36
		Base		98.480560	29,544,168.06	98.628078	29,588,423.40	44,255.34	2.36

& 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
912796RQ4	TREASURY BILL 05/19 0.00000					2.437500	16 May 2019		
		Local	25,000,000.000	99.898437	24,974,609.37	99.898437	24,974,609.37	0.00	1.99
		Base		99.898437	24,974,609.37	99.898437	24,974,609.37	0.00	1.99
912796RS0	TREASURY BILL 06/19 0.00000					2.496300	06 Jun 2019		
		Local	40,000,000.000	99.750370	39,900,148.00	99.768449	39,907,379.60	7,231.60	3.18
		Base		99.750370	39,900,148.00	99.768449	39,907,379.60	7,231.60	3.18
912796RT8	TREASURY BILL 01/20 0.00000					2.515000	02 Jan 2020		
		Local	45,000,000.000	98.322075	44,244,933.74	98.422642	44,290,188.90	45,255.16	3.53
		Base		98.322075	44,244,933.74	98.422642	44,290,188.90	45,255.16	3.53
912796RW1	TREASURY BILL 07/19 0.00000					2.445000	05 Jul 2019		
		Local	10,000,000.000	99.558542	9,955,854.17	99.578785	9,957,878.50	2,024.33	0.79
		Base		99.558542	9,955,854.17	99.578785	9,957,878.50	2,024.33	0.79
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.680000	01 May 2019		
		Local	109,668,955.000	100.000000	109,668,955.00	100.000000	109,668,955.00	0.00	8.75
		Base		100.000000	109,668,955.00	100.000000	109,668,955.00	0.00	8.75
978UHK000	DAIWA CAPITAL MARKETS REPO					2.700000	01 May 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.95
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.95
979QHR003	SOUTH STREET REPO					2.460000	13 May 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.99
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.99
979QHT009	WELLS FARGO REPO					2.470000	07 May 2019		
		Local	55,000,000.000	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	4.39
		Base		100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	4.39
US DOLLAR Total									
		Local	699,668,955.000		697,901,426.68		698,006,804.02	105,377.34	55.68
		Base			697,901,426.68		698,006,804.02	105,377.34	55.68
CASH EQUIVALENT Total									
		Base	699,668,955.000		697,901,426.68		698,006,804.02	105,377.34	55.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
			3,604,301.260	Local 100.408067	3,619,009.23	99.115599	3,572,424.78	-46,584.45	0.28
				Base 100.408067	3,619,009.23	99.115599	3,572,424.78	-46,584.45	0.28
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625000	20 Apr 2042		
			2,092,457.250	Local 102.842222	2,151,929.53	102.723968	2,149,455.12	-2,474.41	0.17
		Original Face:	15,000,000.000	Base 102.842222	2,151,929.53	102.723968	2,149,455.12	-2,474.41	0.17
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.000000	20 Jul 2047		
			3,159,157.600	Local 100.384290	3,171,297.92	99.874877	3,155,204.77	-16,093.15	0.25
		Original Face:	5,000,000.000	Base 100.384290	3,171,297.92	99.874877	3,155,204.77	-16,093.15	0.25
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.000000	20 Jul 2019		
			214.020	Local 100.200916	214.45	100.704231	215.53	1.08	0.00
		Original Face:	200,000.000	Base 100.200916	214.45	100.704231	215.53	1.08	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.000000	20 May 2020		
			11,826.130	Local 100.877125	11,929.86	102.283406	12,096.17	166.31	0.00
		Original Face:	2,793,101.000	Base 100.877125	11,929.86	102.283406	12,096.17	166.31	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.000000	20 Jul 2020		
			26,458.350	Local 101.010229	26,725.64	102.463347	27,110.11	384.47	0.00
		Original Face:	1,680,083.000	Base 101.010229	26,725.64	102.463347	27,110.11	384.47	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
			24,129.770	Local 101.634371	24,524.14	105.247388	25,395.95	871.81	0.00
		Original Face:	754,224.000	Base 101.634371	24,524.14	105.247388	25,395.95	871.81	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
			22,145.450	Local 101.951913	22,577.71	105.478991	23,358.80	781.09	0.00
		Original Face:	300,000.000	Base 101.951913	22,577.71	105.478991	23,358.80	781.09	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.000000	20 May 2022		
			7,678.660	Local 102.078488	7,838.26	103.389626	7,938.94	100.68	0.00
		Original Face:	1,048,917.000	Base 102.078488	7,838.26	103.389626	7,938.94	100.68	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
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.000000	20 Apr 2022		
		Local	10,618.980	102.033905	10,834.96	105.580985	11,211.62	376.66	0.00
Original Face:		Base	438,038.000	102.033905	10,834.96	105.580985	11,211.62	376.66	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	9,009,301.100	99.795679	8,990,893.25	98.934010	8,913,262.85	-77,630.40	0.71
Original Face:		Base	10,000,000.000	99.795679	8,990,893.25	98.934010	8,913,262.85	-77,630.40	0.71
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	785,213.620	105.553349	828,819.27	102.847090	807,569.36	-21,249.91	0.06
Original Face:		Base	17,600,000.000	105.553349	828,819.27	102.847090	807,569.36	-21,249.91	0.06
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.500000	16 Dec 2029		
		Local	214,505.070	100.768215	216,152.93	99.861260	214,207.47	-1,945.46	0.02
Original Face:		Base	16,300,000.000	100.768215	216,152.93	99.861260	214,207.47	-1,945.46	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	2,447,099.000	105.507704	2,581,877.98	102.948520	2,519,252.20	-62,625.78	0.20
Original Face:		Base	50,000,000.000	105.507704	2,581,877.98	102.948520	2,519,252.20	-62,625.78	0.20
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.880880	20 Jun 2042		
		Local	1,162,833.500	100.108317	1,164,093.05	100.008230	1,162,929.20	-1,163.85	0.09
Original Face:		Base	10,000,000.000	100.108317	1,164,093.05	100.008230	1,162,929.20	-1,163.85	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	16,238,304.530	102.394667	16,627,157.77	97.015810	15,753,722.67	-873,435.10	1.26
Original Face:		Base	41,570,000.000	102.394667	16,627,157.77	97.015810	15,753,722.67	-873,435.10	1.26
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.777380	16 Jun 2037		
		Local	1,831,849.890	100.186026	1,835,257.60	99.701670	1,826,384.93	-8,872.67	0.15
Original Face:		Base	32,313,742.000	100.186026	1,835,257.60	99.701670	1,826,384.93	-8,872.67	0.15
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	3,666,993.670	99.798471	3,659,603.63	99.223900	3,638,534.13	-21,069.50	0.29
Original Face:		Base	8,021,011.000	99.798471	3,659,603.63	99.223900	3,638,534.13	-21,069.50	0.29
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	1,436,433.430	99.680802	1,431,848.37	99.073120	1,423,119.42	-8,728.95	0.11
Original Face:		Base	2,750,000.000	99.680802	1,431,848.37	99.073120	1,423,119.42	-8,728.95	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	1,003,870.030	106.470222	1,068,822.65	105.278550	1,056,859.81	-11,962.84	0.08
Original Face:		Base	10,300,000.000	106.470222	1,068,822.65	105.278550	1,056,859.81	-11,962.84	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328000	16 Jun 2043		
		Local	10,000,000.000	102.747644	10,274,764.42	101.131330	10,113,133.00	-161,631.42	0.81
Original Face:		Base	10,000,000.000	102.747644	10,274,764.42	101.131330	10,113,133.00	-161,631.42	0.81
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.000000	20 Dec 2038		
		Local	304,238.150	103.413993	314,624.82	101.478940	308,737.65	-5,887.17	0.02
Original Face:		Base	5,000,000.000	103.413993	314,624.82	101.478940	308,737.65	-5,887.17	0.02
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.701880	20 Apr 2067		
		Local	1,189,686.520	100.000000	1,189,686.52	99.777240	1,187,036.37	-2,650.15	0.09
Original Face:		Base	2,754,386.000	100.000000	1,189,686.52	99.777240	1,187,036.37	-2,650.15	0.09
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.681880	20 Jun 2063		
		Local	2,733,781.730	100.000000	2,733,781.73	99.791730	2,728,088.08	-5,693.65	0.22
Original Face:		Base	9,934,606.000	100.000000	2,733,781.73	99.791730	2,728,088.08	-5,693.65	0.22
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
		Local	409,152.720	101.091715	413,619.50	100.210490	410,013.95	-3,605.55	0.03
Original Face:		Base	8,000,000.000	101.091715	413,619.50	100.210490	410,013.95	-3,605.55	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,220,631.450	100.131984	4,226,202.02	98.660020	4,164,075.83	-62,126.19	0.33
Original Face:		Base	5,000,000.000	100.131984	4,226,202.02	98.660020	4,164,075.83	-62,126.19	0.33
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	574,791.540	105.583355	606,884.19	102.807460	590,928.58	-15,955.61	0.05
Original Face:		Base	7,350,000.000	105.583355	606,884.19	102.807460	590,928.58	-15,955.61	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	761,905.320	99.966404	761,649.35	100.268530	763,951.26	2,301.91	0.06
Original Face:		Base	5,000,000.000	99.966404	761,649.35	100.268530	763,951.26	2,301.91	0.06
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
		Local	1,333,456.100	99.798159	1,330,764.64	100.152830	1,335,494.02	4,729.38	0.11
Original Face:		Base	10,000,000.000	99.798159	1,330,764.64	100.152830	1,335,494.02	4,729.38	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
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
		Local	1,333,456.100	101.046918	1,347,416.29	101.548430	1,354,103.73	6,687.44	0.11
Original Face:		Base	10,000,000.000	101.046918	1,347,416.29	101.548430	1,354,103.73	6,687.44	0.11
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.750000	20 Mar 2038		
		Local	464,131.900	99.955875	463,927.10	99.967150	463,979.43	52.33	0.04
Original Face:		Base	10,000,000.000	99.955875	463,927.10	99.967150	463,979.43	52.33	0.04
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	278,390.850	102.180183	284,460.28	104.292050	290,339.52	5,879.24	0.02
Original Face:		Base	5,000,000.000	102.180183	284,460.28	104.292050	290,339.52	5,879.24	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.000000	20 Apr 2040		
		Local	459,559.700	99.909555	459,144.05	99.676010	458,070.77	-1,073.28	0.04
Original Face:		Base	5,000,000.000	99.909555	459,144.05	99.676010	458,070.77	-1,073.28	0.04
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	1,589,233.420	99.818257	1,586,345.10	99.017050	1,573,612.05	-12,733.05	0.13
Original Face:		Base	10,815,142.000	99.818257	1,586,345.10	99.017050	1,573,612.05	-12,733.05	0.13
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.500000	16 Dec 2025		
		Local	178,617.000	100.482099	179,478.11	99.914600	178,464.46	-1,013.65	0.01
Original Face:		Base	10,000,000.000	100.482099	179,478.11	99.914600	178,464.46	-1,013.65	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	586,231.950	102.396306	600,279.86	102.896660	603,213.10	2,933.24	0.05
Original Face:		Base	5,648,629.000	102.396306	600,279.86	102.896660	603,213.10	2,933.24	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.780880	20 Nov 2042		
		Local	11,431,079.290	100.000000	11,431,079.29	99.321920	11,353,567.43	-77,511.86	0.91
Original Face:		Base	25,333,333.000	100.000000	11,431,079.29	99.321920	11,353,567.43	-77,511.86	0.91
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.827380	16 Nov 2041		
		Local	3,046,975.150	100.144413	3,051,375.38	99.906960	3,044,140.24	-7,235.14	0.24
Original Face:		Base	10,000,000.000	100.144413	3,051,375.38	99.906960	3,044,140.24	-7,235.14	0.24
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	1,410,902.660	104.533383	1,474,864.28	101.845750	1,436,944.40	-37,919.88	0.11
Original Face:		Base	10,359,452.000	104.533383	1,474,864.28	101.845750	1,436,944.40	-37,919.88	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
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.827380	16 Dec 2041		
		Local	5,275,275.440	100.144534	5,282,900.01	99.651950	5,256,914.84	-25,985.17	0.42
Original Face:		Base	12,911,372.000	100.144534	5,282,900.01	99.651950	5,256,914.84	-25,985.17	0.42
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	4,591,326.300	101.520430	4,661,134.21	99.520600	4,569,315.48	-91,818.73	0.36
Original Face:		Base	15,000,000.000	101.520430	4,661,134.21	99.520600	4,569,315.48	-91,818.73	0.36
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
		Local	8,660,824.400	101.271509	8,770,947.54	98.331440	8,516,313.35	-254,634.19	0.68
Original Face:		Base	20,000,000.000	101.271509	8,770,947.54	98.331440	8,516,313.35	-254,634.19	0.68
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,052,342.500	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.30
Original Face:		Base	10,000,000.000	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.30
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.000000	20 Feb 2038		
		Local	722,791.300	103.882312	750,852.31	99.744160	720,942.11	-29,910.20	0.06
Original Face:		Base	10,000,000.000	103.882312	750,852.31	99.744160	720,942.11	-29,910.20	0.06
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	6,971,965.750	100.991922	7,041,122.24	97.816040	6,819,700.81	-221,421.43	0.54
Original Face:		Base	25,000,000.000	100.991922	7,041,122.24	97.816040	6,819,700.81	-221,421.43	0.54
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	3,653,046.600	100.178774	3,659,577.29	96.514430	3,525,717.10	-133,860.19	0.28
Original Face:		Base	10,000,000.000	100.178774	3,659,577.29	96.514430	3,525,717.10	-133,860.19	0.28
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,653,046.600	100.856235	3,684,325.26	97.561540	3,563,968.52	-120,356.74	0.28
Original Face:		Base	10,000,000.000	100.856235	3,684,325.26	97.561540	3,563,968.52	-120,356.74	0.28
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	4,657,796.720	101.828151	4,742,948.29	96.829250	4,510,109.63	-232,838.66	0.36
Original Face:		Base	18,249,312.000	101.828151	4,742,948.29	96.829250	4,510,109.63	-232,838.66	0.36
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	4,251,116.600	100.000000	4,251,116.58	95.404750	4,055,767.16	-195,349.42	0.32
Original Face:		Base	10,000,000.000	100.000000	4,251,116.58	95.404750	4,055,767.16	-195,349.42	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	4,251,116.600	101.641460	4,320,896.99	97.120820	4,128,719.30	-192,177.69	0.33
Original Face:		Base	10,000,000.000	101.641460	4,320,896.99	97.120820	4,128,719.30	-192,177.69	0.33
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	4,053,880.900	101.790514	4,126,466.22	97.580980	3,955,816.71	-170,649.51	0.32
Original Face:		Base	10,000,000.000	101.790514	4,126,466.22	97.580980	3,955,816.71	-170,649.51	0.32
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	10,574,306.820	99.158774	10,485,353.05	95.368280	10,084,534.54	-400,818.51	0.80
Original Face:		Base	18,000,000.000	99.158774	10,485,353.05	95.368280	10,084,534.54	-400,818.51	0.80
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	7,026,749.500	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.51
Original Face:		Base	10,000,000.000	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.51
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
		Local	2,769,302.650	99.025641	2,742,319.69	96.327320	2,667,595.03	-74,724.66	0.21
Original Face:		Base	5,000,000.000	99.025641	2,742,319.69	96.327320	2,667,595.03	-74,724.66	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	8,443,530.450	99.328210	8,386,807.62	93.908690	7,929,208.84	-457,598.78	0.63
Original Face:		Base	15,000,000.000	99.328210	8,386,807.62	93.908690	7,929,208.84	-457,598.78	0.63
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,647,970.380	101.413196	1,671,259.43	98.980610	1,631,171.13	-40,088.30	0.13
Original Face:		Base	3,000,000.000	101.413196	1,671,259.43	98.980610	1,631,171.13	-40,088.30	0.13
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	585,525.380	101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.05
Original Face:		Base	1,000,000.000	101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	1,310,596.780	100.751720	1,320,448.80	97.896190	1,283,024.31	-37,424.49	0.10
Original Face:		Base	2,000,000.000	100.751720	1,320,448.80	97.896190	1,283,024.31	-37,424.49	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	610,838.110	100.851198	616,037.55	97.787880	597,325.64	-18,711.91	0.05
Original Face:		Base	1,000,000.000	100.851198	616,037.55	97.787880	597,325.64	-18,711.91	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
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	1,848,994.100	101.115436	1,869,618.44	100.274600	1,854,071.44	-15,547.00	0.15
Original Face:		Base	5,000,000.000	101.115436	1,869,618.44	100.274600	1,854,071.44	-15,547.00	0.15
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	4,674,694.310	100.808999	4,712,512.52	98.586370	4,608,611.43	-103,901.09	0.37
Original Face:		Base	5,985,000.000	100.808999	4,712,512.52	98.586370	4,608,611.43	-103,901.09	0.37
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,580,347.300	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.35
Original Face:		Base	5,000,000.000	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.35
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	8,544,225.400	100.853943	8,617,188.21	101.481180	8,670,780.76	53,592.55	0.69
Original Face:		Base	20,000,000.000	100.853943	8,617,188.21	101.481180	8,670,780.76	53,592.55	0.69
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,407,311.800	100.235571	4,417,694.13	101.006090	4,451,653.32	33,959.19	0.36
Original Face:		Base	10,000,000.000	100.235571	4,417,694.13	101.006090	4,451,653.32	33,959.19	0.36
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,792,009.840	95.742219	3,630,554.36	93.538110	3,546,974.34	-83,580.02	0.28
Original Face:		Base	4,000,000.000	95.742219	3,630,554.36	93.538110	3,546,974.34	-83,580.02	0.28
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,771,465.550	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.36
Original Face:		Base	5,000,000.000	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.36
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.000000	20 Mar 2044		
		Local	4,269,635.500	99.529309	4,249,538.70	99.131530	4,232,555.00	-16,983.70	0.34
Original Face:		Base	5,000,000.000	99.529309	4,249,538.70	99.131530	4,232,555.00	-16,983.70	0.34
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	8,459,867.000	99.896748	8,451,132.01	99.330220	8,403,204.50	-47,927.51	0.67
Original Face:		Base	10,000,000.000	99.896748	8,451,132.01	99.330220	8,403,204.50	-47,927.51	0.67
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	4,264,758.990	101.183374	4,315,227.05	101.809630	4,341,935.35	26,708.30	0.35
Original Face:		Base	5,110,000.000	101.183374	4,315,227.05	101.809630	4,341,935.35	26,708.30	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
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,378,798.500	99.236588	4,345,370.24	100.603900	4,405,242.06	59,871.82	0.35
Original Face:		Base	5,000,000.000	99.236588	4,345,370.24	100.603900	4,405,242.06	59,871.82	0.35
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	4,805,436.460	100.085782	4,809,558.67	99.830414	4,797,287.11	-12,271.56	0.38
Original Face:		Base	5,000,000.000	100.085782	4,809,558.67	99.830414	4,797,287.11	-12,271.56	0.38
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
		Local	2,377,689.630	101.518001	2,413,782.98	100.665660	2,393,516.96	-20,266.02	0.19
Original Face:		Base	3,000,000.000	101.518001	2,413,782.98	100.665660	2,393,516.96	-20,266.02	0.19
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	10,000,000.000	100.000000	10,000,000.00	100.198530	10,019,853.00	19,853.00	0.80
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.198530	10,019,853.00	19,853.00	0.80
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.879380	06 Feb 2020		
		Local	866,583.010	102.838497	891,180.94	100.110250	867,538.42	-23,642.52	0.07
Original Face:		Base	4,000,000.000	102.838497	891,180.94	100.110250	867,538.42	-23,642.52	0.07
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.000000	12 Jun 2019		
		Local	4,700,000.000	100.186827	4,708,780.85	100.035000	4,701,645.00	-7,135.85	0.38
		Base		100.186827	4,708,780.85	100.035000	4,701,645.00	-7,135.85	0.38
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.430000	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.99
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.99
6903534Q7	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	1,026,141.560	101.387564	1,040,379.93	101.420000	1,040,712.77	332.84	0.08
		Base		101.387564	1,040,379.93	101.420000	1,040,712.77	332.84	0.08
6903535R4	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.662000	7,046,340.00	46,340.00	0.56
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.662000	7,046,340.00	46,340.00	0.56
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	105.577118	1,266,925.41	103.750000	1,245,000.00	-21,925.41	0.10
		Base		105.577118	1,266,925.41	103.750000	1,245,000.00	-21,925.41	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	3,058,055.440	108.009240	3,302,982.43	104.077300	3,182,741.53	-120,240.90	0.25
Original Face:		Base	28,600,000.000	108.009240	3,302,982.43	104.077300	3,182,741.53	-120,240.90	0.25
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					5.075000	25 Sep 2022		
		Local	242,190.480	102.756450	248,866.34	100.295774	242,906.82	-5,959.52	0.02
Original Face:		Base	2,348,960.000	102.756450	248,866.34	100.295774	242,906.82	-5,959.52	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.825000	25 Aug 2024		
		Local	901,187.670	103.652042	934,099.42	101.708949	916,588.51	-17,510.91	0.07
Original Face:		Base	4,240,960.000	103.652042	934,099.42	101.708949	916,588.51	-17,510.91	0.07
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					5.075000	25 Feb 2024		
		Local	1,478,319.830	103.826361	1,534,885.68	101.737846	1,504,010.75	-30,874.93	0.12
Original Face:		Base	6,113,646.000	103.826361	1,534,885.68	101.737846	1,504,010.75	-30,874.93	0.12
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					6.325000	25 Jul 2024		
		Local	890,182.580	106.357300	946,774.16	104.913863	933,924.93	-12,849.23	0.07
Original Face:		Base	4,650,545.000	106.357300	946,774.16	104.913863	933,924.93	-12,849.23	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.631000	25 Aug 2019		
		Local	13,578.890	100.437591	13,638.31	99.535888	13,515.87	-122.44	0.00
Original Face:		Base	5,080,000.000	100.437591	13,638.31	99.535888	13,515.87	-122.44	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					6.460000	25 Nov 2024		
		Local	2,919,989.180	106.988812	3,124,061.73	104.730597	3,058,122.10	-65,939.63	0.24
Original Face:		Base	12,180,140.000	106.988812	3,124,061.73	104.730597	3,058,122.10	-65,939.63	0.24
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					6.269000	25 Jan 2025		
		Local	3,636,108.860	106.795042	3,883,184.00	104.894838	3,814,090.50	-69,093.50	0.30
Original Face:		Base	10,243,765.000	106.795042	3,883,184.00	104.894838	3,814,090.50	-69,093.50	0.30
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.803000	25 Jan 2029		
		Local	2,930,619.250	111.050762	3,254,475.02	108.934217	3,192,447.13	-62,027.89	0.25
Original Face:		Base	5,000,000.000	111.050762	3,254,475.02	108.934217	3,192,447.13	-62,027.89	0.25
912796RQ4	TREASURY BILL 05/19 0.00000					0.010000	16 May 2019		
		Local	20,000,000.000	99.897292	19,979,458.34	99.900174	19,980,034.80	576.46	1.59
		Base		99.897292	19,979,458.34	99.900174	19,980,034.80	576.46	1.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		20,000,000.000	Local	98.271167	19,654,233.35	98.422642	19,684,528.40	30,295.05	1.57
			Base	98.271167	19,654,233.35	98.422642	19,684,528.40	30,295.05	1.57
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		20,000,000.000	Local	99.954440	19,990,887.97	100.121094	20,024,218.80	33,330.83	1.60
			Base	99.954440	19,990,887.97	100.121094	20,024,218.80	33,330.83	1.60
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		80,000,000.000	Local	99.820181	79,856,144.89	100.355469	80,284,375.20	428,230.31	6.40
			Base	99.820181	79,856,144.89	100.355469	80,284,375.20	428,230.31	6.40
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		10,000,000.000	Local	100.186481	10,018,648.10	100.796875	10,079,687.50	61,039.40	0.80
			Base	100.186481	10,018,648.10	100.796875	10,079,687.50	61,039.40	0.80
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		20,000,000.000	Local	99.992907	19,998,581.36	100.289062	20,057,812.40	59,231.04	1.60
			Base	99.992907	19,998,581.36	100.289062	20,057,812.40	59,231.04	1.60
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	101.244975	5,062,248.73	99.683594	4,984,179.70	-78,069.03	0.40
			Base	101.244975	5,062,248.73	99.683594	4,984,179.70	-78,069.03	0.40
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		5,000,000.000	Local	99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.39
			Base	99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.39
912828R93	US TREASURY N/B 06/18 0.625					0.625000	30 Jun 2018		
		0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
		10,000,000.000	Local	99.999056	9,999,905.60	99.398438	9,939,843.80	-60,061.80	0.79
			Base	99.999056	9,999,905.60	99.398438	9,939,843.80	-60,061.80	0.79
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	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
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
		5,000,000.000	Local	100.814963	5,040,748.14	99.562500	4,978,125.00	-62,623.14	0.40
			Base	100.814963	5,040,748.14	99.562500	4,978,125.00	-62,623.14	0.40
912828X54	US TREASURY FRN 04/19 VAR					2.484649	30 Apr 2019		
		0.000	Local	0.000000	-348.19	0.000000	0.00	348.19	0.00
			Base	0.000000	-348.19	0.000000	0.00	348.19	0.00
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		5,000,000.000	Local	100.643972	5,032,198.60	99.640625	4,982,031.25	-50,167.35	0.40
			Base	100.643972	5,032,198.60	99.640625	4,982,031.25	-50,167.35	0.40
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		10,000,000.000	Local	99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.80
			Base	99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.80
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		25,000,000.000	Local	99.880972	24,970,242.92	100.136719	25,034,179.75	63,936.83	2.00
			Base	99.880972	24,970,242.92	100.136719	25,034,179.75	63,936.83	2.00
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		20,000,000.000	Local	99.788565	19,957,712.94	100.320312	20,064,062.40	106,349.46	1.60
			Base	99.788565	19,957,712.94	100.320312	20,064,062.40	106,349.46	1.60
US DOLLAR Total									
		558,863,153.770	Local		560,410,625.81		555,689,713.80	-4,720,912.01	44.32
	Original Face:	819,978,364.000	Base		560,410,625.81		555,689,713.80	-4,720,912.01	44.32
FIXED INCOME Total									
		558,863,153.770	Base		560,410,625.81		555,689,713.80	-4,720,912.01	44.32
	Original Face:	819,978,364.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,258,532,108.730	Base	1,258,312,052.45		1,253,696,517.78	-4,615,534.67	100.00
Original Face:		819,978,364.000						

& 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	347,195.840	1.000000	347,195.84	1.000000	347,195.84	0.00	0.01
		Base		1.000000	347,195.84	1.000000	347,195.84	0.00	0.01
US DOLLAR Total									
		Local	347,195.840		347,195.84		347,195.84	0.00	0.01
		Base			347,195.84		347,195.84	0.00	0.01
CASH Total									
		Base	347,195.840		347,195.84		347,195.84	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3TC8	ANGLESEA FDG PLC and ANG					2.600000	12 Jun 2019		
		Local	20,000,000.000	99.696667	19,939,333.33	99.702733	19,940,546.60	1,213.27	0.74
		Base		99.696667	19,939,333.33	99.702733	19,940,546.60	1,213.27	0.74
0347M3U10	ANGLESEA FDG PLC and ANG					2.550000	01 Jul 2019		
		Local	15,000,000.000	99.567917	14,935,187.50	99.566222	14,934,933.30	-254.20	0.55
		Base		99.567917	14,935,187.50	99.566222	14,934,933.30	-254.20	0.55
03785ETU8	APPLE INC					2.460000	28 Jun 2019		
		Local	10,000,000.000	99.603667	9,960,366.67	99.606728	9,960,672.80	306.13	0.37
		Base		99.603667	9,960,366.67	99.606728	9,960,672.80	306.13	0.37
03948HSG7	ARCHER DANIELS MIDLA					2.470000	16 May 2019		
		Local	25,000,000.000	99.897083	24,974,270.83	99.897083	24,974,270.83	0.00	0.93
		Base		99.897083	24,974,270.83	99.897083	24,974,270.83	0.00	0.93
06370RYX1	BANK OF MONTREAL-					2.550000	17 Jul 2019		
		Local	10,000,000.000	100.004062	10,000,406.16	100.019056	10,001,905.60	1,499.44	0.37
		Base		100.004062	10,000,406.16	100.019056	10,001,905.60	1,499.44	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13606BWJ1	CANADIAN IMPERIAL BK				3.037630	08 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				3.262630	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.078253	7,005,477.71	5,477.71	0.26
		Base	100.000000	7,000,000.00	100.078253	7,005,477.71	5,477.71	0.26
2635J5TU3	EI DUPONT				2.700000	28 Jun 2019		
	25,000,000.000	Local	99.565000	24,891,250.00	99.560972	24,890,243.00	-1,007.00	0.92
		Base	99.565000	24,891,250.00	99.560972	24,890,243.00	-1,007.00	0.92
30229BSM0	EXXON MOBIL CORP				2.490000	21 May 2019		
	20,000,000.000	Local	99.861667	19,972,333.33	99.861667	19,972,333.33	0.00	0.74
		Base	99.861667	19,972,333.33	99.861667	19,972,333.33	0.00	0.74
3703E1S82	GENERAL MILLS INC.				2.570000	08 May 2019		
	15,000,000.000	Local	99.950028	14,992,504.17	99.950028	14,992,504.17	0.00	0.56
		Base	99.950028	14,992,504.17	99.950028	14,992,504.17	0.00	0.56
45779QSU1	INSTITUTIONAL SECURED				2.550000	28 May 2019		
	25,000,000.000	Local	99.808750	24,952,187.50	99.808750	24,952,187.50	0.00	0.93
		Base	99.808750	24,952,187.50	99.808750	24,952,187.50	0.00	0.93
62455BTU9	MOUNTCLIFF				2.550000	28 Jun 2019		
	25,000,000.000	Local	99.589167	24,897,291.67	99.592872	24,898,218.00	926.33	0.92
		Base	99.589167	24,897,291.67	99.592872	24,898,218.00	926.33	0.92
82124MTT7	SHEFFIELD RECEIVABLE				2.510000	27 Jun 2019		
	25,000,000.000	Local	99.602583	24,900,645.83	99.598467	24,899,616.75	-1,029.08	0.92
		Base	99.602583	24,900,645.83	99.598467	24,899,616.75	-1,029.08	0.92
90477ESL9	UNILEVER CAPITAL CRP				2.500000	20 May 2019		
	19,500,000.000	Local	99.868056	19,474,270.83	99.868056	19,474,270.83	0.00	0.72
		Base	99.868056	19,474,270.83	99.868056	19,474,270.83	0.00	0.72
912796QM4	TREASURY BILL 06/19 0.00000				2.391300	20 Jun 2019		
	105,000,000.000	Local	99.663859	104,647,052.08	99.676963	104,660,811.15	13,759.07	3.88
		Base	99.663859	104,647,052.08	99.676963	104,660,811.15	13,759.07	3.88

& 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
912796RM3	TREASURY BILL 11/19 0.00000					2.460000	07 Nov 2019		
		25,000,000.000	Local	98.701667	24,675,416.67	98.768350	24,692,087.50	16,670.83	0.92
			Base	98.701667	24,675,416.67	98.768350	24,692,087.50	16,670.83	0.92
912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
		30,000,000.000	Local	98.333692	29,500,107.50	98.422642	29,526,792.60	26,685.10	1.10
			Base	98.333692	29,500,107.50	98.422642	29,526,792.60	26,685.10	1.10
912796RV3	TREASURY BILL 06/19 0.00000					2.465900	27 Jun 2019		
		40,000,000.000	Local	99.609566	39,843,826.33	99.631981	39,852,792.40	8,966.07	1.48
			Base	99.609566	39,843,826.33	99.631981	39,852,792.40	8,966.07	1.48
912796RW1	TREASURY BILL 07/19 0.00000					2.430000	05 Jul 2019		
		25,000,000.000	Local	99.561250	24,890,312.50	99.578785	24,894,696.25	4,383.75	0.92
			Base	99.561250	24,890,312.50	99.578785	24,894,696.25	4,383.75	0.92
912796SF7	TREASURY BILL 08/19 0.00000					2.447000	29 Aug 2019		
		25,000,000.000	Local	99.184333	24,796,083.33	99.219338	24,804,834.50	8,751.17	0.92
			Base	99.184333	24,796,083.33	99.219338	24,804,834.50	8,751.17	0.92
92646LS68	VICTORY RECEIVABLES					2.510000	06 May 2019		
		20,000,000.000	Local	99.965139	19,993,027.78	99.965139	19,993,027.78	0.00	0.74
			Base	99.965139	19,993,027.78	99.965139	19,993,027.78	0.00	0.74
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		118,321,589.620	Local	100.000000	118,321,589.62	100.000000	118,321,589.62	0.00	4.39
			Base	100.000000	118,321,589.62	100.000000	118,321,589.62	0.00	4.39
926NKW009	AMHERST PIERPONT 04/15 VAR					2.730000	01 May 2019		
		358,000,000.000	Local	100.000000	358,000,000.00	100.000000	358,000,000.00	0.00	13.28
			Base	100.000000	358,000,000.00	100.000000	358,000,000.00	0.00	13.28
926NKW009	AMHERST PIERPONT 04/15 VAR					2.530000	06 May 2019		
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.78
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.78
96327SSL7	WHEELS INC					2.540000	20 May 2019		
		19,875,000.000	Local	99.865944	19,848,356.46	99.865944	19,848,356.46	0.00	0.74
			Base	99.865944	19,848,356.46	99.865944	19,848,356.46	0.00	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
979QHR003	SOUTH STREET REPO					2.700000	01 May 2019		
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	25.97
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	25.97
US DOLLAR Total									
		1,802,696,589.620	Local		1,800,405,820.09		1,800,492,168.68	86,348.59	66.81
			Base		1,800,405,820.09		1,800,492,168.68	86,348.59	66.81
CASH EQUIVALENT Total									
		1,802,696,589.620	Base		1,800,405,820.09		1,800,492,168.68	86,348.59	66.81
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		5,000,000.000	Local	98.741743	4,937,087.13	99.036953	4,951,847.65	14,760.52	0.18
			Base	98.741743	4,937,087.13	99.036953	4,951,847.65	14,760.52	0.18
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		5,000,000.000	Local	99.981536	4,999,076.80	102.132644	5,106,632.20	107,555.40	0.19
			Base	99.981536	4,999,076.80	102.132644	5,106,632.20	107,555.40	0.19
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.332630	05 Nov 2021		
		2,000,000.000	Local	100.000000	2,000,000.00	100.453253	2,009,065.06	9,065.06	0.07
			Base	100.000000	2,000,000.00	100.453253	2,009,065.06	9,065.06	0.07
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		4,500,000.000	Local	99.994146	4,499,736.56	100.358210	4,516,119.45	16,382.89	0.17
Original Face:		4,500,000.000	Base	99.994146	4,499,736.56	100.358210	4,516,119.45	16,382.89	0.17
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		3,000,000.000	Local	99.983749	2,999,512.48	100.954110	3,028,623.30	29,110.82	0.11
Original Face:		3,000,000.000	Base	99.983749	2,999,512.48	100.954110	3,028,623.30	29,110.82	0.11
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					3.045130	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.177002	5,008,850.10	8,850.10	0.19
			Base	100.000000	5,000,000.00	100.177002	5,008,850.10	8,850.10	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
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.949638	4,997,481.91	100.895257	5,044,762.85	47,280.94	0.19
		Base		99.949638	4,997,481.91	100.895257	5,044,762.85	47,280.94	0.19
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					3.034380	06 May 2019		
		Local	5,000,000.000	100.001536	5,000,076.80	100.006064	5,000,303.20	226.40	0.19
		Base		100.001536	5,000,076.80	100.006064	5,000,303.20	226.40	0.19
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR					3.125000	28 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.113046	9,911,304.60	-88,695.40	0.37
		Base		100.000000	10,000,000.00	99.113046	9,911,304.60	-88,695.40	0.37
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.820000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.297000	10,129,700.00	129,700.00	0.38
		Base		100.000000	10,000,000.00	101.297000	10,129,700.00	129,700.00	0.38
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.320420	8,025,633.60	25,633.60	0.30
		Base		100.000000	8,000,000.00	100.320420	8,025,633.60	25,633.60	0.30
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	98.094221	9,809,422.10	-190,577.90	0.36
		Base		100.000000	10,000,000.00	98.094221	9,809,422.10	-190,577.90	0.36
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	98.917487	9,891,748.67	99.454635	9,945,463.50	53,714.83	0.37
		Base		98.917487	9,891,748.67	99.454635	9,945,463.50	53,714.83	0.37
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.912872	6,993,901.02	102.538645	7,177,705.15	183,804.13	0.27
		Base		99.912872	6,993,901.02	102.538645	7,177,705.15	183,804.13	0.27
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.192106	10,019,210.60	19,210.60	0.37
		Base		100.000000	10,000,000.00	100.192106	10,019,210.60	19,210.60	0.37
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1					1.780000	15 Jun 2022		
		Local	25,000,000.000	99.292496	24,823,124.07	99.882890	24,970,722.50	147,598.43	0.93
Original Face:		Base	25,000,000.000	99.292496	24,823,124.07	99.882890	24,970,722.50	147,598.43	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
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
		Local	13,226,000.000	98.908747	13,081,670.83	99.530106	13,163,851.82	82,180.99	0.49
		Base		98.908747	13,081,670.83	99.530106	13,163,851.82	82,180.99	0.49
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.942529	14,991,379.33	101.090872	15,163,630.80	172,251.47	0.56
		Base		99.942529	14,991,379.33	101.090872	15,163,630.80	172,251.47	0.56
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.557630	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.029012	10,002,901.20	2,901.20	0.37
		Base		100.000000	10,000,000.00	100.029012	10,002,901.20	2,901.20	0.37
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.610000	16 Nov 2020		
		Local	705,198.260	99.992140	705,142.83	99.799490	703,784.27	-1,358.56	0.03
	Original Face:	Base	4,000,000.000	99.992140	705,142.83	99.799490	703,784.27	-1,358.56	0.03
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	6,500,000.000	99.999274	6,499,952.83	100.290480	6,518,881.20	18,928.37	0.24
	Original Face:	Base	6,500,000.000	99.999274	6,499,952.83	100.290480	6,518,881.20	18,928.37	0.24
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.715890	15 Apr 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.021110	7,001,477.70	1,477.70	0.26
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	100.021110	7,001,477.70	1,477.70	0.26
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.672630	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.007810	10,000,781.00	781.00	0.37
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.007810	10,000,781.00	781.00	0.37
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.297615	10,129,761.50	129,761.50	0.38
		Base		100.000000	10,000,000.00	101.297615	10,129,761.50	129,761.50	0.38
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR					3.000000	24 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.651066	9,965,106.60	-34,893.40	0.37
		Base		100.000000	10,000,000.00	99.651066	9,965,106.60	-34,893.40	0.37
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3					3.000000	31 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.759309	4,987,965.45	-12,034.55	0.19
		Base		100.000000	5,000,000.00	99.759309	4,987,965.45	-12,034.55	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
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.347128	2,006,942.56	101.037756	2,020,755.12	13,812.56	0.07
		Base		100.347128	2,006,942.56	101.037756	2,020,755.12	13,812.56	0.07
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A					2.647710	22 Apr 2020		
		Local	6,000,000.000	100.000000	6,000,000.00	100.007380	6,000,442.80	442.80	0.22
	Original Face:	Base	6,000,000.000	100.000000	6,000,000.00	100.007380	6,000,442.80	442.80	0.22
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.659610	22 Oct 2019		
		Local	1,315,119.710	100.000000	1,315,119.71	99.998790	1,315,103.80	-15.91	0.05
	Original Face:	Base	8,000,000.000	100.000000	1,315,119.71	99.998790	1,315,103.80	-15.91	0.05
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.976570	17,995,782.64	101.244200	18,223,956.00	228,173.36	0.68
	Original Face:	Base	18,000,000.000	99.976570	17,995,782.64	101.244200	18,223,956.00	228,173.36	0.68
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.997975	3,999,918.99	101.394270	4,055,770.80	55,851.81	0.15
	Original Face:	Base	4,000,000.000	99.997975	3,999,918.99	101.394270	4,055,770.80	55,851.81	0.15
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	3,000,000.000	99.996388	2,999,891.63	99.393633	2,981,808.99	-18,082.64	0.11
		Base		99.996388	2,999,891.63	99.393633	2,981,808.99	-18,082.64	0.11
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,823,603.990	104.898605	5,059,893.29	101.778173	4,909,376.01	-150,517.28	0.18
	Original Face:	Base	11,354,753.000	104.898605	5,059,893.29	101.778173	4,909,376.01	-150,517.28	0.18
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,983,463.860	104.802318	2,078,716.10	101.778423	2,018,738.24	-59,977.86	0.07
	Original Face:	Base	5,677,376.000	104.802318	2,078,716.10	101.778423	2,018,738.24	-59,977.86	0.07
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.882880	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.275321	10,027,532.10	27,532.10	0.37
		Base		100.000000	10,000,000.00	100.275321	10,027,532.10	27,532.10	0.37
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.827380	22 Jan 2021		
		Local	20,000,000.000	99.993082	19,998,616.31	100.446752	20,089,350.40	90,734.09	0.75
		Base		99.993082	19,998,616.31	100.446752	20,089,350.40	90,734.09	0.75

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.557380	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.527347	9,952,734.70	-47,265.30	0.37
		Base		100.000000	10,000,000.00	99.527347	9,952,734.70	-47,265.30	0.37
3134GSY82	FREDDIE MAC NOTES 02/22 2.875					2.875000	15 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.017841	10,001,784.10	1,784.10	0.37
		Base		100.000000	10,000,000.00	100.017841	10,001,784.10	1,784.10	0.37
3134GTJA2	FREDDIE MAC NOTES 04/24 2.85					2.850000	24 Apr 2024		
		Local	8,900,000.000	100.000000	8,900,000.00	100.016062	8,901,429.52	1,429.52	0.33
		Base		100.000000	8,900,000.00	100.016062	8,901,429.52	1,429.52	0.33
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375000	01 May 2020		
		Local	20,000,000.000	99.982301	19,996,460.22	100.000000	20,000,000.00	3,539.78	0.74
		Base		99.982301	19,996,460.22	100.000000	20,000,000.00	3,539.78	0.74
3135G0V26	FANNIE MAE NOTES 07/20 VAR					2.555000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.975142	4,998,757.10	-1,242.90	0.19
		Base		100.000000	5,000,000.00	99.975142	4,998,757.10	-1,242.90	0.19
3135G0V67	FANNIE MAE NOTES 10/20 VAR					2.555000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.933000	9,993,300.00	-6,700.00	0.37
		Base		100.000000	10,000,000.00	99.933000	9,993,300.00	-6,700.00	0.37
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	249,756.970	102.933380	257,083.29	99.352420	248,139.59	-8,943.70	0.01
Original Face:		Base	2,838,688.000	102.933380	257,083.29	99.352420	248,139.59	-8,943.70	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	267,400.490	100.136204	267,764.70	99.516670	266,108.06	-1,656.64	0.01
Original Face:		Base	5,677,376.000	100.136204	267,764.70	99.516670	266,108.06	-1,656.64	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,643,688.640	101.557484	1,669,288.82	96.574790	1,587,388.85	-81,899.97	0.06
Original Face:		Base	5,677,376.000	101.557484	1,669,288.82	96.574790	1,587,388.85	-81,899.97	0.06
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,934,498.580	101.624001	2,982,154.88	98.420610	2,888,151.40	-94,003.48	0.11
Original Face:		Base	11,275,256.000	101.624001	2,982,154.88	98.420610	2,888,151.40	-94,003.48	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,466,686.620	101.479477	1,488,385.91	96.935060	1,421,733.56	-66,652.35	0.05
Original Face:		Base	5,677,376.000	101.479477	1,488,385.91	96.935060	1,421,733.56	-66,652.35	0.05
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	3,054,198.160	100.836750	3,079,754.15	96.270260	2,940,284.51	-139,469.64	0.11
Original Face:		Base	6,713,909.000	100.836750	3,079,754.15	96.270260	2,940,284.51	-139,469.64	0.11
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,919,761.720	99.717066	1,914,330.06	95.160130	1,826,847.75	-87,482.31	0.07
Original Face:		Base	5,677,376.000	99.717066	1,914,330.06	95.160130	1,826,847.75	-87,482.31	0.07
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,975,312.840	101.584841	3,022,466.82	96.982990	2,885,547.35	-136,919.47	0.11
Original Face:		Base	6,995,663.000	101.584841	3,022,466.82	96.982990	2,885,547.35	-136,919.47	0.11
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,919,761.720	100.273805	1,925,018.13	95.815690	1,839,432.94	-85,585.19	0.07
Original Face:		Base	5,677,376.000	100.273805	1,925,018.13	95.815690	1,839,432.94	-85,585.19	0.07
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	3,648,958.660	100.717278	3,675,131.85	95.860940	3,497,926.07	-177,205.78	0.13
Original Face:		Base	11,354,753.000	100.717278	3,675,131.85	95.860940	3,497,926.07	-177,205.78	0.13
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	1,472,560.770	100.420158	1,478,747.85	99.664420	1,467,619.15	-11,128.70	0.05
Original Face:		Base	5,677,376.000	100.420158	1,478,747.85	99.664420	1,467,619.15	-11,128.70	0.05
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	867,162.640	98.534769	854,456.70	97.135660	842,324.15	-12,132.55	0.03
Original Face:		Base	2,000,000.000	98.534769	854,456.70	97.135660	842,324.15	-12,132.55	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	2,685,803.140	101.678369	2,730,880.82	97.283030	2,612,830.67	-118,050.15	0.10
Original Face:		Base	8,516,065.000	101.678369	2,730,880.82	97.283030	2,612,830.67	-118,050.15	0.10
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,788,734.070	99.867209	1,786,358.80	95.761290	1,712,914.82	-73,443.98	0.06
Original Face:		Base	5,677,376.000	99.867209	1,786,358.80	95.761290	1,712,914.82	-73,443.98	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
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	2,857,537.050	98.285692	2,808,550.06	95.789430	2,737,218.45	-71,331.61	0.10
	Original Face:	Base	6,060,416.000	98.285692	2,808,550.06	95.789430	2,737,218.45	-71,331.61	0.10
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	451,014.580	98.168999	442,756.50	97.701860	440,649.63	-2,106.87	0.02
	Original Face:	Base	2,838,688.000	98.168999	442,756.50	97.701860	440,649.63	-2,106.87	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	18,206.270	100.856189	18,362.15	99.813560	18,172.33	-189.82	0.00
	Original Face:	Base	648,587.000	100.856189	18,362.15	99.813560	18,172.33	-189.82	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	924,332.860	100.138083	925,609.21	98.190050	907,602.90	-18,006.31	0.03
	Original Face:	Base	5,946,910.000	100.138083	925,609.21	98.190050	907,602.90	-18,006.31	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	147,918.260	103.878642	153,655.48	102.919270	152,236.39	-1,419.09	0.01
	Original Face:	Base	500,000.000	103.878642	153,655.48	102.919270	152,236.39	-1,419.09	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	1,120,515.530	101.438259	1,136,631.45	100.039380	1,120,956.79	-15,674.66	0.04
	Original Face:	Base	11,354,753.000	101.438259	1,136,631.45	100.039380	1,120,956.79	-15,674.66	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	614,223.760	99.376025	610,391.16	100.041540	614,478.91	4,087.75	0.02
	Original Face:	Base	2,838,688.000	99.376025	610,391.16	100.041540	614,478.91	4,087.75	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	738,980.550	99.976579	738,807.47	98.370230	726,936.87	-11,870.60	0.03
	Original Face:	Base	2,838,688.000	99.976579	738,807.47	98.370230	726,936.87	-11,870.60	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	646,511.440	99.953260	646,209.26	97.996880	633,561.04	-12,648.22	0.02
	Original Face:	Base	3,247,459.000	99.953260	646,209.26	97.996880	633,561.04	-12,648.22	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,430,542.510	100.230498	1,433,839.88	101.513780	1,452,197.78	18,357.90	0.05
	Original Face:	Base	5,677,376.000	100.230498	1,433,839.88	101.513780	1,452,197.78	18,357.90	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
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,775,843.240	100.380983	2,786,418.73	97.698160	2,711,947.77	-74,470.96	0.10
Original Face:		Base	8,516,065.000	100.380983	2,786,418.73	97.698160	2,711,947.77	-74,470.96	0.10
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	2,476,317.290	100.074033	2,478,150.57	96.056200	2,378,656.29	-99,494.28	0.09
Original Face:		Base	7,380,589.000	100.074033	2,478,150.57	96.056200	2,378,656.29	-99,494.28	0.09
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,751,703.620	101.322778	2,788,102.56	94.374310	2,596,901.30	-191,201.26	0.10
Original Face:		Base	5,677,376.000	101.322778	2,788,102.56	94.374310	2,596,901.30	-191,201.26	0.10
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	2,286,687.860	100.024921	2,287,257.72	96.173580	2,199,189.58	-88,068.14	0.08
Original Face:		Base	5,677,376.000	100.024921	2,287,257.72	96.173580	2,199,189.58	-88,068.14	0.08
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	5,716,720.050	100.772654	5,760,890.54	96.078590	5,492,544.02	-268,346.52	0.20
Original Face:		Base	14,193,441.000	100.772654	5,760,890.54	96.078590	5,492,544.02	-268,346.52	0.20
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	3,799,238.120	100.491976	3,817,929.46	98.807160	3,753,919.29	-64,010.17	0.14
Original Face:		Base	14,193,441.000	100.491976	3,817,929.46	98.807160	3,753,919.29	-64,010.17	0.14
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	1,236,944.740	99.889554	1,235,578.59	97.002870	1,199,871.90	-35,706.69	0.04
Original Face:		Base	3,250,000.000	99.889554	1,235,578.59	97.002870	1,199,871.90	-35,706.69	0.04
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	2,326,141.140	100.547674	2,338,880.80	98.669330	2,295,187.88	-43,692.92	0.09
Original Face:		Base	5,677,376.000	100.547674	2,338,880.80	98.669330	2,295,187.88	-43,692.92	0.09
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	3,661,855.750	99.900423	3,658,209.37	96.179860	3,521,967.73	-136,241.64	0.13
Original Face:		Base	8,516,065.000	99.900423	3,658,209.37	96.179860	3,521,967.73	-136,241.64	0.13
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	889,205.880	97.722879	868,957.59	97.748980	869,189.68	232.09	0.03
Original Face:		Base	2,500,000.000	97.722879	868,957.59	97.748980	869,189.68	232.09	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
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,545,641.200	103.073498	3,654,616.40	102.820660	3,645,651.68	-8,964.72	0.14
Original Face:		Base	10,000,000.000	103.073498	3,654,616.40	102.820660	3,645,651.68	-8,964.72	0.14
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,953,897.450	101.844836	4,026,840.39	100.223600	3,962,738.36	-64,102.03	0.15
Original Face:		Base	5,000,000.000	101.844836	4,026,840.39	100.223600	3,962,738.36	-64,102.03	0.15
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	8,746,932.000	102.567385	8,971,499.42	101.606350	8,887,438.34	-84,061.08	0.33
Original Face:		Base	10,000,000.000	102.567385	8,971,499.42	101.606350	8,887,438.34	-84,061.08	0.33
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	4,380,093.250	101.104351	4,428,464.84	101.115710	4,428,962.39	497.55	0.16
Original Face:		Base	5,000,000.000	101.104351	4,428,464.84	101.115710	4,428,962.39	497.55	0.16
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	4,442,968.800	101.863066	4,525,744.24	102.381310	4,548,769.66	23,025.42	0.17
Original Face:		Base	5,000,000.000	101.863066	4,525,744.24	102.381310	4,548,769.66	23,025.42	0.17
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	6,219,165.960	102.021397	6,344,879.99	102.037350	6,345,872.14	992.15	0.24
Original Face:		Base	7,000,000.000	102.021397	6,344,879.99	102.037350	6,345,872.14	992.15	0.24
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.730552	1,007,305.52	99.187628	991,876.28	-15,429.24	0.04
Original Face:		Base	1,000,000.000	100.730552	1,007,305.52	99.187628	991,876.28	-15,429.24	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	3,414,565.310	102.925534	3,514,459.59	99.509299	3,397,810.00	-116,649.59	0.13
Original Face:		Base	8,516,065.000	102.925534	3,514,459.59	99.509299	3,397,810.00	-116,649.59	0.13
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	772,937.850	101.261530	782,688.69	101.927200	787,833.91	5,145.22	0.03
Original Face:		Base	44,567,405.000	101.261530	782,688.69	101.927200	787,833.91	5,145.22	0.03
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	30,387.420	108.372116	32,931.49	107.005720	32,516.28	-415.21	0.00
Original Face:		Base	1,000,000.000	108.372116	32,931.49	107.005720	32,516.28	-415.21	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	841,352.520	106.020677	892,007.64	110.244340	927,543.53	35,535.89	0.03
Original Face:		Base	24,898,134.000	106.020677	892,007.64	110.244340	927,543.53	35,535.89	0.03
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	673,234.600	99.187396	667,763.87	100.136450	674,153.23	6,389.36	0.03
Original Face:		Base	5,677,376.000	99.187396	667,763.87	100.136450	674,153.23	6,389.36	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	444,121.140	105.279123	467,566.84	104.859800	465,704.54	-1,862.30	0.02
Original Face:		Base	8,516,065.000	105.279123	467,566.84	104.859800	465,704.54	-1,862.30	0.02
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					3.026380	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.083584	2,001,671.68	1,671.68	0.07
		Base		100.000000	2,000,000.00	100.083584	2,001,671.68	1,671.68	0.07
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.723238	4,986,161.90	-13,838.10	0.19
		Base		100.000000	5,000,000.00	99.723238	4,986,161.90	-13,838.10	0.19
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.817500	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	97.917455	19,583,491.00	-416,509.00	0.73
		Base		100.000000	20,000,000.00	97.917455	19,583,491.00	-416,509.00	0.73
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	18,083.230	101.719162	18,394.11	102.865693	18,601.44	207.33	0.00
Original Face:		Base	1,675,000.000	101.719162	18,394.11	102.865693	18,601.44	207.33	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	6,629,273.670	100.000000	6,629,273.67	100.011560	6,630,040.01	766.34	0.25
Original Face:		Base	10,000,000.000	100.000000	6,629,273.67	100.011560	6,630,040.01	766.34	0.25
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					3.077000	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.247701	5,012,385.05	12,385.05	0.19
		Base		100.000000	5,000,000.00	100.247701	5,012,385.05	12,385.05	0.19
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					3.141000	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.149778	3,004,493.34	4,493.34	0.11
		Base		100.000000	3,000,000.00	100.149778	3,004,493.34	4,493.34	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
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625					2.625000	31 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.957130	9,995,713.00	-4,287.00	0.37
		Base		100.000000	10,000,000.00	99.957130	9,995,713.00	-4,287.00	0.37
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	10,000,000.000	99.987443	9,998,744.29	98.662428	9,866,242.80	-132,501.49	0.37
		Base		99.987443	9,998,744.29	98.662428	9,866,242.80	-132,501.49	0.37
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	75,349.740	105.637033	79,597.23	105.228570	79,289.45	-307.78	0.00
Original Face:		Base	877,500.000	105.637033	79,597.23	105.228570	79,289.45	-307.78	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	3,060,884.200	101.525202	3,107,568.87	99.520600	3,046,210.32	-61,358.55	0.11
Original Face:		Base	10,000,000.000	101.525202	3,107,568.87	99.520600	3,046,210.32	-61,358.55	0.11
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,275,670.760	98.824990	2,248,931.39	93.434850	2,126,269.56	-122,661.83	0.08
Original Face:		Base	3,000,000.000	98.824990	2,248,931.39	93.434850	2,126,269.56	-122,661.83	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,052,342.500	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.14
Original Face:		Base	10,000,000.000	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,833,322.620	102.186448	3,917,136.21	97.561540	3,739,848.58	-177,287.63	0.14
Original Face:		Base	10,493,495.000	102.186448	3,917,136.21	97.561540	3,739,848.58	-177,287.63	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,771,465.550	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.17
Original Face:		Base	5,000,000.000	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	4,229,933.500	99.896748	4,225,566.00	99.330220	4,201,602.25	-23,963.75	0.16
Original Face:		Base	5,000,000.000	99.896748	4,225,566.00	99.330220	4,201,602.25	-23,963.75	0.16
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.986637	4,999,331.87	99.675470	4,983,773.50	-15,558.37	0.18
		Base		99.986637	4,999,331.87	99.675470	4,983,773.50	-15,558.37	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
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.937427	9,993,742.68	101.200723	10,120,072.30	126,329.62	0.38
		Base		99.937427	9,993,742.68	101.200723	10,120,072.30	126,329.62	0.38
45905U2V5	INTL BK RECON + DEVELOP SR UNSECURED 04/22 2.75					2.750000	12 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.016300	10,001,630.00	1,630.00	0.37
		Base		100.000000	10,000,000.00	100.016300	10,001,630.00	1,630.00	0.37
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.800000	17 May 2019		
		Local	15,000,000.000	99.999445	14,999,916.81	99.967342	14,995,101.30	-4,815.51	0.56
		Base		99.999445	14,999,916.81	99.967342	14,995,101.30	-4,815.51	0.56
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.812380	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.098613	30,029,583.90	29,583.90	1.11
		Base		100.000000	30,000,000.00	100.098613	30,029,583.90	29,583.90	1.11
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	4,289,218.380	99.609863	4,272,484.56	100.342110	4,303,892.22	31,407.66	0.16
Original Face:		Base	5,000,000.000	99.609863	4,272,484.56	100.342110	4,303,892.22	31,407.66	0.16
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.765234	12,610,325.60	100.874710	12,750,563.34	140,237.74	0.47
Original Face:		Base	12,640,000.000	99.765234	12,610,325.60	100.874710	12,750,563.34	140,237.74	0.47
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.530251	2,985,907.52	102.016019	3,060,480.57	74,573.05	0.11
		Base		99.530251	2,985,907.52	102.016019	3,060,480.57	74,573.05	0.11
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	10,000,000.000	99.997912	9,999,791.23	99.714569	9,971,456.90	-28,334.33	0.37
		Base		99.997912	9,999,791.23	99.714569	9,971,456.90	-28,334.33	0.37
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.942601	2,998,278.02	98.847852	2,965,435.56	-32,842.46	0.11
		Base		99.942601	2,998,278.02	98.847852	2,965,435.56	-32,842.46	0.11
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.955114	9,995,511.39	98.720000	9,872,000.00	-123,511.39	0.37
		Base		99.955114	9,995,511.39	98.720000	9,872,000.00	-123,511.39	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
		Local	7,651,000.000	99.367075	7,602,574.92	99.446893	7,608,681.78	6,106.86	0.28
		Base		99.367075	7,602,574.92	99.446893	7,608,681.78	6,106.86	0.28
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.994279	2,999,828.38	100.716561	3,021,496.83	21,668.45	0.11
		Base		99.994279	2,999,828.38	100.716561	3,021,496.83	21,668.45	0.11
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.081000	10,008,100.00	8,100.00	0.37
		Base		100.000000	10,000,000.00	100.081000	10,008,100.00	8,100.00	0.37
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.176630	25 Jan 2029		
		Local	1,018,029.760	100.000000	1,018,029.76	98.489140	1,002,648.76	-15,381.00	0.04
Original Face:		Base	2,838,688.000	100.000000	1,018,029.76	98.489140	1,002,648.76	-15,381.00	0.04
89114QC97	TORONTO DOMINION BANK SR UNSECURED 08/22 VAR					3.000000	25 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.634000	9,963,400.00	-36,600.00	0.37
		Base		100.000000	10,000,000.00	99.634000	9,963,400.00	-36,600.00	0.37
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.786380	26 Apr 2021		
		Local	5,000,000.000	99.820475	4,991,023.74	99.503073	4,975,153.65	-15,870.09	0.18
		Base		99.820475	4,991,023.74	99.503073	4,975,153.65	-15,870.09	0.18
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.743750	15 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000196	10,000,019.60	19.60	0.37
		Base		100.000000	10,000,000.00	100.000196	10,000,019.60	19.60	0.37
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.938092	12,991,951.98	100.223162	13,029,011.06	37,059.08	0.48
		Base		99.938092	12,991,951.98	100.223162	13,029,011.06	37,059.08	0.48
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	25,000,000.000	98.267750	24,566,937.44	98.422642	24,605,660.50	38,723.06	0.91
		Base		98.267750	24,566,937.44	98.422642	24,605,660.50	38,723.06	0.91
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.797094	19,959,418.77	100.355469	20,071,093.80	111,675.03	0.74
		Base		99.797094	19,959,418.77	100.355469	20,071,093.80	111,675.03	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
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.904261	39,961,704.55	100.562500	40,225,000.00	263,295.45	1.49
		Base		99.904261	39,961,704.55	100.562500	40,225,000.00	263,295.45	1.49
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.18
		Base		99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.18
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	10,000,000.000	99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.37
		Base		99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.37
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.870880	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.991000	2,999,730.00	-270.00	0.11
		Base		100.000000	3,000,000.00	99.991000	2,999,730.00	-270.00	0.11
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.961626	2,998,848.79	101.114969	3,033,449.07	34,600.28	0.11
		Base		99.961626	2,998,848.79	101.114969	3,033,449.07	34,600.28	0.11
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.980593	7,998,447.46	100.887680	8,071,014.40	72,566.94	0.30
Original Face:		Base	8,000,000.000	99.980593	7,998,447.46	100.887680	8,071,014.40	72,566.94	0.30
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	8,934,819.670	99.176348	8,861,227.85	99.789500	8,916,011.87	54,784.02	0.33
Original Face:		Base	10,000,000.000	99.176348	8,861,227.85	99.789500	8,916,011.87	54,784.02	0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.998632	4,999,931.58	101.277370	5,063,868.50	63,936.92	0.19
Original Face:		Base	5,000,000.000	99.998632	4,999,931.58	101.277370	5,063,868.50	63,936.92	0.19
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.641500	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.062185	10,006,218.50	6,218.50	0.37
		Base		100.000000	10,000,000.00	100.062185	10,006,218.50	6,218.50	0.37
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
		Local	5,000,000.000	99.982133	4,999,106.67	100.400607	5,020,030.35	20,923.68	0.19
		Base		99.982133	4,999,106.67	100.400607	5,020,030.35	20,923.68	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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.878513	2,996,355.39	100.506517	3,015,195.51	18,840.12	0.11
		Base		99.878513	2,996,355.39	100.506517	3,015,195.51	18,840.12	0.11
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.818813	4,032,752.52	32,752.52	0.15
		Base		100.000000	4,000,000.00	100.818813	4,032,752.52	32,752.52	0.15
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.972349	4,998,617.47	99.701066	4,985,053.30	-13,564.17	0.18
		Base		99.972349	4,998,617.47	99.701066	4,985,053.30	-13,564.17	0.18
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
		Local	10,000,000.000	99.557216	9,955,721.64	99.807651	9,980,765.10	25,043.46	0.37
		Base		99.557216	9,955,721.64	99.807651	9,980,765.10	25,043.46	0.37
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.960000	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.198349	10,019,834.90	19,834.90	0.37
		Base		100.000000	10,000,000.00	100.198349	10,019,834.90	19,834.90	0.37
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.960223	4,998,011.15	101.804038	5,090,201.90	92,190.75	0.19
		Base		99.960223	4,998,011.15	101.804038	5,090,201.90	92,190.75	0.19
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.828615	4,991,430.75	102.904406	5,145,220.30	153,789.55	0.19
		Base		99.828615	4,991,430.75	102.904406	5,145,220.30	153,789.55	0.19
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.809000	4,940,450.00	-59,550.00	0.18
		Base		100.000000	5,000,000.00	98.809000	4,940,450.00	-59,550.00	0.18
US DOLLAR Total									
		Local	895,662,802.420		895,553,572.27		894,109,591.88	-1,443,980.39	33.18
	Original Face:	Base	555,701,117.000		895,553,572.27		894,109,591.88	-1,443,980.39	33.18
FIXED INCOME Total									
		Base	895,662,802.420		895,553,572.27		894,109,591.88	-1,443,980.39	33.18

& 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

Original Face: 555,701,117.000

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		2,698,706,587.880	Base	2,696,306,588.20		2,694,948,956.40	-1,357,631.80	100.00
Original Face:		555,701,117.000						

& 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	30,774.000	1.000000	30,774.00	1.000000	30,774.00	0.00	0.03
		Base		1.000000	30,774.00	1.000000	30,774.00	0.00	0.03
US DOLLAR Total									
		Local	30,774.000		30,774.00		30,774.00	0.00	0.03
		Base			30,774.00		30,774.00	0.00	0.03
CASH Total									
		Base	30,774.000		30,774.00		30,774.00	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.200000	16 Aug 2019		
		Local	3,000,000.000	99.993648	2,999,809.45	99.624170	2,988,725.10	-11,084.35	2.78
		Base		99.993648	2,999,809.45	99.624170	2,988,725.10	-11,084.35	2.78
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.250000	23 Aug 2019		
		Local	2,000,000.000	99.998428	1,999,968.56	99.624589	1,992,491.78	-7,476.78	1.86
		Base		99.998428	1,999,968.56	99.624589	1,992,491.78	-7,476.78	1.86
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					3.314380	06 Nov 2021		
		Local	1,000,000.000	100.157023	1,001,570.23	100.622845	1,006,228.45	4,658.22	0.94
		Base		100.157023	1,001,570.23	100.622845	1,006,228.45	4,658.22	0.94
78012UFA8	ROYAL BK OF CANADA					2.740000	16 Jul 2019		
		Local	400,000.000	99.949798	399,799.19	100.042113	400,168.45	369.26	0.37
		Base		99.949798	399,799.19	100.042113	400,168.45	369.26	0.37
83050FXT3	SKANDIN ENS BANKEN					1.840000	02 Aug 2019		
		Local	475,000.000	99.806905	474,082.80	99.809000	474,092.75	9.95	0.44
		Base		99.806905	474,082.80	99.809000	474,092.75	9.95	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
US DOLLAR Total									
		Local	6,875,000.000		6,875,230.23		6,861,706.53	-13,523.70	6.39
		Base			6,875,230.23		6,861,706.53	-13,523.70	6.39
CASH EQUIVALENT Total									
		Base	6,875,000.000		6,875,230.23		6,861,706.53	-13,523.70	6.39
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					3.031000	29 Mar 2021		
		Local	1,274,000.000	100.111484	1,275,420.31	100.134523	1,275,713.82	293.51	1.19
		Base		100.111484	1,275,420.31	100.134523	1,275,713.82	293.51	1.19
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		Local	650,000.000	99.989012	649,928.58	99.345490	645,745.69	-4,182.89	0.60
Original Face:		Base	650,000.000	99.989012	649,928.58	99.345490	645,745.69	-4,182.89	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.930000	15 Sep 2022		
		Local	1,000,000.000	98.847514	988,475.14	99.497750	994,977.50	6,502.36	0.93
Original Face:		Base	1,000,000.000	98.847514	988,475.14	99.497750	994,977.50	6,502.36	0.93
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.200000	12 Jul 2019		
		Local	475,000.000	99.993423	474,968.76	99.700004	473,575.02	-1,393.74	0.44
		Base		99.993423	474,968.76	99.700004	473,575.02	-1,393.74	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.938500	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.136233	1,001,362.33	1,362.33	0.93
		Base		100.000000	1,000,000.00	100.136233	1,001,362.33	1,362.33	0.93
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					3.197000	09 Feb 2022		
		Local	850,000.000	100.137927	851,172.38	100.947416	858,053.04	6,880.66	0.80
		Base		100.137927	851,172.38	100.947416	858,053.04	6,880.66	0.80
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.257522	1,916,021.68	99.147920	1,933,384.44	17,362.76	1.80
Original Face:		Base	1,950,000.000	98.257522	1,916,021.68	99.147920	1,933,384.44	17,362.76	1.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.160000	25 Nov 2020		
		Local	504,291.430	99.601120	502,279.91	99.635330	502,452.43	172.52	0.47
Original Face:		Base	2,085,000.000	99.601120	502,279.91	99.635330	502,452.43	172.52	0.47
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	1,300,000.000	99.092392	1,288,201.09	98.956850	1,286,439.05	-1,762.04	1.20
Original Face:		Base	1,300,000.000	99.092392	1,288,201.09	98.956850	1,286,439.05	-1,762.04	1.20
06405LAA9	BANK OF NEW YORK MELLON SR UNSECURED 12/20 VAR					2.915130	04 Dec 2020		
		Local	1,300,000.000	100.000000	1,300,000.00	100.111924	1,301,455.01	1,455.01	1.21
		Base		100.000000	1,300,000.00	100.111924	1,301,455.01	1,455.01	1.21
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
		Local	1,000,000.000	99.058365	990,583.65	99.757773	997,577.73	6,994.08	0.93
		Base		99.058365	990,583.65	99.757773	997,577.73	6,994.08	0.93
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.192106	1,853,553.96	3,553.96	1.73
		Base		100.000000	1,850,000.00	100.192106	1,853,553.96	3,553.96	1.73
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.480000	15 Apr 2021		
		Local	340,495.710	99.541410	338,934.23	99.523240	338,872.36	-61.87	0.32
Original Face:		Base	1,065,000.000	99.541410	338,934.23	99.523240	338,872.36	-61.87	0.32
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
		Local	392,685.170	99.898517	392,286.66	99.500360	390,723.16	-1,563.50	0.36
Original Face:		Base	1,060,000.000	99.898517	392,286.66	99.500360	390,723.16	-1,563.50	0.36
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	270,000.000	99.988044	269,967.72	101.074430	272,900.96	2,933.24	0.25
Original Face:		Base	270,000.000	99.988044	269,967.72	101.074430	272,900.96	2,933.24	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	445,000.000	99.979002	444,906.56	100.858480	448,820.24	3,913.68	0.42
Original Face:		Base	445,000.000	99.979002	444,906.56	100.858480	448,820.24	3,913.68	0.42
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
		Local	134,737.990	99.989899	134,724.38	99.382510	133,906.00	-818.38	0.12
Original Face:		Base	190,000.000	99.989899	134,724.38	99.382510	133,906.00	-818.38	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
		Local	1,000,000.000	98.632123	986,321.23	99.317480	993,174.80	6,853.57	0.93
Original Face:		Base	1,000,000.000	98.632123	986,321.23	99.317480	993,174.80	6,853.57	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.820000	15 Sep 2022		
		Local	935,000.000	99.991543	934,920.93	99.611300	931,365.66	-3,555.27	0.87
Original Face:		Base	935,000.000	99.991543	934,920.93	99.611300	931,365.66	-3,555.27	0.87
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
		Local	500,000.000	99.985956	499,929.78	99.501940	497,509.70	-2,420.08	0.46
Original Face:		Base	500,000.000	99.985956	499,929.78	99.501940	497,509.70	-2,420.08	0.46
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					3.197630	06 Jun 2022		
		Local	1,000,000.000	100.696678	1,006,966.78	100.548000	1,005,480.00	-1,486.78	0.94
		Base		100.696678	1,006,966.78	100.548000	1,005,480.00	-1,486.78	0.94
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	97.669661	976,696.61	99.120552	991,205.52	14,508.91	0.92
		Base		97.669661	976,696.61	99.120552	991,205.52	14,508.91	0.92
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561000	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.957335	1,099,530.69	-469.31	1.02
		Base		100.000000	1,100,000.00	99.957335	1,099,530.69	-469.31	1.02
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
		Local	2,000,000.000	99.732596	1,994,651.92	99.974353	1,999,487.06	4,835.14	1.86
		Base		99.732596	1,994,651.92	99.974353	1,999,487.06	4,835.14	1.86
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.374000	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.420096	712,982.68	2,982.68	0.66
		Base		100.000000	710,000.00	100.420096	712,982.68	2,982.68	0.66
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.891500	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.122641	1,752,146.22	2,146.22	1.63
		Base		100.000000	1,750,000.00	100.122641	1,752,146.22	2,146.22	1.63
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					3.155130	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.223282	561,250.38	1,250.38	0.52
		Base		100.000000	560,000.00	100.223282	561,250.38	1,250.38	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
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					3.216250	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.183507	1,001,835.07	1,835.07	0.93
		Base		100.000000	1,000,000.00	100.183507	1,001,835.07	1,835.07	0.93
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.915310	899,237.79	100.869000	907,821.00	8,583.21	0.85
		Base		99.915310	899,237.79	100.869000	907,821.00	8,583.21	0.85
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	550,000.000	98.367567	541,021.62	99.348640	546,417.52	5,395.90	0.51
Original Face:		Base	550,000.000	98.367567	541,021.62	99.348640	546,417.52	5,395.90	0.51
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375000	30 May 2019		
		Local	660,000.000	99.998144	659,987.75	99.911461	659,415.64	-572.11	0.61
		Base		99.998144	659,987.75	99.911461	659,415.64	-572.11	0.61
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					3.031750	01 Oct 2021		
		Local	1,000,000.000	100.140857	1,001,408.57	100.481500	1,004,815.00	3,406.43	0.94
		Base		100.140857	1,001,408.57	100.481500	1,004,815.00	3,406.43	0.94
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					3.156630	07 Jun 2023		
		Local	850,000.000	100.079800	850,678.30	99.932281	849,424.39	-1,253.91	0.79
		Base		100.079800	850,678.30	99.932281	849,424.39	-1,253.91	0.79
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.762130	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	100.026324	500,131.62	131.62	0.47
		Base		100.000000	500,000.00	100.026324	500,131.62	131.62	0.47
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.641438	338,780.89	99.406680	337,982.71	-798.18	0.31
Original Face:		Base	340,000.000	99.641438	338,780.89	99.406680	337,982.71	-798.18	0.31
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.390000	15 Mar 2022		
		Local	2,120,000.000	99.995486	2,119,904.30	99.547220	2,110,401.06	-9,503.24	1.97
Original Face:		Base	2,120,000.000	99.995486	2,119,904.30	99.547220	2,110,401.06	-9,503.24	1.97
25468PDC7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 05/19 VAR					2.938880	30 May 2019		
		Local	1,100,000.000	99.998893	1,099,987.82	100.025134	1,100,276.47	288.65	1.02
		Base		99.998893	1,099,987.82	100.025134	1,100,276.47	288.65	1.02

& 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
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.957520	999,575.20	99.254399	992,543.99	-7,031.21	0.92
		Base		99.957520	999,575.20	99.254399	992,543.99	-7,031.21	0.92
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	1,305,000.000	99.457041	1,297,914.39	99.393633	1,297,086.91	-827.48	1.21
		Base		99.457041	1,297,914.39	99.393633	1,297,086.91	-827.48	1.21
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	264,083.560	101.041667	266,834.43	99.449091	262,628.70	-4,205.73	0.24
Original Face:		Base	1,419,000.000	101.041667	266,834.43	99.449091	262,628.70	-4,205.73	0.24
3130AGD36	FEDERAL HOME LOAN BANK BONDS 04/22 2.7					2.700000	29 Apr 2022		
		Local	400,000.000	100.019963	400,079.85	100.013035	400,052.14	-27.71	0.37
		Base		100.019963	400,079.85	100.013035	400,052.14	-27.71	0.37
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.250000	26 Jul 2019		
		Local	2,775,000.000	100.000000	2,774,999.99	99.688445	2,766,354.35	-8,645.64	2.58
		Base		100.000000	2,774,999.99	99.688445	2,766,354.35	-8,645.64	2.58
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.300000	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.613178	1,095,744.96	-4,255.04	1.02
		Base		100.000000	1,100,000.00	99.613178	1,095,744.96	-4,255.04	1.02
3134GS2K0	FREDDIE MAC NOTES 02/22 2.85					2.850000	28 Feb 2022		
		Local	1,200,000.000	100.007554	1,200,090.65	100.014189	1,200,170.27	79.62	1.12
		Base		100.007554	1,200,090.65	100.014189	1,200,170.27	79.62	1.12
3134GTAE3	FREDDIE MAC NOTES 09/21 2.7					2.700000	27 Sep 2021		
		Local	2,150,000.000	100.048140	2,151,035.01	100.017928	2,150,385.45	-649.56	2.00
		Base		100.048140	2,151,035.01	100.017928	2,150,385.45	-649.56	2.00
3134GTBJ1	FREDDIE MAC NOTES 04/21 2.6					2.600000	01 Apr 2021		
		Local	500,000.000	100.000000	500,000.00	100.001978	500,009.89	9.89	0.47
		Base		100.000000	500,000.00	100.001978	500,009.89	9.89	0.47
3134GTGA5	FREDDIE MAC NOTES 04/22 2.7					2.700000	08 Apr 2022		
		Local	3,000,000.000	99.990138	2,999,704.14	100.032580	3,000,977.40	1,273.26	2.80
		Base		99.990138	2,999,704.14	100.032580	3,000,977.40	1,273.26	2.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		97,569.540	Local	100.580745	98,136.17	98.897540	96,493.87	-1,642.30	0.09
Original Face:		1,000,000.000	Base	100.580745	98,136.17	98.897540	96,493.87	-1,642.30	0.09
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		30,502.370	Local	100.582545	30,680.06	99.356560	30,306.11	-373.95	0.03
Original Face:		1,000,000.000	Base	100.582545	30,680.06	99.356560	30,306.11	-373.95	0.03
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		1,935,000.000	Local	98.520594	1,906,373.49	99.590480	1,927,075.79	20,702.30	1.79
Original Face:		1,935,000.000	Base	98.520594	1,906,373.49	99.590480	1,927,075.79	20,702.30	1.79
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		118,199.830	Local	101.078834	119,475.01	99.149663	117,194.73	-2,280.28	0.11
Original Face:		485,000.000	Base	101.078834	119,475.01	99.149663	117,194.73	-2,280.28	0.11
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		1,053,039.350	Local	100.912395	1,062,647.23	98.884711	1,041,294.92	-21,352.31	0.97
Original Face:		5,000,000.000	Base	100.912395	1,062,647.23	98.884711	1,041,294.92	-21,352.31	0.97
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					3.198750	27 Sep 2019		
		690,000.000	Local	100.079672	690,549.74	100.167530	691,155.96	606.22	0.64
			Base	100.079672	690,549.74	100.167530	691,155.96	606.22	0.64
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		900,000.000	Local	99.981534	899,833.81	99.262836	893,365.52	-6,468.29	0.83
			Base	99.981534	899,833.81	99.262836	893,365.52	-6,468.29	0.83
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		281,146.000	Local	99.998645	281,142.19	99.419500	279,513.95	-1,628.24	0.26
Original Face:		325,000.000	Base	99.998645	281,142.19	99.419500	279,513.95	-1,628.24	0.26
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		700,000.000	Local	99.987226	699,910.58	100.658380	704,608.66	4,698.08	0.66
Original Face:		700,000.000	Base	99.987226	699,910.58	100.658380	704,608.66	4,698.08	0.66
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		630,000.000	Local	99.997803	629,986.16	99.387690	626,142.45	-3,843.71	0.58
Original Face:		630,000.000	Base	99.997803	629,986.16	99.387690	626,142.45	-3,843.71	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	750,000.000	99.987992	749,909.94	99.446880	745,851.60	-4,058.34	0.69
Original Face:		Base	750,000.000	99.987992	749,909.94	99.446880	745,851.60	-4,058.34	0.69
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.983580	399,934.32	100.571450	402,285.80	2,351.48	0.37
Original Face:		Base	400,000.000	99.983580	399,934.32	100.571450	402,285.80	2,351.48	0.37
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.213333	1,269,702.93	100.339667	1,271,303.58	1,600.65	1.18
		Base		100.213333	1,269,702.93	100.339667	1,271,303.58	1,600.65	1.18
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.318484	748,375.89	100.880031	752,565.03	4,189.14	0.70
		Base		100.318484	748,375.89	100.880031	752,565.03	4,189.14	0.70
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.200000	09 Jan 2020		
		Local	850,000.000	100.157745	851,340.83	99.402216	844,918.84	-6,421.99	0.79
		Base		100.157745	851,340.83	99.402216	844,918.84	-6,421.99	0.79
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.396750	15 Apr 2020		
		Local	750,000.000	100.020909	750,156.82	100.162095	751,215.71	1,058.89	0.70
		Base		100.020909	750,156.82	100.162095	751,215.71	1,058.89	0.70
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
		Local	570,000.000	99.993182	569,961.14	99.673239	568,137.46	-1,823.68	0.53
		Base		99.993182	569,961.14	99.673239	568,137.46	-1,823.68	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	18,437.950	101.340171	18,685.05	99.567700	18,358.24	-326.81	0.02
Original Face:		Base	2,750,000.000	101.340171	18,685.05	99.567700	18,358.24	-326.81	0.02
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.748500	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.155256	1,011,568.09	1,568.09	0.94
		Base		100.000000	1,010,000.00	100.155256	1,011,568.09	1,568.09	0.94
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.936130	01 Mar 2022		
		Local	500,000.000	99.446120	497,230.60	100.202715	501,013.58	3,782.98	0.47
		Base		99.446120	497,230.60	100.202715	501,013.58	3,782.98	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
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	686,138.670	99.995893	686,110.49	99.394970	681,987.33	-4,123.16	0.64
Original Face:		Base	830,000.000	99.995893	686,110.49	99.394970	681,987.33	-4,123.16	0.64
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	255,000.000	99.993486	254,983.39	99.419010	253,518.48	-1,464.91	0.24
Original Face:		Base	255,000.000	99.993486	254,983.39	99.419010	253,518.48	-1,464.91	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.390000	15 Apr 2020		
		Local	34,819.770	100.000258	34,819.86	99.885350	34,779.85	-40.01	0.03
Original Face:		Base	435,000.000	100.000258	34,819.86	99.885350	34,779.85	-40.01	0.03
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998326	324,994.56	100.752640	327,446.08	2,451.52	0.30
Original Face:		Base	325,000.000	99.998326	324,994.56	100.752640	327,446.08	2,451.52	0.30
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997434	499,987.17	100.686580	503,432.90	3,445.73	0.47
Original Face:		Base	500,000.000	99.997434	499,987.17	100.686580	503,432.90	3,445.73	0.47
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.988600	249,971.50	100.647990	251,619.98	1,648.48	0.23
Original Face:		Base	250,000.000	99.988600	249,971.50	100.647990	251,619.98	1,648.48	0.23
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.400000	30 Oct 2019		
		Local	1,500,000.000	99.986857	1,499,802.86	99.428134	1,491,422.01	-8,380.85	1.39
		Base		99.986857	1,499,802.86	99.428134	1,491,422.01	-8,380.85	1.39
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					3.110630	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.309240	1,003,092.40	3,092.40	0.93
		Base		100.000000	1,000,000.00	100.309240	1,003,092.40	3,092.40	0.93
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.914153	664,429.12	100.777643	670,171.33	5,742.21	0.62
		Base		99.914153	664,429.12	100.777643	670,171.33	5,742.21	0.62
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.560000	15 Sep 2020		
		Local	145,877.930	99.987469	145,859.65	99.861810	145,676.34	-183.31	0.14
Original Face:		Base	900,000.000	99.987469	145,859.65	99.861810	145,676.34	-183.31	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
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	633,013.550	99.054252	627,026.84	99.498060	629,836.20	2,809.36	0.59
	Original Face:	Base	800,000.000	99.054252	627,026.84	99.498060	629,836.20	2,809.36	0.59
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	1,147,000.000	99.413990	1,140,278.47	99.326250	1,139,272.09	-1,006.38	1.06
	Original Face:	Base	1,147,000.000	99.413990	1,140,278.47	99.326250	1,139,272.09	-1,006.38	1.06
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					3.047000	11 May 2022		
		Local	1,500,000.000	100.144920	1,502,173.80	100.364031	1,505,460.47	3,286.67	1.40
		Base		100.144920	1,502,173.80	100.364031	1,505,460.47	3,286.67	1.40
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.787380	29 Oct 2020		
		Local	500,000.000	100.776462	503,882.31	101.355057	506,775.29	2,892.98	0.47
		Base		100.776462	503,882.31	101.355057	506,775.29	2,892.98	0.47
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	98.748153	592,488.92	99.345059	596,070.35	3,581.43	0.56
		Base		98.748153	592,488.92	99.345059	596,070.35	3,581.43	0.56
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					3.306130	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.431300	602,587.80	2,587.80	0.56
		Base		100.000000	600,000.00	100.431300	602,587.80	2,587.80	0.56
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.356093	983,560.93	99.157570	991,575.70	8,014.77	0.92
	Original Face:	Base	1,000,000.000	98.356093	983,560.93	99.157570	991,575.70	8,014.77	0.92
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.945422	134,926.32	99.226764	133,956.13	-970.19	0.12
		Base		99.945422	134,926.32	99.226764	133,956.13	-970.19	0.12
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.500000	15 Dec 2019		
		Local	955,000.000	99.798776	953,078.31	99.879754	953,851.65	773.34	0.89
		Base		99.798776	953,078.31	99.879754	953,851.65	773.34	0.89
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.473380	22 Nov 2021		
		Local	990,000.000	100.916568	999,074.02	100.758542	997,509.57	-1,564.45	0.93
		Base		100.916568	999,074.02	100.758542	997,509.57	-1,564.45	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
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					3.303880	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	99.912984	1,798,433.71	-1,566.29	1.68
		Base		100.000000	1,800,000.00	99.912984	1,798,433.71	-1,566.29	1.68
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.260000	16 Feb 2021		
		Local	246,857.790	99.994855	246,845.09	99.560800	245,773.59	-1,071.50	0.23
Original Face:		Base	840,000.000	99.994855	246,845.09	99.560800	245,773.59	-1,071.50	0.23
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.750000	15 Dec 2021		
		Local	725,714.930	99.950179	725,353.37	99.778430	724,106.96	-1,246.41	0.67
Original Face:		Base	1,300,000.000	99.950179	725,353.37	99.778430	724,106.96	-1,246.41	0.67
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.710000	15 Apr 2021		
		Local	300,203.730	99.997508	300,196.25	100.035930	300,311.59	115.34	0.28
Original Face:		Base	400,000.000	99.997508	300,196.25	100.035930	300,311.59	115.34	0.28
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.100000	08 Aug 2019		
		Local	660,000.000	99.990688	659,938.54	99.620867	657,497.72	-2,440.82	0.61
		Base		99.990688	659,938.54	99.620867	657,497.72	-2,440.82	0.61
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.300000	15 Nov 2019		
		Local	1,450,000.000	100.225037	1,453,263.04	99.786262	1,446,900.80	-6,362.24	1.35
		Base		100.225037	1,453,263.04	99.786262	1,446,900.80	-6,362.24	1.35
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.294447	481,578.07	99.703138	483,560.22	1,982.15	0.45
		Base		99.294447	481,578.07	99.703138	483,560.22	1,982.15	0.45
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	338,762.400	99.995723	338,747.91	99.518240	337,130.38	-1,617.53	0.31
Original Face:		Base	420,000.000	99.995723	338,747.91	99.518240	337,130.38	-1,617.53	0.31
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	900,000.000	98.928912	890,360.21	99.382070	894,438.63	4,078.42	0.83
Original Face:		Base	900,000.000	98.928912	890,360.21	99.382070	894,438.63	4,078.42	0.83
65478HAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A2A					1.890000	15 Oct 2020		
		Local	184,537.650	99.715857	184,013.30	99.844710	184,251.08	237.78	0.17
Original Face:		Base	510,000.000	99.715857	184,013.30	99.844710	184,251.08	237.78	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
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	335,000.000	99.989445	334,964.64	99.479470	333,256.22	-1,708.42	0.31
Original Face:		Base	335,000.000	99.989445	334,964.64	99.479470	333,256.22	-1,708.42	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	169,288.590	99.850002	169,034.66	99.596830	168,606.07	-428.59	0.16
Original Face:		Base	500,000.000	99.850002	169,034.66	99.596830	168,606.07	-428.59	0.16
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.710301	1,008,110.11	101.359289	1,014,606.48	6,496.37	0.94
		Base		100.710301	1,008,110.11	101.359289	1,014,606.48	6,496.37	0.94
68389XAX3	ORACLE CORP SR UNSECURED 10/19 2.25					2.250000	08 Oct 2019		
		Local	1,341,000.000	99.702360	1,337,008.65	99.810322	1,338,456.42	1,447.77	1.25
		Base		99.702360	1,337,008.65	99.810322	1,338,456.42	1,447.77	1.25
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.194107	694,358.75	99.481862	696,373.03	2,014.28	0.65
		Base		99.194107	694,358.75	99.481862	696,373.03	2,014.28	0.65
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.374203	944,054.93	99.972599	949,739.69	5,684.76	0.88
		Base		99.374203	944,054.93	99.972599	949,739.69	5,684.76	0.88
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.450000	29 Jul 2019		
		Local	250,000.000	99.988620	249,971.55	99.750000	249,375.00	-596.55	0.23
		Base		99.988620	249,971.55	99.750000	249,375.00	-596.55	0.23
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.156746	842,832.34	99.737494	847,768.70	4,936.36	0.79
		Base		99.156746	842,832.34	99.737494	847,768.70	4,936.36	0.79
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.200000	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	99.605047	268,933.63	-1,066.37	0.25
		Base		100.000000	270,000.00	99.605047	268,933.63	-1,066.37	0.25
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.957000	10 May 2021		
		Local	2,080,000.000	100.013879	2,080,288.68	100.106000	2,082,204.80	1,916.12	1.94
		Base		100.013879	2,080,288.68	100.106000	2,082,204.80	1,916.12	1.94

& 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
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.924338	779,409.84	99.151224	773,379.55	-6,030.29	0.72
		Base		99.924338	779,409.84	99.151224	773,379.55	-6,030.29	0.72
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
		Local	1,050,000.000	100.859666	1,059,026.49	99.934906	1,049,316.51	-9,709.98	0.98
		Base		100.859666	1,059,026.49	99.934906	1,049,316.51	-9,709.98	0.98
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	823,000.000	98.189603	808,100.43	98.638445	811,794.40	3,693.97	0.76
		Base		98.189603	808,100.43	98.638445	811,794.40	3,693.97	0.76
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.205699	1,337,746.08	100.756150	1,345,094.60	7,348.52	1.25
		Base		100.205699	1,337,746.08	100.756150	1,345,094.60	7,348.52	1.25
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.230000	15 Oct 2020		
		Local	114,052.060	99.995406	114,046.82	99.646540	113,648.93	-397.89	0.11
Original Face:		Base	320,000.000	99.995406	114,046.82	99.646540	113,648.93	-397.89	0.11
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.250000	16 Mar 2020		
		Local	20,530.870	99.912084	20,512.82	99.938860	20,518.32	5.50	0.02
Original Face:		Base	750,000.000	99.912084	20,512.82	99.938860	20,518.32	5.50	0.02
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	1,645,000.000	99.109753	1,630,355.43	99.286070	1,633,255.85	2,900.42	1.52
Original Face:		Base	1,645,000.000	99.109753	1,630,355.43	99.286070	1,633,255.85	2,900.42	1.52
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.982649	549,904.57	100.780380	554,292.09	4,387.52	0.52
Original Face:		Base	550,000.000	99.982649	549,904.57	100.780380	554,292.09	4,387.52	0.52
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	98.441323	1,082,854.55	99.026288	1,089,289.17	6,434.62	1.01
		Base		98.441323	1,082,854.55	99.026288	1,089,289.17	6,434.62	1.01
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					3.086250	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.110341	685,755.84	755.84	0.64
		Base		100.000000	685,000.00	100.110341	685,755.84	755.84	0.64

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.831500	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.323000	627,018.75	2,018.75	0.58
		Base		100.000000	625,000.00	100.323000	627,018.75	2,018.75	0.58
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.955130	04 Mar 2021		
		Local	500,000.000	101.249566	506,247.83	101.740418	508,702.09	2,454.26	0.47
		Base		101.249566	506,247.83	101.740418	508,702.09	2,454.26	0.47
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
		Local	1,000,000.000	100.433999	1,004,339.99	100.818813	1,008,188.13	3,848.14	0.94
		Base		100.433999	1,004,339.99	100.818813	1,008,188.13	3,848.14	0.94
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.906750	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.189805	601,138.83	1,138.83	0.56
		Base		100.000000	600,000.00	100.189805	601,138.83	1,138.83	0.56
US DOLLAR Total									
		Local	100,588,986.840		100,383,544.42		100,475,649.61	92,105.19	93.58
	Original Face:	Base	46,766,000.000		100,383,544.42		100,475,649.61	92,105.19	93.58
FIXED INCOME Total									
		Base	100,588,986.840		100,383,544.42		100,475,649.61	92,105.19	93.58
	Original Face:		46,766,000.000						

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		107,494,760.840	Base	107,289,548.65		107,368,130.14	78,581.49	100.00
Original Face:		46,766,000.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			0.010	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
912796QM4	TREASURY BILL 06/19 0.00000					2.383900	20 Jun 2019		
			125,000,000.000	Local	99.663422	124,579,277.78	99.676963	124,589,203.97	9,926.19	9.37
				Base	99.663422	124,579,277.78	99.676963	124,589,203.97	9,926.19	9.37
912796QR3	TREASURY BILL 07/19 0.00000					2.462000	18 Jul 2019		
			80,000,000.000	Local	99.478158	79,582,526.65	99.492816	79,594,252.80	11,726.15	5.99
				Base	99.478158	79,582,526.65	99.492816	79,594,252.80	11,726.15	5.99
912796RM3	TREASURY BILL 11/19 0.00000					2.535000	07 Nov 2019		
			10,000,000.000	Local	98.662083	9,866,208.33	98.768350	9,876,835.00	10,626.67	0.74
				Base	98.662083	9,866,208.33	98.768350	9,876,835.00	10,626.67	0.74
912796RS0	TREASURY BILL 06/19 0.00000					2.491300	06 Jun 2019		
			35,000,000.000	Local	99.750870	34,912,804.50	99.768449	34,918,957.15	6,152.65	2.63
				Base	99.750870	34,912,804.50	99.768449	34,918,957.15	6,152.65	2.63
912796RT8	TREASURY BILL 01/20 0.00000					2.438000	02 Jan 2020		
			25,000,000.000	Local	98.334033	24,583,508.33	98.422642	24,605,660.50	22,152.17	1.85
				Base	98.334033	24,583,508.33	98.422642	24,605,660.50	22,152.17	1.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RV3	TREASURY BILL 06/19 0.00000					2.411300	27 Jun 2019		
		20,000,000.000	Local	99.618211	19,923,642.17	99.631981	19,926,396.20	2,754.03	1.50
			Base	99.618211	19,923,642.17	99.631981	19,926,396.20	2,754.03	1.50
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		147,913,399.580	Local	100.000000	147,913,399.58	100.000000	147,913,399.58	0.00	11.13
			Base	100.000000	147,913,399.58	100.000000	147,913,399.58	0.00	11.13
926NKW009	AMHERST PIERPONT 04/15 VAR					2.530000	06 May 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.88
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.88
979QHR003	SOUTH STREET REPO					2.500000	01 May 2019		
		130,000,000.000	Local	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	9.78
			Base	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	9.78
979QHT009	WELLS FARGO REPO					2.470000	07 May 2019		
		50,725,796.030	Local	100.000000	50,725,796.03	100.000000	50,725,796.03	0.00	3.82
			Base	100.000000	50,725,796.03	100.000000	50,725,796.03	0.00	3.82
US DOLLAR Total									
		648,639,195.610	Local		647,087,163.37		647,150,501.23	63,337.86	48.69
			Base		647,087,163.37		647,150,501.23	63,337.86	48.69
CASH EQUIVALENT Total									
		648,639,195.610	Base		647,087,163.37		647,150,501.23	63,337.86	48.69

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		8,084,774.660	Local	101.270578	8,187,498.06	99.511173	8,045,254.10	-142,243.96	0.61
Original Face:		20,540,000.000	Base	101.270578	8,187,498.06	99.511173	8,045,254.10	-142,243.96	0.61
3130ADG48	FEDERAL HOME LOAN BANK BONDS 01/21 2.25					2.250000	29 Jan 2021		
		9,700,000.000	Local	99.691214	9,670,047.79	99.554405	9,656,777.29	-13,270.50	0.73
			Base	99.691214	9,670,047.79	99.554405	9,656,777.29	-13,270.50	0.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.946921	19,989,384.12	101.674514	20,334,902.80	345,518.68	1.53
		Base		99.946921	19,989,384.12	101.674514	20,334,902.80	345,518.68	1.53
3130AFD79	FEDERAL HOME LOAN BANK BONDS 11/21 VAR					3.000000	23 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.033730	5,001,686.50	1,686.50	0.38
		Base		100.000000	5,000,000.00	100.033730	5,001,686.50	1,686.50	0.38
3130AFZK6	FEDERAL HOME LOAN BANK BONDS 03/22 2.9					2.900000	28 Mar 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.073391	10,007,339.10	7,339.10	0.75
		Base		100.000000	10,000,000.00	100.073391	10,007,339.10	7,339.10	0.75
3130AGBF1	FEDERAL HOME LOAN BANK BONDS 07/21 2.6					2.600000	16 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.061870	5,003,093.50	3,093.50	0.38
		Base		100.000000	5,000,000.00	100.061870	5,003,093.50	3,093.50	0.38
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	10,402,725.700	104.898604	10,912,314.05	101.778173	10,587,704.16	-324,609.89	0.80
	Original Face:	Base	24,487,993.000	104.898604	10,912,314.05	101.778173	10,587,704.16	-324,609.89	0.80
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	3,493,627.800	104.802317	3,661,402.87	101.778423	3,555,759.28	-105,643.59	0.27
	Original Face:	Base	10,000,000.000	104.802317	3,661,402.87	101.778423	3,555,759.28	-105,643.59	0.27
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.882880	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.275321	20,055,064.20	55,064.20	1.51
		Base		100.000000	20,000,000.00	100.275321	20,055,064.20	55,064.20	1.51
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.675500	03 Jan 2022		
		Local	5,000,000.000	100.212758	5,010,637.90	99.942260	4,997,113.00	-13,524.90	0.38
		Base		100.212758	5,010,637.90	99.942260	4,997,113.00	-13,524.90	0.38
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
		Local	9,300,000.000	99.936117	9,294,058.85	100.656383	9,361,043.62	66,984.77	0.70
		Base		99.936117	9,294,058.85	100.656383	9,361,043.62	66,984.77	0.70
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.827380	22 Jan 2021		
		Local	10,000,000.000	99.993082	9,999,308.15	100.446752	10,044,675.20	45,367.05	0.76
		Base		99.993082	9,999,308.15	100.446752	10,044,675.20	45,367.05	0.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.660880	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.107540	10,010,754.00	10,754.00	0.75
		Base		100.000000	10,000,000.00	100.107540	10,010,754.00	10,754.00	0.75
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.917780	4,995,889.01	101.742477	5,087,123.85	91,234.84	0.38
		Base		99.917780	4,995,889.01	101.742477	5,087,123.85	91,234.84	0.38
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
		Local	10,000,000.000	99.985596	9,998,559.57	100.131357	10,013,135.70	14,576.13	0.75
		Base		99.985596	9,998,559.57	100.131357	10,013,135.70	14,576.13	0.75
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					2.600000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.968461	4,998,423.05	-1,576.95	0.38
		Base		100.000000	5,000,000.00	99.968461	4,998,423.05	-1,576.95	0.38
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75					2.750000	26 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.145926	5,007,296.30	7,296.30	0.38
		Base		100.000000	5,000,000.00	100.145926	5,007,296.30	7,296.30	0.38
3134GS7K5	FREDDIE MAC NOTES 03/24 2.875					2.875000	27 Mar 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	100.045121	20,009,024.20	9,024.20	1.51
		Base		100.000000	20,000,000.00	100.045121	20,009,024.20	9,024.20	1.51
3134GSB95	FREDDIE MAC NOTES 11/20 3					3.000000	27 Nov 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.253195	5,012,659.75	12,659.75	0.38
		Base		100.000000	5,000,000.00	100.253195	5,012,659.75	12,659.75	0.38
3134GSE68	FREDDIE MAC NOTES 05/19 VAR					2.505000	08 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000410	10,000,041.00	41.00	0.75
		Base		100.000000	10,000,000.00	100.000410	10,000,041.00	41.00	0.75
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.433685	9,943,368.50	-56,631.50	0.75
		Base		100.000000	10,000,000.00	99.433685	9,943,368.50	-56,631.50	0.75
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375000	01 May 2020		
		Local	10,000,000.000	99.982301	9,998,230.10	100.000000	10,000,000.00	1,769.90	0.75
		Base		99.982301	9,998,230.10	100.000000	10,000,000.00	1,769.90	0.75

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.983523	9,998,352.33	100.969680	10,096,968.00	98,615.67	0.76
		Base		99.983523	9,998,352.33	100.969680	10,096,968.00	98,615.67	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.935226	15,989,636.20	100.803398	16,128,543.68	138,907.48	1.21
		Base		99.935226	15,989,636.20	100.803398	16,128,543.68	138,907.48	1.21
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	235,496.550	100.136206	235,817.31	99.516670	234,358.32	-1,458.99	0.02
Original Face:		Base	5,000,000.000	100.136206	235,817.31	99.516670	234,358.32	-1,458.99	0.02
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	4,135,866.240	99.757784	4,125,848.53	95.271460	3,940,300.15	-185,548.38	0.30
Original Face:		Base	11,452,445.000	99.757784	4,125,848.53	95.271460	3,940,300.15	-185,548.38	0.30
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	5,324,258.760	100.298409	5,340,146.83	94.386420	5,025,377.24	-314,769.59	0.38
Original Face:		Base	11,058,708.000	100.298409	5,340,146.83	94.386420	5,025,377.24	-314,769.59	0.38
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	9,708,844.050	101.946040	9,897,782.07	100.115280	9,720,036.41	-177,745.66	0.73
Original Face:		Base	38,900,000.000	101.946040	9,897,782.07	100.115280	9,720,036.41	-177,745.66	0.73
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.821750	25 Apr 2020		
		Local	92,865.630	99.993022	92,859.15	99.894240	92,767.42	-91.73	0.01
Original Face:		Base	5,000,000.000	99.993022	92,859.15	99.894240	92,767.42	-91.73	0.01
3136G4ST1	FANNIE MAE NOTES 06/21 2.8					2.800000	28 Jun 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.028582	2,000,571.64	571.64	0.15
		Base		100.000000	2,000,000.00	100.028582	2,000,571.64	571.64	0.15
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	597,340.750	98.546439	588,658.04	99.741660	595,797.58	7,139.54	0.04
Original Face:		Base	5,000,000.000	98.546439	588,658.04	99.741660	595,797.58	7,139.54	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,603,246.800	99.976585	2,602,637.24	98.370230	2,560,819.86	-41,817.38	0.19
Original Face:		Base	10,000,000.000	99.976585	2,602,637.24	98.370230	2,560,819.86	-41,817.38	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
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	2,122,762.200	103.036428	2,187,218.35	99.657690	2,115,495.77	-71,722.58	0.16
Original Face:		Base	10,000,000.000	103.036428	2,187,218.35	99.657690	2,115,495.77	-71,722.58	0.16
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,837,187.160	100.766698	2,858,939.83	98.825520	2,803,864.96	-55,074.87	0.21
Original Face:		Base	12,022,600.000	100.766698	2,858,939.83	98.825520	2,803,864.96	-55,074.87	0.21
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	5,007,852.870	100.380983	5,026,931.92	97.698160	4,892,580.11	-134,351.81	0.37
Original Face:		Base	15,363,692.000	100.380983	5,026,931.92	97.698160	4,892,580.11	-134,351.81	0.37
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	7,341,445.680	101.518140	7,452,899.13	97.579980	7,163,781.23	-289,117.90	0.54
Original Face:		Base	24,000,000.000	101.518140	7,452,899.13	97.579980	7,163,781.23	-289,117.90	0.54
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	1,829,691.500	100.352252	1,836,136.62	99.396800	1,818,654.80	-17,481.82	0.14
Original Face:		Base	10,000,000.000	100.352252	1,836,136.62	99.396800	1,818,654.80	-17,481.82	0.14
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	4,361,020.580	100.790704	4,395,503.35	99.578680	4,342,646.73	-52,856.62	0.33
Original Face:		Base	29,723,368.000	100.790704	4,395,503.35	99.578680	4,342,646.73	-52,856.62	0.33
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,311,901.850	101.715952	1,334,413.46	96.549050	1,266,628.77	-67,784.69	0.10
Original Face:		Base	9,815,000.000	101.715952	1,334,413.46	96.549050	1,266,628.77	-67,784.69	0.10
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,895,079.250	100.105434	1,897,077.30	98.566130	1,867,906.28	-29,171.02	0.14
Original Face:		Base	4,690,000.000	100.105434	1,897,077.30	98.566130	1,867,906.28	-29,171.02	0.14
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	7,907,794.900	101.844836	8,053,680.78	100.223600	7,925,476.73	-128,204.05	0.60
Original Face:		Base	10,000,000.000	101.844836	8,053,680.78	100.223600	7,925,476.73	-128,204.05	0.60
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	13,648,505.080	99.890445	13,633,552.48	101.815150	13,896,245.92	262,693.44	1.05
Original Face:		Base	14,712,277.000	99.890445	13,633,552.48	101.815150	13,896,245.92	262,693.44	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
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	1,107,748.900	101.849276	1,128,234.23	99.075030	1,097,502.55	-30,731.68	0.08
Original Face:		Base	10,000,000.000	101.849276	1,128,234.23	99.075030	1,097,502.55	-30,731.68	0.08
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	1,266,241.080	109.714113	1,389,245.17	110.127300	1,394,477.11	5,231.94	0.10
Original Face:		Base	12,777,000.000	109.714113	1,389,245.17	110.127300	1,394,477.11	5,231.94	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	337,917.900	106.020675	358,262.84	110.244340	372,535.36	14,272.52	0.03
Original Face:		Base	10,000,000.000	106.020675	358,262.84	110.244340	372,535.36	14,272.52	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	374,357.000	104.360696	390,681.57	104.079840	389,630.17	-1,051.40	0.03
Original Face:		Base	5,000,000.000	104.360696	390,681.57	104.079840	389,630.17	-1,051.40	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	491,783.040	102.868881	505,891.71	101.388340	498,610.66	-7,281.05	0.04
Original Face:		Base	16,000,000.000	102.868881	505,891.71	101.388340	498,610.66	-7,281.05	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	260,754.900	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.02
Original Face:		Base	5,000,000.000	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.02
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.225660	10,022,566.00	22,566.00	0.75
		Base		100.000000	10,000,000.00	100.225660	10,022,566.00	22,566.00	0.75
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625000	20 Apr 2042		
		Local	1,377,649.440	102.842182	1,416,804.74	102.723968	1,415,176.17	-1,628.57	0.11
Original Face:		Base	9,875,825.000	102.842182	1,416,804.74	102.723968	1,415,176.17	-1,628.57	0.11
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	4,851,194.550	99.939403	4,848,254.89	101.354323	4,916,895.39	68,640.50	0.37
Original Face:		Base	5,000,000.000	99.939403	4,848,254.89	101.354323	4,916,895.39	68,640.50	0.37
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,835,538.500	101.032981	3,875,158.87	98.991830	3,796,869.75	-78,289.12	0.29
Original Face:		Base	10,000,000.000	101.032981	3,875,158.87	98.991830	3,796,869.75	-78,289.12	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
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	1,044,678.860	99.680802	1,041,344.27	99.073120	1,034,995.94	-6,348.33	0.08
Original Face:		Base	2,000,000.000	99.680802	1,041,344.27	99.073120	1,034,995.94	-6,348.33	0.08
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,220,631.450	100.131984	4,226,202.02	98.660020	4,164,075.83	-62,126.19	0.31
Original Face:		Base	5,000,000.000	100.131984	4,226,202.02	98.660020	4,164,075.83	-62,126.19	0.31
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	3,060,884.200	101.525202	3,107,568.87	99.520600	3,046,210.32	-61,358.55	0.23
Original Face:		Base	10,000,000.000	101.525202	3,107,568.87	99.520600	3,046,210.32	-61,358.55	0.23
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,052,342.500	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.29
Original Face:		Base	10,000,000.000	95.326831	3,862,969.69	94.194280	3,817,074.84	-45,894.85	0.29
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	7,026,749.500	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.48
Original Face:		Base	10,000,000.000	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.48
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	101.022310	11,753,979.11	118,946.11	0.88
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	101.022310	11,753,979.11	118,946.11	0.88
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,580,347.300	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.33
Original Face:		Base	5,000,000.000	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.33
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	4,272,112.700	100.853943	4,308,594.11	101.481180	4,335,390.38	26,796.27	0.33
Original Face:		Base	10,000,000.000	100.853943	4,308,594.11	101.481180	4,335,390.38	26,796.27	0.33
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,407,311.800	100.235571	4,417,694.13	101.006090	4,451,653.32	33,959.19	0.33
Original Face:		Base	10,000,000.000	100.235571	4,417,694.13	101.006090	4,451,653.32	33,959.19	0.33
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,792,009.840	95.742219	3,630,554.36	93.538110	3,546,974.34	-83,580.02	0.27
Original Face:		Base	4,000,000.000	95.742219	3,630,554.36	93.538110	3,546,974.34	-83,580.02	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
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,771,465.550	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.34
Original Face:		Base	5,000,000.000	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.34
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	8,459,867.000	99.896748	8,451,132.02	99.330220	8,403,204.50	-47,927.52	0.63
Original Face:		Base	10,000,000.000	99.896748	8,451,132.02	99.330220	8,403,204.50	-47,927.52	0.63
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,378,798.500	99.236588	4,345,370.24	100.603900	4,405,242.06	59,871.82	0.33
Original Face:		Base	5,000,000.000	99.236588	4,345,370.24	100.603900	4,405,242.06	59,871.82	0.33
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	4,805,436.460	100.070186	4,808,809.18	99.830414	4,797,287.11	-11,522.07	0.36
Original Face:		Base	5,000,000.000	100.070186	4,808,809.18	99.830414	4,797,287.11	-11,522.07	0.36
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,621,763.750	99.597598	4,603,165.68	100.460110	4,643,028.95	39,863.27	0.35
Original Face:		Base	5,000,000.000	99.597598	4,603,165.68	100.460110	4,643,028.95	39,863.27	0.35
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	101.805527	7,126,386.91	102.802000	7,196,140.00	69,753.09	0.54
		Base		101.805527	7,126,386.91	102.802000	7,196,140.00	69,753.09	0.54
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,800,000.000	101.387564	2,838,851.80	101.420000	2,839,760.00	908.20	0.21
		Base		101.387564	2,838,851.80	101.420000	2,839,760.00	908.20	0.21
74274TAA8	PRIVATE EXPORT FUNDING SR UNSECURED 144A 12/19 2.1					2.100000	19 Dec 2019		
		Local	3,190,000.000	99.692992	3,180,206.46	99.734404	3,181,527.49	1,321.03	0.24
		Base		99.692992	3,180,206.46	99.734404	3,181,527.49	1,321.03	0.24
912796RW1	TREASURY BILL 07/19 0.00000					0.010000	05 Jul 2019		
		Local	25,000,000.000	99.552222	24,888,055.53	99.569826	24,892,456.50	4,400.97	1.87
		Base		99.552222	24,888,055.53	99.569826	24,892,456.50	4,400.97	1.87
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.950101	19,990,020.16	100.121094	20,024,218.80	34,198.64	1.51
		Base		99.950101	19,990,020.16	100.121094	20,024,218.80	34,198.64	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
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	65,000,000.000	99.849380	64,902,096.79	100.355469	65,231,054.85	328,958.06	4.91
		Base		99.849380	64,902,096.79	100.355469	65,231,054.85	328,958.06	4.91
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	55,000,000.000	99.883966	54,936,181.24	100.562500	55,309,375.00	373,193.76	4.16
		Base		99.883966	54,936,181.24	100.562500	55,309,375.00	373,193.76	4.16
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	15,000,000.000	100.078754	15,011,813.10	100.796875	15,119,531.25	107,718.15	1.14
		Base		100.078754	15,011,813.10	100.796875	15,119,531.25	107,718.15	1.14
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	10,000,000.000	100.031721	10,003,172.12	100.667969	10,066,796.90	63,624.78	0.76
		Base		100.031721	10,003,172.12	100.667969	10,066,796.90	63,624.78	0.76
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	25,000,000.000	99.992907	24,998,226.70	100.289062	25,072,265.50	74,038.80	1.89
		Base		99.992907	24,998,226.70	100.289062	25,072,265.50	74,038.80	1.89
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.054519	10,005,451.91	100.367188	10,036,718.80	31,266.89	0.76
		Base		100.054519	10,005,451.91	100.367188	10,036,718.80	31,266.89	0.76
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.37
		Base		99.666176	4,983,308.80	97.914062	4,895,703.10	-87,605.70	0.37
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	10,000,000.000	99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.75
		Base		99.872533	9,987,253.29	99.800220	9,980,022.00	-7,231.29	0.75
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	25,000,000.000	99.861132	24,965,282.99	100.136719	25,034,179.75	68,896.76	1.88
		Base		99.861132	24,965,282.99	100.136719	25,034,179.75	68,896.76	1.88

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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									
		681,964,905.730	Local		682,344,788.14		682,045,934.61	-298,853.53	51.31
	Original Face:	473,053,941.000	Base		682,344,788.14		682,045,934.61	-298,853.53	51.31
FIXED INCOME Total									
		681,964,905.730	Base		682,344,788.14		682,045,934.61	-298,853.53	51.31
	Original Face:	473,053,941.000							

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

Books Closed

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		1,330,604,101.350	Base	1,329,431,951.52		1,329,196,435.85	-235,515.67	100.00
Original Face:		473,053,941.000						

& 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								
			-0.050	Local	1.000000	-0.05	1.000000	-0.05	0.00	0.00
				Base	1.000000	-0.05	1.000000	-0.05	0.00	0.00
US DOLLAR Total									
			-0.050	Local		-0.05		-0.05	0.00	0.00
				Base		-0.05		-0.05	0.00	0.00
CASH Total									
			-0.050	Base		-0.05		-0.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3SF2	ANGLESEA FDG PLC and ANG					2.520000	15 May 2019		
			20,000,000.000	Local	99.902000	19,980,400.00	99.902000	19,980,400.00	0.00	1.09
				Base	99.902000	19,980,400.00	99.902000	19,980,400.00	0.00	1.09
0347M3T38	ANGLESEA FDG PLC and ANG					2.560000	03 Jun 2019		
			10,000,000.000	Local	99.765333	9,976,533.33	99.766983	9,976,698.30	164.97	0.54
				Base	99.765333	9,976,533.33	99.766983	9,976,698.30	164.97	0.54
0347M3TQ7	ANGLESEA FDG PLC and ANG					2.600000	24 Jun 2019		
			20,000,000.000	Local	99.610000	19,922,000.00	99.616600	19,923,320.00	1,320.00	1.09
				Base	99.610000	19,922,000.00	99.616600	19,923,320.00	1,320.00	1.09
03785EU10	APPLE INC					2.620000	01 Jul 2019		
			20,000,000.000	Local	99.556056	19,911,211.11	99.586386	19,917,277.20	6,066.09	1.09
				Base	99.556056	19,911,211.11	99.586386	19,917,277.20	6,066.09	1.09
03785EX17	APPLE INC					2.500000	01 Oct 2019		
			25,000,000.000	Local	98.937500	24,734,375.00	98.920075	24,730,018.75	-4,356.25	1.35
				Base	98.937500	24,734,375.00	98.920075	24,730,018.75	-4,356.25	1.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821USW3	ATLANTIC ASSET SECUR				2.540000	30 May 2019		
	20,000,000.000	Local	99.795389	19,959,077.78	99.795872	19,959,174.40	96.62	1.09
		Base	99.795389	19,959,077.78	99.795872	19,959,174.40	96.62	1.09
04821UT51	ATLANTIC ASSET SECUR				2.560000	05 Jun 2019		
	10,000,000.000	Local	99.751111	9,975,111.11	99.752764	9,975,276.40	165.29	0.54
		Base	99.751111	9,975,111.11	99.752764	9,975,276.40	165.29	0.54
04821UTS1	ATLANTIC ASSET SECUR				2.570000	26 Jun 2019		
	3,651,000.000	Local	99.600222	3,636,404.11	99.602244	3,636,477.93	73.82	0.20
		Base	99.600222	3,636,404.11	99.602244	3,636,477.93	73.82	0.20
04821UUW0	ATLANTIC ASSET SECUR				2.530000	30 Jul 2019		
	15,000,000.000	Local	99.367500	14,905,125.00	99.352500	14,902,875.00	-2,250.00	0.81
		Base	99.367500	14,905,125.00	99.352500	14,902,875.00	-2,250.00	0.81
06370RXP9	BANK OF MONTREAL-				2.520000	05 Jul 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.013882	20,002,776.40	2,776.40	1.09
		Base	100.000000	20,000,000.00	100.013882	20,002,776.40	2,776.40	1.09
07644BSV5	BEDFORD ROW FDG CORP				2.540000	29 May 2019		
	25,000,000.000	Local	99.802444	24,950,611.11	99.802444	24,950,611.11	0.00	1.36
		Base	99.802444	24,950,611.11	99.802444	24,950,611.11	0.00	1.36
07644BV17	BEDFORD ROW FDG CORP				2.680000	01 Aug 2019		
	15,000,000.000	Local	99.315111	14,897,266.67	99.348078	14,902,211.70	4,945.03	0.81
		Base	99.315111	14,897,266.67	99.348078	14,902,211.70	4,945.03	0.81
09702MUA9	BOEING CO.				2.600000	10 Jul 2019		
	20,000,000.000	Local	99.494444	19,898,888.89	99.495028	19,899,005.60	116.71	1.09
		Base	99.494444	19,898,888.89	99.495028	19,899,005.60	116.71	1.09
12619USD4	CRC FUNDING LLC				2.590000	13 May 2019		
	20,000,000.000	Local	99.913667	19,982,733.33	99.913667	19,982,733.33	0.00	1.09
		Base	99.913667	19,982,733.33	99.913667	19,982,733.33	0.00	1.09
13738KS81	CAN AST & CAN LTD JT				2.470000	08 May 2019		
	10,000,000.000	Local	99.951972	9,995,197.22	99.951972	9,995,197.22	0.00	0.55
		Base	99.951972	9,995,197.22	99.951972	9,995,197.22	0.00	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KS99	CAN AST & CAN LTD JT				2.510000	09 May 2019		
	15,000,000.000	Local	99.944222	14,991,633.33	99.944222	14,991,633.33	0.00	0.82
		Base	99.944222	14,991,633.33	99.944222	14,991,633.33	0.00	0.82
13738KU21	CAN AST & CAN LTD JT				2.560000	02 Jul 2019		
	25,000,000.000	Local	99.559111	24,889,777.78	99.563761	24,890,940.25	1,162.47	1.36
		Base	99.559111	24,889,777.78	99.563761	24,890,940.25	1,162.47	1.36
15060YS92	CEDAR SPRING CPTL CO				2.500000	09 May 2019		
	20,000,000.000	Local	99.944444	19,988,888.89	99.944444	19,988,888.89	0.00	1.09
		Base	99.944444	19,988,888.89	99.944444	19,988,888.89	0.00	1.09
15060YTH3	CEDAR SPRING CPTL CO				2.550000	17 Jun 2019		
	20,000,000.000	Local	99.667083	19,933,416.67	99.661469	19,932,293.80	-1,122.87	1.09
		Base	99.667083	19,933,416.67	99.661469	19,932,293.80	-1,122.87	1.09
15060YU81	CEDAR SPRING CPTL CO				2.550000	08 Jul 2019		
	10,000,000.000	Local	99.518333	9,951,833.34	99.504922	9,950,492.20	-1,341.14	0.54
		Base	99.518333	9,951,833.34	99.504922	9,950,492.20	-1,341.14	0.54
16677KSP9	CHEVRON CORP				2.480000	23 May 2019		
	20,000,000.000	Local	99.848444	19,969,688.89	99.848444	19,969,688.89	0.00	1.09
		Base	99.848444	19,969,688.89	99.848444	19,969,688.89	0.00	1.09
17177MS86	CIESCO LLC				2.590000	08 May 2019		
	20,000,000.000	Local	99.949639	19,989,927.78	99.949639	19,989,927.78	0.00	1.09
		Base	99.949639	19,989,927.78	99.949639	19,989,927.78	0.00	1.09
17277BSE6	CISCO SYSTEMS INC				2.500000	14 May 2019		
	25,000,000.000	Local	99.909722	24,977,430.56	99.909722	24,977,430.56	0.00	1.36
		Base	99.909722	24,977,430.56	99.909722	24,977,430.56	0.00	1.36
17277BSM8	CISCO SYSTEMS INC				2.500000	21 May 2019		
	20,000,000.000	Local	99.861111	19,972,222.22	99.861111	19,972,222.22	0.00	1.09
		Base	99.861111	19,972,222.22	99.861111	19,972,222.22	0.00	1.09
19121BTL3	COCA-COLA COMPANY				2.500000	20 Jun 2019		
	20,000,000.000	Local	99.652778	19,930,555.56	99.655556	19,931,111.20	555.64	1.09
		Base	99.652778	19,930,555.56	99.655556	19,931,111.20	555.64	1.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BWG0	COCA-COLA COMPANY				2.550000	16 Sep 2019		
	10,000,000.000	Local	99.022500	9,902,250.00	99.021733	9,902,173.30	-76.70	0.54
		Base	99.022500	9,902,250.00	99.021733	9,902,173.30	-76.70	0.54
2063C1S35	CONCORD MIN CPTL CO				2.520000	03 May 2019		
	20,000,000.000	Local	99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	1.09
		Base	99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	1.09
2063C1S68	CONCORD MIN CPTL CO				2.510000	06 May 2019		
	10,000,000.000	Local	99.965139	9,996,513.89	99.965139	9,996,513.89	0.00	0.55
		Base	99.965139	9,996,513.89	99.965139	9,996,513.89	0.00	0.55
2063C1SA9	CONCORD MIN CPTL CO				2.520000	10 May 2019		
	20,000,000.000	Local	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	1.09
		Base	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	1.09
22599G006	CREDIT AGRICOLE REPO REPO				2.650000	01 May 2019		
	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	9.56
		Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	9.56
22845AJK7	CROWN POINT CAP CO.				2.610000	07 Jun 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.09
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.09
23102VSU5	CUMMINS INC				2.550000	28 May 2019		
	20,000,000.000	Local	99.808750	19,961,750.00	99.808750	19,961,750.00	0.00	1.09
		Base	99.808750	19,961,750.00	99.808750	19,961,750.00	0.00	1.09
30229BSM0	EXXON MOBIL CORP				2.490000	21 May 2019		
	25,000,000.000	Local	99.861667	24,965,416.67	99.861667	24,965,416.67	0.00	1.36
		Base	99.861667	24,965,416.67	99.861667	24,965,416.67	0.00	1.36
30229BSX6	EXXON MOBIL CORP				2.490000	31 May 2019		
	10,000,000.000	Local	99.792500	9,979,250.00	99.800000	9,980,000.00	750.00	0.55
		Base	99.792500	9,979,250.00	99.800000	9,980,000.00	750.00	0.55
30601WSF7	FAIRWAY FINANCE CORP				2.480000	15 May 2019		
	6,025,000.000	Local	99.903556	6,019,189.22	99.903556	6,019,189.22	0.00	0.33
		Base	99.903556	6,019,189.22	99.903556	6,019,189.22	0.00	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601YZQ1	FAIRWAY FINANCE CORP					2.577380	16 Oct 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.55
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.55
37737QSX3	GLAXOSMITHKLINE LLC					2.510000	31 May 2019		
		15,100,000.000	Local	99.790833	15,068,415.83	99.791667	15,068,541.72	125.89	0.82
			Base	99.790833	15,068,415.83	99.791667	15,068,541.72	125.89	0.82
37828XS34	GLENCOVE FDG DAC/LLC					2.500000	03 May 2019		
		25,000,000.000	Local	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	1.37
			Base	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	1.37
37828XU98	GLENCOVE FDG DAC/LLC					2.580000	09 Jul 2019		
		25,000,000.000	Local	99.505500	24,876,375.00	99.500517	24,875,129.25	-1,245.75	1.36
			Base	99.505500	24,876,375.00	99.500517	24,875,129.25	-1,245.75	1.36
38346MSM7	GOTHAM FDG CORP					2.550000	21 May 2019		
		25,000,000.000	Local	99.858333	24,964,583.33	99.858333	24,964,583.33	0.00	1.36
			Base	99.858333	24,964,583.33	99.858333	24,964,583.33	0.00	1.36
40588MSN8	HALKIN FINANCE LLC USC					2.580000	22 May 2019		
		25,000,000.000	Local	99.849500	24,962,375.00	99.849500	24,962,375.00	0.00	1.36
			Base	99.849500	24,962,375.00	99.849500	24,962,375.00	0.00	1.36
40588MUF2	HALKIN FINANCE LLC USC					2.570000	15 Jul 2019		
		25,000,000.000	Local	99.464583	24,866,145.83	99.468750	24,867,187.50	1,041.67	1.36
			Base	99.464583	24,866,145.83	99.468750	24,867,187.50	1,041.67	1.36
45113VSU5	IBM CREDIT LLC					2.520000	28 May 2019		
		15,000,000.000	Local	99.811000	14,971,650.00	99.811000	14,971,650.00	0.00	0.82
			Base	99.811000	14,971,650.00	99.811000	14,971,650.00	0.00	0.82
45779QS31	INSTITUTIONAL SECURED					2.540000	03 May 2019		
		25,000,000.000	Local	99.985889	24,996,472.22	99.985889	24,996,472.22	0.00	1.37
			Base	99.985889	24,996,472.22	99.985889	24,996,472.22	0.00	1.37
45779QSX5	INSTITUTIONAL SECURED					2.550000	31 May 2019		
		25,000,000.000	Local	99.787500	24,946,875.00	99.787500	24,946,875.00	0.00	1.36
			Base	99.787500	24,946,875.00	99.787500	24,946,875.00	0.00	1.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48802TF83	KELLS FDG LLC					2.570000	11 Jun 2019		
		20,000,000.000	Local	99.707306	19,941,461.11	99.707306	19,941,461.11	0.00	1.09
			Base	99.707306	19,941,461.11	99.707306	19,941,461.11	0.00	1.09
48803MMP1	KELLS FDG LLC					2.540000	27 Jun 2019		
		10,000,000.000	Local	99.597833	9,959,783.33	99.597833	9,959,783.33	0.00	0.54
			Base	99.597833	9,959,783.33	99.597833	9,959,783.33	0.00	0.54
48803TKG8	KELLS FDG LLC					2.540000	16 Sep 2019		
		20,000,000.000	Local	99.026333	19,805,266.66	99.026333	19,805,266.66	0.00	1.08
			Base	99.026333	19,805,266.66	99.026333	19,805,266.66	0.00	1.08
52952MS68	LEXINGTN PKR CAP CO LL					2.550000	06 May 2019		
		8,500,000.000	Local	99.964583	8,496,989.58	99.964583	8,496,989.58	0.00	0.46
			Base	99.964583	8,496,989.58	99.964583	8,496,989.58	0.00	0.46
52952MS68	LEXINGTN PKR CAP CO LL					2.570000	06 May 2019		
		20,000,000.000	Local	99.964306	19,992,861.11	99.964306	19,992,861.11	0.00	1.09
			Base	99.964306	19,992,861.11	99.964306	19,992,861.11	0.00	1.09
52952MTA8	LEXINGTN PKR CAP CO LL					2.550000	10 Jun 2019		
		20,000,000.000	Local	99.716667	19,943,333.33	99.716667	19,943,333.33	0.00	1.09
			Base	99.716667	19,943,333.33	99.716667	19,943,333.33	0.00	1.09
56274MSH6	MANHATTAN ASSET FDG.					2.480000	17 May 2019		
		20,000,000.000	Local	99.889778	19,977,955.56	99.889778	19,977,955.56	0.00	1.09
			Base	99.889778	19,977,955.56	99.889778	19,977,955.56	0.00	1.09
56274MTK8	MANHATTAN ASSET FDG.					2.550000	19 Jun 2019		
		20,000,000.000	Local	99.652917	19,930,583.33	99.652917	19,930,583.33	0.00	1.09
			Base	99.652917	19,930,583.33	99.652917	19,930,583.33	0.00	1.09
57576KS83	MASSACHUSETTS MUT LIFE INS CO					2.500000	08 May 2019		
		25,000,000.000	Local	99.951389	24,987,847.22	99.951389	24,987,847.22	0.00	1.36
			Base	99.951389	24,987,847.22	99.951389	24,987,847.22	0.00	1.36
62455BSL0	MOUNTCLIFF					2.640000	20 May 2019		
		10,000,000.000	Local	99.860667	9,986,066.67	99.860667	9,986,066.67	0.00	0.55
			Base	99.860667	9,986,066.67	99.860667	9,986,066.67	0.00	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BSX4	MOUNTCLIFF					2.610000	31 May 2019		
		20,000,000.000	Local	99.782500	19,956,500.00	99.782500	19,956,500.00	0.00	1.09
			Base	99.782500	19,956,500.00	99.782500	19,956,500.00	0.00	1.09
62455BTE5	MOUNTCLIFF					2.550000	14 Jun 2019		
		20,000,000.000	Local	99.688333	19,937,666.66	99.688333	19,937,666.66	0.00	1.09
			Base	99.688333	19,937,666.66	99.688333	19,937,666.66	0.00	1.09
63763QSD0	NATIONAL SECS CLEARING					2.520000	13 May 2019		
		20,000,000.000	Local	99.916000	19,983,200.00	99.916000	19,983,200.00	0.00	1.09
			Base	99.916000	19,983,200.00	99.916000	19,983,200.00	0.00	1.09
65409SU55	NIEUW AMSTERDAM RECV					2.530000	05 Jul 2019		
		20,000,000.000	Local	99.543194	19,908,638.89	99.543194	19,908,638.89	0.00	1.09
			Base	99.543194	19,908,638.89	99.543194	19,908,638.89	0.00	1.09
66844DSG8	NORTHWESTERN UNIVERS					2.500000	16 May 2019		
		19,789,000.000	Local	99.895833	19,768,386.46	99.895833	19,768,386.46	0.00	1.08
			Base	99.895833	19,768,386.46	99.895833	19,768,386.46	0.00	1.08
66844DT36	NORTHWESTERN UNIVERS					2.500000	03 Jun 2019		
		30,000,000.000	Local	99.770833	29,931,250.00	99.770833	29,931,250.00	0.00	1.63
			Base	99.770833	29,931,250.00	99.770833	29,931,250.00	0.00	1.63
67983UTL7	OLD LINE FUNDING LLC					2.530000	20 Jun 2019		
		25,000,000.000	Local	99.648611	24,912,152.78	99.648611	24,912,152.78	0.00	1.36
			Base	99.648611	24,912,152.78	99.648611	24,912,152.78	0.00	1.36
67983UUN1	OLD LINE FUNDING LLC					2.540000	22 Jul 2019		
		7,100,000.000	Local	99.421444	7,058,922.55	99.421444	7,058,922.55	0.00	0.39
			Base	99.421444	7,058,922.55	99.421444	7,058,922.55	0.00	0.39
67983UX99	OLD LINE FUNDING LLC					2.550000	09 Oct 2019		
		20,000,000.000	Local	98.859583	19,771,916.67	98.859583	19,771,916.67	0.00	1.08
			Base	98.859583	19,771,916.67	98.859583	19,771,916.67	0.00	1.08
82124MS76	SHEFFIELD RECEIVABLE					2.620000	07 May 2019		
		15,000,000.000	Local	99.956333	14,993,450.00	99.956333	14,993,450.00	0.00	0.82
			Base	99.956333	14,993,450.00	99.956333	14,993,450.00	0.00	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
82124MUQ1	SHEFFIELD RECEIVABLE					2.550000	24 Jul 2019		
		Local	20,000,000.000	99.405000	19,881,000.00	99.405000	19,881,000.00	0.00	1.09
		Base		99.405000	19,881,000.00	99.405000	19,881,000.00	0.00	1.09
88602UUR9	THUNDER BAY FNDNG LLC					2.540000	25 Jul 2019		
		Local	12,375,000.000	99.400278	12,300,784.38	99.400278	12,300,784.38	0.00	0.67
		Base		99.400278	12,300,784.38	99.400278	12,300,784.38	0.00	0.67
88603LBL2	THUNDER BAY FNDNG LLC					2.591250	10 Oct 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.82
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.82
912796SN0	TREASURY BILL 10/19 0.00000					2.402900	17 Oct 2019		
		Local	5,000,000.000	98.871972	4,943,598.60	98.871972	4,943,598.60	0.00	0.27
		Base		98.871972	4,943,598.60	98.871972	4,943,598.60	0.00	0.27
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.500000	01 May 2019		
		Local	31,437,471.470	100.000000	31,437,471.47	100.000000	31,437,471.47	0.00	1.72
		Base		100.000000	31,437,471.47	100.000000	31,437,471.47	0.00	1.72
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.650000	01 May 2019		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.46
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.46
92646LS68	VICTORY RECEIVABLES					2.480000	06 May 2019		
		Local	23,000,000.000	99.965556	22,992,077.78	99.965556	22,992,077.78	0.00	1.26
		Base		99.965556	22,992,077.78	99.965556	22,992,077.78	0.00	1.26
92646LSL5	VICTORY RECEIVABLES					2.550000	20 May 2019		
		Local	10,000,000.000	99.865417	9,986,541.67	99.865417	9,986,541.67	0.00	0.55
		Base		99.865417	9,986,541.67	99.865417	9,986,541.67	0.00	0.55
92646LTH3	VICTORY RECEIVABLES					2.550000	17 Jun 2019		
		Local	18,300,000.000	99.667083	18,239,076.25	99.667083	18,239,076.25	0.00	1.00
		Base		99.667083	18,239,076.25	99.667083	18,239,076.25	0.00	1.00
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.680000	01 May 2019		
		Local	5,331,044.990	100.000000	5,331,044.99	100.000000	5,331,044.99	0.00	0.29
		Base		100.000000	5,331,044.99	100.000000	5,331,044.99	0.00	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
93114FTA2	WAL-MART STORES INC				2.490000	10 Jun 2019		
	23,100,000.000	Local	99.723333	23,036,090.00	99.723333	23,036,090.00	0.00	1.26
		Base	99.723333	23,036,090.00	99.723333	23,036,090.00	0.00	1.26
96327SSH6	WHEELS INC				2.540000	17 May 2019		
	25,000,000.000	Local	99.887111	24,971,777.78	99.887111	24,971,777.78	0.00	1.36
		Base	99.887111	24,971,777.78	99.887111	24,971,777.78	0.00	1.36
96327STQ5	WHEELS INC				2.550000	24 Jun 2019		
	22,000,000.000	Local	99.617500	21,915,850.00	99.617500	21,915,850.00	0.00	1.20
		Base	99.617500	21,915,850.00	99.617500	21,915,850.00	0.00	1.20
979QRC005	BANK OF AMERICA REPO				2.700000	01 May 2019		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.46
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.46
US DOLLAR Total								
	1,760,708,516.460	Local		1,757,058,244.28		1,757,067,212.17	8,967.89	95.95
		Base		1,757,058,244.28		1,757,067,212.17	8,967.89	95.95

CASH EQUIVALENT Total

	1,760,708,516.460	Base		1,757,058,244.28		1,757,067,212.17	8,967.89	95.95

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1				2.495840	21 Oct 2019		
	1,293,787.960	Local	100.000000	1,293,787.96	99.992550	1,293,691.57	-96.39	0.07
Original Face:	8,000,000.000	Base	100.000000	1,293,787.96	99.992550	1,293,691.57	-96.39	0.07
14315EAA8	CARMAX AUTO OWNER TRUST CARMX 2018 4 A1				2.591980	15 Nov 2019		
	1,800,221.260	Local	100.000000	1,800,221.26	99.985280	1,799,956.27	-264.99	0.10
Original Face:	10,000,000.000	Base	100.000000	1,800,221.26	99.985280	1,799,956.27	-264.99	0.10
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1				2.715890	15 Apr 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.021110	10,002,111.00	2,111.00	0.55
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.021110	10,002,111.00	2,111.00	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.659610	22 Oct 2019		
		Local	1,315,119.710	100.000000	1,315,119.71	99.998790	1,315,103.80	-15.91	0.07
	Original Face:	Base	8,000,000.000	100.000000	1,315,119.71	99.998790	1,315,103.80	-15.91	0.07
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	6,629,273.670	100.000000	6,629,273.67	100.011560	6,630,040.01	766.34	0.36
	Original Face:	Base	10,000,000.000	100.000000	6,629,273.67	100.011560	6,630,040.01	766.34	0.36
448969AA3	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 A A1 144A					2.662400	13 Mar 2020		
		Local	3,305,923.920	100.000000	3,305,923.92	99.990225	3,305,600.77	-323.15	0.18
	Original Face:	Base	5,000,000.000	100.000000	3,305,923.92	99.990225	3,305,600.77	-323.15	0.18
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.706510	15 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.009000	5,000,450.00	450.00	0.27
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.009000	5,000,450.00	450.00	0.27
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					2.660000	10 May 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.001000	25,000,250.00	250.00	1.37
		Base		100.000000	25,000,000.00	100.001000	25,000,250.00	250.00	1.37
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		Local	10,000,000.000	98.826178	9,882,617.77	98.846222	9,884,622.20	2,004.43	0.54
		Base		98.826178	9,882,617.77	98.846222	9,884,622.20	2,004.43	0.54
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		Local	10,000,000.000	98.789194	9,878,919.40	98.794250	9,879,425.00	505.60	0.54
		Base		98.789194	9,878,919.40	98.794250	9,879,425.00	505.60	0.54
US DOLLAR Total									
		Local	74,344,326.520		74,105,863.69		74,111,250.62	5,386.93	4.05
	Original Face:	Base	56,000,000.000		74,105,863.69		74,111,250.62	5,386.93	4.05
FIXED INCOME Total									
		Base	74,344,326.520		74,105,863.69		74,111,250.62	5,386.93	4.05
	Original Face:		56,000,000.000						

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		1,835,052,842.930	Base	1,831,164,107.92		1,831,178,462.74	14,354.82	100.00
Original Face:		56,000,000.000						

& 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								
		-2,516.050	Local	1.000000	-2,516.05	1.000000	-2,516.05	0.00	0.00
			Base	1.000000	-2,516.05	1.000000	-2,516.05	0.00	0.00
US DOLLAR Total									
		-2,516.050	Local		-2,516.05		-2,516.05	0.00	0.00
			Base		-2,516.05		-2,516.05	0.00	0.00
CASH Total									
		-2,516.050	Base		-2,516.05		-2,516.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5S88	PRIVATE EXP. FUNDING					2.440000	08 May 2019		
		30,000,000.000	Local	99.952556	29,985,766.67	99.952556	29,985,766.67	0.00	2.10
			Base	99.952556	29,985,766.67	99.952556	29,985,766.67	0.00	2.10
7426M5TE4	PRIVATE EXP. FUNDING					2.480000	14 Jun 2019		
		20,000,000.000	Local	99.696889	19,939,377.78	99.696889	19,939,377.78	0.00	1.40
			Base	99.696889	19,939,377.78	99.696889	19,939,377.78	0.00	1.40
912796RF8	TREASURY BILL 10/19 0.00000					2.391200	10 Oct 2019		
		15,000,000.000	Local	98.923960	14,838,594.00	98.923960	14,838,594.00	0.00	1.04
			Base	98.923960	14,838,594.00	98.923960	14,838,594.00	0.00	1.04
912796RT8	TREASURY BILL 01/20 0.00000					2.520000	02 Jan 2020		
		5,000,000.000	Local	98.278000	4,913,900.00	98.278000	4,913,900.00	0.00	0.34
			Base	98.278000	4,913,900.00	98.278000	4,913,900.00	0.00	0.34
912796RZ4	TREASURY BILL 07/19 0.00000					2.471800	11 Jul 2019		
		10,000,000.000	Local	99.512506	9,951,250.61	99.512506	9,951,250.61	0.00	0.70
			Base	99.512506	9,951,250.61	99.512506	9,951,250.61	0.00	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SN0	TREASURY BILL 10/19 0.00000					2.401000	17 Oct 2019		
		Local	10,000,000.000	98.872864	9,887,286.39	98.872864	9,887,286.39	0.00	0.69
		Base		98.872864	9,887,286.39	98.872864	9,887,286.39	0.00	0.69
912796VD8	TREASURY BILL 05/19 0.00000					2.401500	28 May 2019		
		Local	20,000,000.000	99.819888	19,963,977.50	99.819888	19,963,977.50	0.00	1.40
		Base		99.819888	19,963,977.50	99.819888	19,963,977.50	0.00	1.40
912796VH9	TREASURY BILL 06/19 0.00000					2.396800	25 Jun 2019		
		Local	20,000,000.000	99.633822	19,926,764.45	99.633822	19,926,764.45	0.00	1.40
		Base		99.633822	19,926,764.45	99.633822	19,926,764.45	0.00	1.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.500000	01 May 2019		
		Local	10,562,528.520	100.000000	10,562,528.52	100.000000	10,562,528.52	0.00	0.74
		Base		100.000000	10,562,528.52	100.000000	10,562,528.52	0.00	0.74
926NKW009	AMHERST PIERPONT 04/15 VAR					2.440000	01 May 2019		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.96
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.96
926NKW009	AMHERST PIERPONT 04/15 VAR					2.470000	22 May 2019		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.01
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.01
979QHR003	SOUTH STREET REPO					2.650000	01 May 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.02
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.02
979QHR003	SOUTH STREET REPO					2.460000	13 May 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.50
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.50
979QHT009	WELLS FARGO REPO					2.470000	07 May 2019		
		Local	114,274,203.970	100.000000	114,274,203.97	100.000000	114,274,203.97	0.00	8.01
		Base		100.000000	114,274,203.97	100.000000	114,274,203.97	0.00	8.01
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.260000	01 May 2019		
		Local	2,516.040	100.000000	2,516.04	100.000000	2,516.04	0.00	0.00
		Base		100.000000	2,516.04	100.000000	2,516.04	0.00	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.700000	01 May 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.02
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.02
US DOLLAR Total									
		Local	889,839,248.530		889,246,165.93		889,246,165.93	0.00	62.32
		Base			889,246,165.93		889,246,165.93	0.00	62.32
CASH EQUIVALENT Total									
		Base	889,839,248.530		889,246,165.93		889,246,165.93	0.00	62.32
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796QH5	TREASURY BILL 05/19 0.00000					0.010000	23 May 2019		
		Local	60,000,000.000	99.853533	59,912,119.77	99.855090	59,913,054.00	934.23	4.20
		Base		99.853533	59,912,119.77	99.855090	59,913,054.00	934.23	4.20
912796QM4	TREASURY BILL 06/19 0.00000						20 Jun 2019		
		Local	40,000,000.000	99.664931	39,865,972.31	99.669410	39,867,764.00	1,791.69	2.79
		Base		99.664931	39,865,972.31	99.669410	39,867,764.00	1,791.69	2.79
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
		Local	10,000,000.000	99.281144	9,928,114.35	99.298486	9,929,848.60	1,734.25	0.70
		Base		99.281144	9,928,114.35	99.298486	9,929,848.60	1,734.25	0.70
912796RQ4	TREASURY BILL 05/19 0.00000					0.010000	16 May 2019		
		Local	70,000,000.000	99.900292	69,930,204.16	99.900174	69,930,121.80	-82.36	4.90
		Base		99.900292	69,930,204.16	99.900174	69,930,121.80	-82.36	4.90
912796RR2	TREASURY BILL 05/19 0.00000						30 May 2019		
		Local	40,000,000.000	99.806183	39,922,473.38	99.807123	39,922,849.20	375.82	2.80
		Base		99.806183	39,922,473.38	99.807123	39,922,849.20	375.82	2.80
912796RS0	TREASURY BILL 06/19 0.00000						06 Jun 2019		
		Local	40,000,000.000	99.758880	39,903,551.96	99.761983	39,904,793.20	1,241.24	2.80
		Base		99.758880	39,903,551.96	99.761983	39,904,793.20	1,241.24	2.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RU5	TREASURY BILL 06/19 0.00000						13 Jun 2019		
		40,000,000.000	Local	99.711542	39,884,616.73	99.714498	39,885,799.20	1,182.47	2.80
			Base	99.711542	39,884,616.73	99.714498	39,885,799.20	1,182.47	2.80
912796RV3	TREASURY BILL 06/19 0.00000						27 Jun 2019		
		40,000,000.000	Local	99.616438	39,846,575.04	99.623958	39,849,583.20	3,008.16	2.79
			Base	99.616438	39,846,575.04	99.623958	39,849,583.20	3,008.16	2.79
912796SA8	TREASURY BILL 07/19 0.00000						25 Jul 2019		
		40,000,000.000	Local	99.429349	39,771,739.46	99.441755	39,776,702.00	4,962.54	2.79
			Base	99.429349	39,771,739.46	99.441755	39,776,702.00	4,962.54	2.79
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		5,000,000.000	Local	97.922575	4,896,128.76	98.053778	4,902,688.90	6,560.14	0.34
			Base	97.922575	4,896,128.76	98.053778	4,902,688.90	6,560.14	0.34
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
		10,000,000.000	Local	99.229403	9,922,940.27	99.256005	9,925,600.50	2,660.23	0.70
			Base	99.229403	9,922,940.27	99.256005	9,925,600.50	2,660.23	0.70
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
		15,000,000.000	Local	99.179000	14,876,850.03	99.212500	14,881,875.00	5,024.97	1.04
			Base	99.179000	14,876,850.03	99.212500	14,881,875.00	5,024.97	1.04
912796SG5	TREASURY BILL 09/19 0.00000					0.010000	05 Sep 2019		
		15,000,000.000	Local	99.133048	14,869,957.27	99.164799	14,874,719.85	4,762.58	1.04
			Base	99.133048	14,869,957.27	99.164799	14,874,719.85	4,762.58	1.04
912796SJ9	TREASURY BILL 09/19 0.00000						19 Sep 2019		
		10,000,000.000	Local	99.040143	9,904,014.25	99.068812	9,906,881.20	2,866.95	0.69
			Base	99.040143	9,904,014.25	99.068812	9,906,881.20	2,866.95	0.69
912796SN0	TREASURY BILL 10/19 0.00000					0.010000	17 Oct 2019		
		15,000,000.000	Local	98.875680	14,831,352.02	98.885069	14,832,760.35	1,408.33	1.04
			Base	98.875680	14,831,352.02	98.885069	14,832,760.35	1,408.33	1.04
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		25,000,000.000	Local	98.828612	24,707,153.02	98.846222	24,711,555.50	4,402.48	1.73
			Base	98.828612	24,707,153.02	98.846222	24,711,555.50	4,402.48	1.73

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		25,000,000.000	Local	98.790529	24,697,632.25	98.794250	24,698,562.50	930.25	1.73
			Base	98.790529	24,697,632.25	98.794250	24,698,562.50	930.25	1.73
912796VC0	TREASURY BILL 05/19 0.00000					0.010000	21 May 2019		
		20,000,000.000	Local	99.865833	19,973,166.64	99.866944	19,973,388.80	222.16	1.40
			Base	99.865833	19,973,166.64	99.866944	19,973,388.80	222.16	1.40
912796VG1	TREASURY BILL 06/19 0.00000					0.010000	18 Jun 2019		
		20,000,000.000	Local	99.681200	19,936,240.06	99.682364	19,936,472.80	232.74	1.40
			Base	99.681200	19,936,240.06	99.682364	19,936,472.80	232.74	1.40
US DOLLAR Total									
		540,000,000.000	Local		537,580,801.73		537,625,020.60	44,218.87	37.68
			Base		537,580,801.73		537,625,020.60	44,218.87	37.68
FIXED INCOME Total									
		540,000,000.000	Base		537,580,801.73		537,625,020.60	44,218.87	37.68

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

Books Closed

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		1,429,836,732.480	Base	1,426,824,451.61		1,426,868,670.48	44,218.87	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.990892	31 Dec 2030		
		Local	48,750,059.380	100.000000	48,750,059.38	100.000000	48,750,059.38	0.00	55.00
		Base		100.000000	48,750,059.38	100.000000	48,750,059.38	0.00	55.00
US DOLLAR Total									
		Local	48,750,059.380		48,750,059.38		48,750,059.38	0.00	55.00
		Base			48,750,059.38		48,750,059.38	0.00	55.00
CASH EQUIVALENT Total									
		Base	48,750,059.380		48,750,059.38		48,750,059.38	0.00	55.00
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					2.260000	01 Jan 2037		
		Local	3,520,000.000	100.000000	3,520,000.00	100.000000	3,520,000.00	0.00	3.97
		Base		100.000000	3,520,000.00	100.000000	3,520,000.00	0.00	3.97
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					2.380000	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	4.17
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	4.17
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.000000	15 Jun 2019		
		Local	1,675,000.000	100.308875	1,680,173.65	100.288000	1,679,824.00	-349.65	1.90
		Base		100.308875	1,680,173.65	100.288000	1,679,824.00	-349.65	1.90
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.000000	01 Aug 2019		
		Local	4,950,000.000	100.891289	4,994,118.79	100.842000	4,991,679.00	-2,439.79	5.63
		Base		100.891289	4,994,118.79	100.842000	4,991,679.00	-2,439.79	5.63
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					2.300000	15 Nov 2039		
		Local	2,225,000.000	100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	2.51
		Base		100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	2.51

& 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
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.000000	15 Jul 2019		
			9,850,000.000	Local	100.725777	9,921,489.06	100.695000	9,918,457.50	-3,031.56	11.19
				Base	100.725777	9,921,489.06	100.695000	9,918,457.50	-3,031.56	11.19
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.000000	01 Aug 2019		
			5,210,000.000	Local	100.873228	5,255,495.19	100.842000	5,253,868.20	-1,626.99	5.93
				Base	100.873228	5,255,495.19	100.842000	5,253,868.20	-1,626.99	5.93
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.000000	01 Jul 2019		
			8,560,000.000	Local	100.422034	8,596,126.08	100.389000	8,593,298.40	-2,827.68	9.70
				Base	100.422034	8,596,126.08	100.389000	8,593,298.40	-2,827.68	9.70
US DOLLAR Total									
			39,690,000.000	Local		39,892,402.77		39,882,127.10	-10,275.67	45.00
				Base		39,892,402.77		39,882,127.10	-10,275.67	45.00
FIXED INCOME Total									
			39,690,000.000	Base		39,892,402.77		39,882,127.10	-10,275.67	45.00

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		88,440,059.380	Base	88,642,462.15		88,632,186.48	-10,275.67	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		234,928.350	Local	1.000000	234,928.35	1.000000	234,928.35	0.00	0.06
			Base	1.000000	234,928.35	1.000000	234,928.35	0.00	0.06
US DOLLAR Total									
		234,928.350	Local		234,928.35		234,928.35	0.00	0.06
			Base		234,928.35		234,928.35	0.00	0.06
CASH Total									
		234,928.350	Base		234,928.35		234,928.35	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					3.147000	11 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.32
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.32
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		5,000,000.000	Local	99.566222	4,978,311.11	99.566222	4,978,311.11	0.00	1.31
			Base	99.566222	4,978,311.11	99.566222	4,978,311.11	0.00	1.31
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		5,000,000.000	Local	99.496389	4,974,819.44	99.496389	4,974,819.44	0.00	1.31
			Base	99.496389	4,974,819.44	99.496389	4,974,819.44	0.00	1.31
09702MTA1	BOEING CO.					2.610000	10 Jun 2019		
		5,000,000.000	Local	99.710000	4,985,500.00	99.710000	4,985,500.00	0.00	1.31
			Base	99.710000	4,985,500.00	99.710000	4,985,500.00	0.00	1.31
15963UUA2	CHARIOT FNDG LLC					2.570000	10 Jul 2019		
		5,000,000.000	Local	99.500278	4,975,013.89	99.500278	4,975,013.89	0.00	1.31
			Base	99.500278	4,975,013.89	99.500278	4,975,013.89	0.00	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BTR0	COCA-COLA COMPANY					2.770000	25 Jun 2019		
		5,000,000.000	Local	99.576806	4,978,840.28	99.576806	4,978,840.28	0.00	1.31
			Base	99.576806	4,978,840.28	99.576806	4,978,840.28	0.00	1.31
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		5,000,000.000	Local	99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	1.32
			Base	99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	1.32
37828XU98	GLENCOVE FDG DAC/LLC					2.640000	09 Jul 2019		
		5,000,000.000	Local	99.494000	4,974,700.00	99.494000	4,974,700.00	0.00	1.31
			Base	99.494000	4,974,700.00	99.494000	4,974,700.00	0.00	1.31
37828XUF4	GLENCOVE FDG DAC/LLC					2.600000	15 Jul 2019		
		5,000,000.000	Local	99.458333	4,972,916.66	99.458333	4,972,916.66	0.00	1.31
			Base	99.458333	4,972,916.66	99.458333	4,972,916.66	0.00	1.31
40588MS99	HALKIN FINANCE LLC USC					2.840000	09 May 2019		
		5,000,000.000	Local	99.936889	4,996,844.44	99.936889	4,996,844.44	0.00	1.32
			Base	99.936889	4,996,844.44	99.936889	4,996,844.44	0.00	1.32
45779QSF4	INSTITUTIONAL SECURED					2.610000	15 May 2019		
		4,570,000.000	Local	99.898500	4,565,361.45	99.898500	4,565,361.45	0.00	1.20
			Base	99.898500	4,565,361.45	99.898500	4,565,361.45	0.00	1.20
62455BSX4	MOUNTCLIFF					2.600000	31 May 2019		
		5,000,000.000	Local	99.783333	4,989,166.67	99.783333	4,989,166.67	0.00	1.32
			Base	99.783333	4,989,166.67	99.783333	4,989,166.67	0.00	1.32
62455BUX1	MOUNTCLIFF					2.620000	31 Jul 2019		
		5,000,000.000	Local	99.337722	4,966,886.11	99.337722	4,966,886.11	0.00	1.31
			Base	99.337722	4,966,886.11	99.337722	4,966,886.11	0.00	1.31
912796QR3	TREASURY BILL 07/19 0.00000					2.332500	18 Jul 2019		
		10,000,000.000	Local	99.494625	9,949,462.50	99.494625	9,949,462.50	0.00	2.62
			Base	99.494625	9,949,462.50	99.494625	9,949,462.50	0.00	2.62
912796QV4	TREASURY BILL 08/19 0.00000					2.346500	15 Aug 2019		
		5,000,000.000	Local	99.309086	4,965,454.30	99.309086	4,965,454.30	0.00	1.31
			Base	99.309086	4,965,454.30	99.309086	4,965,454.30	0.00	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RT8	TREASURY BILL 01/20 0.00000					2.465000	02 Jan 2020		
		Local	10,000,000.000	98.315583	9,831,558.33	98.315583	9,831,558.33	0.00	2.59
		Base		98.315583	9,831,558.33	98.315583	9,831,558.33	0.00	2.59
912796RV3	TREASURY BILL 06/19 0.00000					2.410000	27 Jun 2019		
		Local	5,000,000.000	99.618417	4,980,920.83	99.618417	4,980,920.83	0.00	1.31
		Base		99.618417	4,980,920.83	99.618417	4,980,920.83	0.00	1.31
92646LS19	VICTORY RECEIVABLES					2.510000	01 May 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.32
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.32
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		Local	16,016,267.190	100.000000	16,016,267.19	100.000000	16,016,267.19	0.00	4.22
		Base		100.000000	16,016,267.19	100.000000	16,016,267.19	0.00	4.22
US DOLLAR Total									
		Local	115,586,267.190		115,101,148.39		115,101,148.39	0.00	30.35
		Base			115,101,148.39		115,101,148.39	0.00	30.35
CASH EQUIVALENT Total									
		Base	115,586,267.190		115,101,148.39		115,101,148.39	0.00	30.35

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.53
		Base		100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.53
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	2,000,000.000	99.976076	1,999,521.51	99.234567	1,984,691.34	-14,830.17	0.52
		Base		99.976076	1,999,521.51	99.234567	1,984,691.34	-14,830.17	0.52
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
		Local	1,000,000.000	99.844160	998,441.60	101.182119	1,011,821.19	13,379.59	0.27
		Base		99.844160	998,441.60	101.182119	1,011,821.19	13,379.59	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
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.495840	21 Oct 2019		
		Local	323,446.990	100.000000	323,446.99	99.992550	323,422.89	-24.10	0.09
	Original Face:	Base	2,000,000.000	100.000000	323,446.99	99.992550	323,422.89	-24.10	0.09
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,500,000.000	99.993269	2,499,831.72	100.187720	2,504,693.00	4,861.28	0.66
	Original Face:	Base	2,500,000.000	99.993269	2,499,831.72	100.187720	2,504,693.00	4,861.28	0.66
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		Local	2,500,000.000	100.000000	2,500,000.00	97.968000	2,449,200.00	-50,800.00	0.65
		Base		100.000000	2,500,000.00	97.968000	2,449,200.00	-50,800.00	0.65
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.094221	4,904,711.05	-95,288.95	1.29
		Base		100.000000	5,000,000.00	98.094221	4,904,711.05	-95,288.95	1.29
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.206454	4,910,322.70	-89,677.30	1.29
		Base		100.000000	5,000,000.00	98.206454	4,910,322.70	-89,677.30	1.29
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.192106	5,009,605.30	9,605.30	1.32
		Base		100.000000	5,000,000.00	100.192106	5,009,605.30	9,605.30	1.32
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.142630	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.442080	3,013,262.40	13,262.40	0.79
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.442080	3,013,262.40	13,262.40	0.79
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.872630	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.347330	5,017,366.50	17,366.50	1.32
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.347330	5,017,366.50	17,366.50	1.32
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.557630	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.029012	5,001,450.60	1,450.60	1.32
		Base		100.000000	5,000,000.00	100.029012	5,001,450.60	1,450.60	1.32
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.825130	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.168757	5,008,437.85	8,437.85	1.32
		Base		100.000000	5,000,000.00	100.168757	5,008,437.85	8,437.85	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
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.972630	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.146660	5,007,333.00	7,333.00	1.32
		Base		100.000000	5,000,000.00	100.146660	5,007,333.00	7,333.00	1.32
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	3,000,000.000	99.947498	2,998,424.95	99.164000	2,974,920.00	-23,504.95	0.78
		Base		99.947498	2,998,424.95	99.164000	2,974,920.00	-23,504.95	0.78
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.897000	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.337456	5,016,872.80	16,872.80	1.32
		Base		100.000000	5,000,000.00	100.337456	5,016,872.80	16,872.80	1.32
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					3.072630	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.343640	4,013,745.60	13,745.60	1.06
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.343640	4,013,745.60	13,745.60	1.06
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	99.433565	1,491,503.48	-8,496.52	0.39
		Base		100.000000	1,500,000.00	99.433565	1,491,503.48	-8,496.52	0.39
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,212,290.100	101.324436	2,241,590.46	96.421677	2,133,127.21	-108,463.25	0.56
Original Face:		Base	5,000,000.000	101.324436	2,241,590.46	96.421677	2,133,127.21	-108,463.25	0.56
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,853,583.700	103.006705	4,999,516.66	103.284360	5,012,992.86	13,476.20	1.32
Original Face:		Base	5,000,000.000	103.006705	4,999,516.66	103.284360	5,012,992.86	13,476.20	1.32
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.000000	01 Oct 2019		
		Local	7,183.750	100.039116	7,186.56	101.466030	7,289.07	102.51	0.00
Original Face:		Base	2,500,000.000	100.039116	7,186.56	101.466030	7,289.07	102.51	0.00
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.803500	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.133744	5,006,687.20	6,687.20	1.32
		Base		100.000000	5,000,000.00	100.133744	5,006,687.20	6,687.20	1.32
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.433685	4,971,684.25	-28,315.75	1.31
		Base		100.000000	5,000,000.00	99.433685	4,971,684.25	-28,315.75	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,657,043.240	102.694963	1,701,699.95	99.849500	1,654,549.39	-47,150.56	0.44
Original Face:		Base	5,100,000.000	102.694963	1,701,699.95	99.849500	1,654,549.39	-47,150.56	0.44
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.985484	25 Jun 2022		
		Local	2,016,717.230	100.000000	2,016,717.23	99.907000	2,014,841.68	-1,875.55	0.53
Original Face:		Base	3,000,000.000	100.000000	2,016,717.23	99.907000	2,014,841.68	-1,875.55	0.53
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	2,004,208.430	100.404103	2,012,307.49	98.800530	1,980,168.55	-32,138.94	0.52
Original Face:		Base	7,000,000.000	100.404103	2,012,307.49	98.800530	1,980,168.55	-32,138.94	0.52
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	1,296,867.400	100.216633	1,299,676.84	99.348780	1,288,421.94	-11,254.90	0.34
Original Face:		Base	5,000,000.000	100.216633	1,299,676.84	99.348780	1,288,421.94	-11,254.90	0.34
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.000000	25 Jun 2043		
		Local	2,058,219.630	99.397669	2,045,822.33	105.225510	2,165,772.10	119,949.77	0.57
Original Face:		Base	9,000,000.000	99.397669	2,045,822.33	105.225510	2,165,772.10	119,949.77	0.57
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	1,039,025.570	102.226004	1,062,154.32	101.492170	1,054,529.60	-7,624.72	0.28
Original Face:		Base	1,445,000.000	102.226004	1,062,154.32	101.492170	1,054,529.60	-7,624.72	0.28
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	1,860,683.420	98.666107	1,835,863.89	99.415140	1,849,801.03	13,937.14	0.49
Original Face:		Base	2,025,000.000	98.666107	1,835,863.89	99.415140	1,849,801.03	13,937.14	0.49
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,500,438.600	98.657777	4,440,032.70	100.658480	4,530,073.09	90,040.39	1.19
Original Face:		Base	5,000,000.000	98.657777	4,440,032.70	100.658480	4,530,073.09	90,040.39	1.19
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,691,120.100	101.862959	4,778,513.76	102.544060	4,810,465.01	31,951.25	1.27
Original Face:		Base	5,000,000.000	101.862959	4,778,513.76	102.544060	4,810,465.01	31,951.25	1.27
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,980,721.040	99.859388	2,976,529.79	98.642150	2,940,247.32	-36,282.47	0.78
Original Face:		Base	3,000,000.000	99.859388	2,976,529.79	98.642150	2,940,247.32	-36,282.47	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	597,340.750	98.546439	588,658.04	99.741660	595,797.58	7,139.54	0.16
	Original Face:	Base	5,000,000.000	98.546439	588,658.04	99.741660	595,797.58	7,139.54	0.16
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	3,276,763.600	101.449127	3,324,248.07	99.036810	3,245,202.14	-79,045.93	0.86
	Original Face:	Base	40,000,000.000	101.449127	3,324,248.07	99.036810	3,245,202.14	-79,045.93	0.86
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	794,406.750	98.168992	779,861.10	97.701860	776,150.17	-3,710.93	0.20
	Original Face:	Base	5,000,000.000	98.168992	779,861.10	97.701860	776,150.17	-3,710.93	0.20
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	112,282.680	100.285663	112,603.43	99.813560	112,073.34	-530.09	0.03
	Original Face:	Base	4,000,000.000	100.285663	112,603.43	99.813560	112,073.34	-530.09	0.03
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.000000	15 Sep 2025		
		Local	16,862.850	101.592910	17,131.46	100.000750	16,862.98	-268.48	0.00
	Original Face:	Base	3,000,000.000	101.592910	17,131.46	100.000750	16,862.98	-268.48	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	591,673.020	102.113764	604,179.59	102.919270	608,945.55	4,765.96	0.16
	Original Face:	Base	2,000,000.000	102.113764	604,179.59	102.919270	608,945.55	4,765.96	0.16
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	223,647.660	102.029831	228,187.33	100.658180	225,119.66	-3,067.67	0.06
	Original Face:	Base	3,000,000.000	102.029831	228,187.33	100.658180	225,119.66	-3,067.67	0.06
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	2,096,280.930	101.973473	2,137,650.46	101.354740	2,124,680.09	-12,970.37	0.56
	Original Face:	Base	4,750,000.000	101.973473	2,137,650.46	101.354740	2,124,680.09	-12,970.37	0.56
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	432,751.860	99.376042	430,051.67	100.041540	432,931.63	2,879.96	0.11
	Original Face:	Base	2,000,000.000	99.376042	430,051.67	100.041540	432,931.63	2,879.96	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,000,000.000	103.320616	2,066,412.32	103.864690	2,077,293.80	10,881.48	0.55
	Original Face:	Base	2,000,000.000	103.320616	2,066,412.32	103.864690	2,077,293.80	10,881.48	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
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.230499	505,106.55	101.513780	511,573.58	6,467.03	0.13
Original Face:		Base	2,000,000.000	100.230499	505,106.55	101.513780	511,573.58	6,467.03	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,772,820.600	103.119066	1,828,116.05	102.217980	1,812,141.41	-15,974.64	0.48
Original Face:		Base	5,000,000.000	103.119066	1,828,116.05	102.217980	1,812,141.41	-15,974.64	0.48
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
		Local	4,440,375.560	101.972197	4,527,948.52	100.877090	4,479,321.65	-48,626.87	1.18
Original Face:		Base	5,705,000.000	101.972197	4,527,948.52	100.877090	4,479,321.65	-48,626.87	1.18
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	5,024,797.030	98.613856	4,955,146.13	100.228830	5,036,295.27	81,149.14	1.33
Original Face:		Base	5,500,000.000	98.613856	4,955,146.13	100.228830	5,036,295.27	81,149.14	1.33
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,729,113.550	102.979927	4,870,037.70	104.372720	4,935,904.44	65,866.74	1.30
Original Face:		Base	5,000,000.000	102.979927	4,870,037.70	104.372720	4,935,904.44	65,866.74	1.30
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,823,786.100	104.904338	5,060,360.87	106.729890	5,148,421.60	88,060.73	1.36
Original Face:		Base	5,000,000.000	104.904338	5,060,360.87	106.729890	5,148,421.60	88,060.73	1.36
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	116,176.440	101.565154	117,994.78	100.902446	117,224.87	-769.91	0.03
Original Face:		Base	500,000.000	101.565154	117,994.78	100.902446	117,224.87	-769.91	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,296,540.500	100.635838	3,317,501.16	99.333833	3,274,580.04	-42,921.12	0.86
Original Face:		Base	5,000,000.000	100.635838	3,317,501.16	99.333833	3,274,580.04	-42,921.12	0.86
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,569,565.720	104.878653	3,743,712.45	104.107407	3,716,182.31	-27,530.14	0.98
Original Face:		Base	7,000,000.000	104.878653	3,743,712.45	104.107407	3,716,182.31	-27,530.14	0.98
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
		Local	25,318.100	101.735557	25,757.51	100.330490	25,401.77	-355.74	0.01
Original Face:		Base	10,000,000.000	101.735557	25,757.51	100.330490	25,401.77	-355.74	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
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,885,846.840	102.687466	5,017,152.33	104.859700	5,123,284.34	106,132.01	1.35
Original Face:		Base	7,000,000.000	102.687466	5,017,152.33	104.859700	5,123,284.34	106,132.01	1.35
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
		Local	3,238.500	100.161186	3,243.72	100.080710	3,241.11	-2.61	0.00
Original Face:		Base	3,000,000.000	100.161186	3,243.72	100.080710	3,241.11	-2.61	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	355,746.000	99.187392	352,855.18	100.136450	356,231.42	3,376.24	0.09
Original Face:		Base	3,000,000.000	99.187392	352,855.18	100.136450	356,231.42	3,376.24	0.09
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.000000	25 Oct 2038		
		Local	179,243.740	98.190135	175,999.67	99.776880	178,843.81	2,844.14	0.05
Original Face:		Base	4,867,385.000	98.190135	175,999.67	99.776880	178,843.81	2,844.14	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	260,754.900	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.07
Original Face:		Base	5,000,000.000	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	2,848.080	100.058636	2,849.75	101.934434	2,903.17	53.42	0.00
Original Face:		Base	3,000,000.000	100.058636	2,849.75	101.934434	2,903.17	53.42	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	2,785,095.040	102.571452	2,856,712.43	102.401405	2,851,976.45	-4,735.98	0.75
Original Face:		Base	7,000,000.000	102.571452	2,856,712.43	102.401405	2,851,976.45	-4,735.98	0.75
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.023003	4,851,150.14	98.685370	4,934,268.50	83,118.36	1.30
Original Face:		Base	5,000,000.000	97.023003	4,851,150.14	98.685370	4,934,268.50	83,118.36	1.30
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.390000	15 Jul 2020		
		Local	134,821.540	99.953242	134,758.50	99.942620	134,744.18	-14.32	0.04
Original Face:		Base	7,450,000.000	99.953242	134,758.50	99.942620	134,744.18	-14.32	0.04
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	19,522.090	100.563567	19,632.11	102.865693	20,081.53	449.42	0.01
Original Face:		Base	1,808,277.000	100.563567	19,632.11	102.865693	20,081.53	449.42	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
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.687380	20 Apr 2020		
		Local	2,502,839.750	100.000000	2,502,839.75	100.005720	2,502,982.91	143.16	0.66
Original Face:		Base	5,000,000.000	100.000000	2,502,839.75	100.005720	2,502,982.91	143.16	0.66
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.483750	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.718455	4,935,922.75	-64,077.25	1.30
		Base		100.000000	5,000,000.00	98.718455	4,935,922.75	-64,077.25	1.30
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	5,000,000.000	99.987443	4,999,372.14	98.662428	4,933,121.40	-66,250.74	1.30
		Base		99.987443	4,999,372.14	98.662428	4,933,121.40	-66,250.74	1.30
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	761,905.320	99.966384	761,649.20	100.268530	763,951.26	2,302.06	0.20
Original Face:		Base	5,000,000.000	99.966384	761,649.20	100.268530	763,951.26	2,302.06	0.20
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	440,835.660	99.818213	440,034.28	99.017050	436,502.47	-3,531.81	0.12
Original Face:		Base	3,000,000.000	99.818213	440,034.28	99.017050	436,502.47	-3,531.81	0.12
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	509,534.190	96.144398	489,888.58	95.590700	487,067.30	-2,821.28	0.13
Original Face:		Base	675,000.000	96.144398	489,888.58	95.590700	487,067.30	-2,821.28	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
		Local	887,059.950	101.787975	902,920.36	98.875290	877,083.10	-25,837.26	0.23
Original Face:		Base	2,289,667.000	101.787975	902,920.36	98.875290	877,083.10	-25,837.26	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	2,136,056.350	100.853943	2,154,297.05	101.481180	2,167,695.19	13,398.14	0.57
Original Face:		Base	5,000,000.000	100.853943	2,154,297.05	101.481180	2,167,695.19	13,398.14	0.57
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	1,515,999.780	95.895672	1,453,778.17	95.083700	1,441,468.68	-12,309.49	0.38
Original Face:		Base	1,600,000.000	95.895672	1,453,778.17	95.083700	1,441,468.68	-12,309.49	0.38
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,953,325.360	100.904034	6,007,145.47	102.994020	6,131,569.11	124,423.64	1.62
Original Face:		Base	6,180,040.000	100.904034	6,007,145.47	102.994020	6,131,569.11	124,423.64	1.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.800000	17 May 2019		
		Local	3,000,000.000	99.999445	2,999,983.35	99.967342	2,999,020.26	-963.09	0.79
		Base		99.999445	2,999,983.35	99.967342	2,999,020.26	-963.09	0.79
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.570217	995,702.17	99.286475	992,864.75	-2,837.42	0.26
		Base		99.570217	995,702.17	99.286475	992,864.75	-2,837.42	0.26
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.246750	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.547083	4,927,354.15	-72,645.85	1.30
		Base		100.000000	5,000,000.00	98.547083	4,927,354.15	-72,645.85	1.30
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	357,966.080	99.992899	357,940.66	99.786080	357,200.32	-740.34	0.09
	Original Face:	Base	2,000,000.000	99.992899	357,940.66	99.786080	357,200.32	-740.34	0.09
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	2,819,648.280	99.994588	2,819,495.67	99.869430	2,815,966.67	-3,529.00	0.74
	Original Face:	Base	4,000,000.000	99.994588	2,819,495.67	99.869430	2,815,966.67	-3,529.00	0.74
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.950000	27 Feb 2020		
		Local	3,000,000.000	99.950356	2,998,510.68	99.425195	2,982,755.85	-15,754.83	0.79
		Base		99.950356	2,998,510.68	99.425195	2,982,755.85	-15,754.83	0.79
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.783799	1,955,675.98	-44,324.02	0.52
		Base		100.000000	2,000,000.00	97.783799	1,955,675.98	-44,324.02	0.52
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.088000	13 Feb 2020		
		Local	2,750,000.000	99.706521	2,741,929.34	99.961272	2,748,934.98	7,005.64	0.72
		Base		99.706521	2,741,929.34	99.961272	2,748,934.98	7,005.64	0.72
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.905899	2,497,647.48	99.915666	2,497,891.65	244.17	0.66
		Base		99.905899	2,497,647.48	99.915666	2,497,891.65	244.17	0.66
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					3.221130	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.738401	2,518,460.03	18,460.03	0.66
		Base		100.000000	2,500,000.00	100.738401	2,518,460.03	18,460.03	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
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	10,000,000.000	100.460477	10,046,047.66	100.796875	10,079,687.50	33,639.84	2.66
		Base		100.460477	10,046,047.66	100.796875	10,079,687.50	33,639.84	2.66
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.699781	5,034,989.07	100.972656	5,048,632.80	13,643.73	1.33
		Base		100.699781	5,034,989.07	100.972656	5,048,632.80	13,643.73	1.33
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	7,500,000.000	99.978195	7,498,364.66	100.308594	7,523,144.55	24,779.89	1.98
		Base		99.978195	7,498,364.66	100.308594	7,523,144.55	24,779.89	1.98
912828D80	US TREASURY N/B 08/19 1.625					1.625000	31 Aug 2019		
		Local	5,000,000.000	99.739553	4,986,977.65	99.707031	4,985,351.55	-1,626.10	1.31
		Base		99.739553	4,986,977.65	99.707031	4,985,351.55	-1,626.10	1.31
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	5,000,000.000	100.461319	5,023,065.93	100.480469	5,024,023.45	957.52	1.32
		Base		100.461319	5,023,065.93	100.480469	5,024,023.45	957.52	1.32
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	5,000,000.000	100.774362	5,038,718.11	100.910156	5,045,507.80	6,789.69	1.33
		Base		100.774362	5,038,718.11	100.910156	5,045,507.80	6,789.69	1.33
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	1.32
		Base		100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	1.32
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		Local	5,000,000.000	99.870665	4,993,533.25	99.861616	4,993,080.80	-452.45	1.32
		Base		99.870665	4,993,533.25	99.861616	4,993,080.80	-452.45	1.32
912828WW6	US TREASURY N/B 07/19 1.625					1.625000	31 Jul 2019		
		Local	5,000,000.000	99.798435	4,989,921.76	99.796875	4,989,843.75	-78.01	1.32
		Base		99.798435	4,989,921.76	99.796875	4,989,843.75	-78.01	1.32
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.980593	2,499,514.83	100.887680	2,522,192.00	22,677.17	0.66
Original Face:		Base	2,500,000.000	99.980593	2,499,514.83	100.887680	2,522,192.00	22,677.17	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					3.627000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.80
		Base		100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.80
US DOLLAR Total									
		Local	262,708,285.310		263,922,974.01		263,943,610.35	20,636.34	69.59
	Original Face:	Base	280,395,369.000		263,922,974.01		263,943,610.35	20,636.34	69.59
FIXED INCOME Total									
		Base	262,708,285.310		263,922,974.01		263,943,610.35	20,636.34	69.59
	Original Face:		280,395,369.000						

& 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								
		378,529,480.850	Base	379,259,050.75		379,279,687.09	20,636.34	100.00
Original Face:		280,395,369.000						

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,203.870	Local	1.000000	1,203.87	1.000000	1,203.87	0.00	100.00
			Base	1.000000	1,203.87	1.000000	1,203.87	0.00	100.00
US DOLLAR Total									
		1,203.870	Local		1,203.87		1,203.87	0.00	100.00
			Base		1,203.87		1,203.87	0.00	100.00
CASH Total									
		1,203.870	Base		1,203.87		1,203.87	0.00	100.00

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

Books Closed

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		1,203.870	Base	1,203.87		1,203.87	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	374,011.260	1.000000	374,011.26	1.000000	374,011.26	0.00	0.11
		Base		1.000000	374,011.26	1.000000	374,011.26	0.00	0.11
US DOLLAR Total									
		Local	374,011.260		374,011.26		374,011.26	0.00	0.11
		Base			374,011.26		374,011.26	0.00	0.11
CASH Total									
		Base	374,011.260		374,011.26		374,011.26	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		Local	5,000,000.000	99.566222	4,978,311.11	99.566222	4,978,311.11	0.00	1.50
		Base		99.566222	4,978,311.11	99.566222	4,978,311.11	0.00	1.50
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		Local	3,000,000.000	99.496389	2,984,891.67	99.496389	2,984,891.67	0.00	0.90
		Base		99.496389	2,984,891.67	99.496389	2,984,891.67	0.00	0.90
09702MTA1	BOEING CO.					2.610000	10 Jun 2019		
		Local	5,000,000.000	99.710000	4,985,500.00	99.710000	4,985,500.00	0.00	1.50
		Base		99.710000	4,985,500.00	99.710000	4,985,500.00	0.00	1.50
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	1.51
		Base		99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	1.51
37828XU98	GLENCOVE FDG DAC/LLC					2.640000	09 Jul 2019		
		Local	5,000,000.000	99.494000	4,974,700.00	99.494000	4,974,700.00	0.00	1.50
		Base		99.494000	4,974,700.00	99.494000	4,974,700.00	0.00	1.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MSL2	HALKIN FINANCE LLC USC					2.760000	20 May 2019		
		5,000,000.000	Local	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	1.50
			Base	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	1.50
45779QSM9	INSTITUTIONAL SECURED					2.840000	21 May 2019		
		5,000,000.000	Local	99.842222	4,992,111.11	99.842222	4,992,111.11	0.00	1.50
			Base	99.842222	4,992,111.11	99.842222	4,992,111.11	0.00	1.50
62455BSX4	MOUNTCLIFF					2.600000	31 May 2019		
		5,000,000.000	Local	99.783333	4,989,166.67	99.783333	4,989,166.67	0.00	1.50
			Base	99.783333	4,989,166.67	99.783333	4,989,166.67	0.00	1.50
88602UVN7	THUNDER BAY FNDNG LLC					2.550000	22 Aug 2019		
		1,500,000.000	Local	99.199583	1,487,993.75	99.199583	1,487,993.75	0.00	0.45
			Base	99.199583	1,487,993.75	99.199583	1,487,993.75	0.00	0.45
912796QR3	TREASURY BILL 07/19 0.00000					2.330000	18 Jul 2019		
		5,000,000.000	Local	99.495167	4,974,758.33	99.495167	4,974,758.33	0.00	1.50
			Base	99.495167	4,974,758.33	99.495167	4,974,758.33	0.00	1.50
92646LS19	VICTORY RECEIVABLES					2.510000	01 May 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		14,010,844.800	Local	100.000000	14,010,844.80	100.000000	14,010,844.80	0.00	4.22
			Base	100.000000	14,010,844.80	100.000000	14,010,844.80	0.00	4.22
96327SS11	WHEELS INC					2.550000	01 May 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
US DOLLAR Total									
		68,510,844.800	Local		68,370,119.30		68,370,119.30	0.00	20.59
			Base		68,370,119.30		68,370,119.30	0.00	20.59
CASH EQUIVALENT Total									
		68,510,844.800	Base		68,370,119.30		68,370,119.30	0.00	20.59

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.60
		Base		100.827816	2,016,556.32	100.060202	2,001,204.04	-15,352.28	0.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	3,000,000.000	99.976075	2,999,282.26	99.234567	2,977,037.01	-22,245.25	0.90
		Base		99.976075	2,999,282.26	99.234567	2,977,037.01	-22,245.25	0.90
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					3.045130	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.177002	5,008,850.10	8,850.10	1.51
		Base		100.000000	5,000,000.00	100.177002	5,008,850.10	8,850.10	1.51
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.949638	4,997,481.91	100.895257	5,044,762.85	47,280.94	1.52
		Base		99.949638	4,997,481.91	100.895257	5,044,762.85	47,280.94	1.52
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.495840	21 Oct 2019		
		Local	1,617,234.950	100.000000	1,617,234.95	99.992550	1,617,114.47	-120.48	0.49
	Original Face:	Base	10,000,000.000	100.000000	1,617,234.95	99.992550	1,617,114.47	-120.48	0.49
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	3,000,000.000	99.993269	2,999,798.06	100.187720	3,005,631.60	5,833.54	0.90
	Original Face:	Base	3,000,000.000	99.993269	2,999,798.06	100.187720	3,005,631.60	5,833.54	0.90
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		Local	2,500,000.000	100.000000	2,500,000.00	97.968000	2,449,200.00	-50,800.00	0.74
		Base		100.000000	2,500,000.00	97.968000	2,449,200.00	-50,800.00	0.74
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.912872	4,995,643.58	102.538645	5,126,932.25	131,288.67	1.54
		Base		99.912872	4,995,643.58	102.538645	5,126,932.25	131,288.67	1.54
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.206454	4,910,322.70	-89,677.30	1.48
		Base		100.000000	5,000,000.00	98.206454	4,910,322.70	-89,677.30	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.192106	5,009,605.30	9,605.30	1.51
		Base		100.000000	5,000,000.00	100.192106	5,009,605.30	9,605.30	1.51
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.922652	2,997,679.55	99.548845	2,986,465.35	-11,214.20	0.90
		Base		99.922652	2,997,679.55	99.548845	2,986,465.35	-11,214.20	0.90
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.142630	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.442080	3,013,262.40	13,262.40	0.91
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.442080	3,013,262.40	13,262.40	0.91
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.872630	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.347330	5,017,366.50	17,366.50	1.51
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.347330	5,017,366.50	17,366.50	1.51
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.557630	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.029012	5,001,450.60	1,450.60	1.51
		Base		100.000000	5,000,000.00	100.029012	5,001,450.60	1,450.60	1.51
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.991022	4,999,551.12	98.795420	4,939,771.00	-59,780.12	1.49
Original Face:		Base	5,000,000.000	99.991022	4,999,551.12	98.795420	4,939,771.00	-59,780.12	1.49
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.825130	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.168757	5,008,437.85	8,437.85	1.51
		Base		100.000000	5,000,000.00	100.168757	5,008,437.85	8,437.85	1.51
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.972630	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.146660	5,007,333.00	7,333.00	1.51
		Base		100.000000	5,000,000.00	100.146660	5,007,333.00	7,333.00	1.51
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.897000	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.337456	5,016,872.80	16,872.80	1.51
		Base		100.000000	5,000,000.00	100.337456	5,016,872.80	16,872.80	1.51
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					3.072630	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.343640	4,741,236.99	16,236.99	1.43
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.343640	4,741,236.99	16,236.99	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
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	99.433565	1,491,503.48	-8,496.52	0.45
		Base		100.000000	1,500,000.00	99.433565	1,491,503.48	-8,496.52	0.45
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.822630	15 May 2036		
		Local	371,489.760	99.921955	371,199.83	100.226585	372,331.50	1,131.67	0.11
Original Face:		Base	16,000,000.000	99.921955	371,199.83	100.226585	372,331.50	1,131.67	0.11
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,212,290.100	101.324436	2,241,590.46	96.421677	2,133,127.21	-108,463.25	0.64
Original Face:		Base	5,000,000.000	101.324436	2,241,590.46	96.421677	2,133,127.21	-108,463.25	0.64
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,440,738.800	104.732276	4,650,886.83	99.342537	4,411,542.59	-239,344.24	1.33
Original Face:		Base	10,000,000.000	104.732276	4,650,886.83	99.342537	4,411,542.59	-239,344.24	1.33
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	113.532983	2,838,324.57	117.997113	2,949,927.83	111,603.26	0.89
		Base		113.532983	2,838,324.57	117.997113	2,949,927.83	111,603.26	0.89
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	112.849840	2,821,246.00	117.856803	2,946,420.08	125,174.08	0.89
		Base		112.849840	2,821,246.00	117.856803	2,946,420.08	125,174.08	0.89
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.433685	4,971,684.25	-28,315.75	1.50
		Base		100.000000	5,000,000.00	99.433685	4,971,684.25	-28,315.75	1.50
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.985484	25 Jun 2022		
		Local	2,016,717.230	100.000000	2,016,717.23	99.907000	2,014,841.68	-1,875.55	0.61
Original Face:		Base	3,000,000.000	100.000000	2,016,717.23	99.907000	2,014,841.68	-1,875.55	0.61
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	5,000,000.000	101.101986	5,055,099.30	101.053440	5,052,672.00	-2,427.30	1.52
Original Face:		Base	5,000,000.000	101.101986	5,055,099.30	101.053440	5,052,672.00	-2,427.30	1.52
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,980,168.690	100.428858	1,988,660.80	99.332670	1,966,954.43	-21,706.37	0.59
Original Face:		Base	2,000,000.000	100.428858	1,988,660.80	99.332670	1,966,954.43	-21,706.37	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
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,691,120.100	101.862959	4,778,513.76	102.544060	4,810,465.01	31,951.25	1.45
Original Face:		Base	5,000,000.000	101.862959	4,778,513.76	102.544060	4,810,465.01	31,951.25	1.45
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,987,147.360	99.859388	1,984,353.19	98.642150	1,960,164.88	-24,188.31	0.59
Original Face:		Base	2,000,000.000	99.859388	1,984,353.19	98.642150	1,960,164.88	-24,188.31	0.59
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	1,126,650.200	100.774875	1,135,380.33	98.641680	1,111,346.69	-24,033.64	0.33
Original Face:		Base	5,000,000.000	100.774875	1,135,380.33	98.641680	1,111,346.69	-24,033.64	0.33
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,908,910.800	101.737702	4,994,213.05	100.775040	4,946,956.82	-47,256.23	1.49
Original Face:		Base	5,000,000.000	101.737702	4,994,213.05	100.775040	4,946,956.82	-47,256.23	1.49
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	3,000,000.000	103.323650	3,099,709.49	103.864690	3,115,940.70	16,231.21	0.94
Original Face:		Base	3,000,000.000	103.323650	3,099,709.49	103.864690	3,115,940.70	16,231.21	0.94
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.371561	4,120,941.97	102.284840	4,158,068.46	37,126.49	1.25
Original Face:		Base	5,565,000.000	101.371561	4,120,941.97	102.284840	4,158,068.46	37,126.49	1.25
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.821480	4,755,617.32	102.207510	4,593,205.50	-162,411.82	1.38
Original Face:		Base	4,494,000.000	105.821480	4,755,617.32	102.207510	4,593,205.50	-162,411.82	1.38
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.230499	505,106.55	101.513780	511,573.58	6,467.03	0.15
Original Face:		Base	2,000,000.000	100.230499	505,106.55	101.513780	511,573.58	6,467.03	0.15
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	1,038,723.600	100.382825	1,042,700.09	97.881580	1,016,719.07	-25,981.02	0.31
Original Face:		Base	5,000,000.000	100.382825	1,042,700.09	97.881580	1,016,719.07	-25,981.02	0.31
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	2,300,168.640	100.386788	2,309,065.42	96.884760	2,228,512.87	-80,552.55	0.67
Original Face:		Base	14,878,168.000	100.386788	2,309,065.42	96.884760	2,228,512.87	-80,552.55	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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.080186	4,954,009.30	97.969170	4,898,458.50	-55,550.80	1.47
Original Face:		Base	5,000,000.000	99.080186	4,954,009.30	97.969170	4,898,458.50	-55,550.80	1.47
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,338,378.100	99.614699	1,333,221.32	98.807160	1,322,413.39	-10,807.93	0.40
Original Face:		Base	5,000,000.000	99.614699	1,333,221.32	98.807160	1,322,413.39	-10,807.93	0.40
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,772,820.600	103.119066	1,828,116.05	102.217980	1,812,141.41	-15,974.64	0.55
Original Face:		Base	5,000,000.000	103.119066	1,828,116.05	102.217980	1,812,141.41	-15,974.64	0.55
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
		Local	4,493,005.100	102.211981	4,592,389.54	102.562390	4,608,133.41	15,743.87	1.39
Original Face:		Base	5,000,000.000	102.211981	4,592,389.54	102.562390	4,608,133.41	15,743.87	1.39
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	4,489,279.850	102.103478	4,583,710.87	101.874450	4,573,429.16	-10,281.71	1.38
Original Face:		Base	5,000,000.000	102.103478	4,583,710.87	101.874450	4,573,429.16	-10,281.71	1.38
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		Local	1,906,973.750	101.259074	1,930,983.97	99.767920	1,902,548.05	-28,435.92	0.57
Original Face:		Base	5,000,000.000	101.259074	1,930,983.97	99.767920	1,902,548.05	-28,435.92	0.57
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		Local	1,906,973.750	103.044656	1,965,034.55	100.455130	1,915,652.96	-49,381.59	0.58
Original Face:		Base	5,000,000.000	103.044656	1,965,034.55	100.455130	1,915,652.96	-49,381.59	0.58
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	2,326,381.800	103.732245	2,413,208.08	101.695956	2,365,836.21	-47,371.87	0.71
Original Face:		Base	5,000,000.000	103.732245	2,413,208.08	101.695956	2,365,836.21	-47,371.87	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,296,540.500	100.635838	3,317,501.16	99.333833	3,274,580.04	-42,921.12	0.99
Original Face:		Base	5,000,000.000	100.635838	3,317,501.16	99.333833	3,274,580.04	-42,921.12	0.99
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.210000	01 May 2021		
		Local	1,632,200.990	100.580088	1,641,669.20	99.238773	1,619,776.24	-21,892.96	0.49
Original Face:		Base	1,800,000.000	100.580088	1,641,669.20	99.238773	1,619,776.24	-21,892.96	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	337,917.900	106.020232	358,261.34	110.244340	372,535.36	14,274.02	0.11
Original Face:		Base	10,000,000.000	106.020232	358,261.34	110.244340	372,535.36	14,274.02	0.11
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.750000	25 Mar 2026		
		Local	46.100	100.281996	46.23	99.825250	46.02	-0.21	0.00
Original Face:		Base	2,500,000.000	100.281996	46.23	99.825250	46.02	-0.21	0.00
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	5,929,749.960	107.284689	6,361,713.82	102.902830	6,101,880.52	-259,833.30	1.84
Original Face:		Base	6,000,000.000	107.284689	6,361,713.82	102.902830	6,101,880.52	-259,833.30	1.84
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	1,399,633.780	105.387476	1,475,038.71	99.802580	1,396,870.62	-78,168.09	0.42
Original Face:		Base	5,568,000.000	105.387476	1,475,038.71	99.802580	1,396,870.62	-78,168.09	0.42
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	260,754.900	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.08
Original Face:		Base	5,000,000.000	105.279122	274,520.47	104.859800	273,427.07	-1,093.40	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.023003	4,851,150.14	98.685370	4,934,268.50	83,118.36	1.49
Original Face:		Base	5,000,000.000	97.023003	4,851,150.14	98.685370	4,934,268.50	83,118.36	1.49
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.687380	20 Apr 2020		
		Local	2,502,839.750	100.000000	2,502,839.75	100.005720	2,502,982.91	143.16	0.75
Original Face:		Base	5,000,000.000	100.000000	2,502,839.75	100.005720	2,502,982.91	143.16	0.75
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.483750	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.718455	4,935,922.75	-64,077.25	1.49
		Base		100.000000	5,000,000.00	98.718455	4,935,922.75	-64,077.25	1.49
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	5,000,000.000	99.987443	4,999,372.14	98.662428	4,933,121.40	-66,250.74	1.49
		Base		99.987443	4,999,372.14	98.662428	4,933,121.40	-66,250.74	1.49
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	2,327,799.800	103.193457	2,402,137.08	99.976840	2,327,260.68	-74,876.40	0.70
Original Face:		Base	5,000,000.000	103.193457	2,402,137.08	99.976840	2,327,260.68	-74,876.40	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,513,374.750	94.297210	3,313,014.37	91.712840	3,222,215.76	-90,798.61	0.97
Original Face:		Base	5,000,000.000	94.297210	3,313,014.37	91.712840	3,222,215.76	-90,798.61	0.97
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	724,855.180	99.932951	724,369.17	100.693820	729,884.37	5,515.20	0.22
Original Face:		Base	1,238,000.000	99.932951	724,369.17	100.693820	729,884.37	5,515.20	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	2,136,056.350	100.853943	2,154,297.05	101.481180	2,167,695.19	13,398.14	0.65
Original Face:		Base	5,000,000.000	100.853943	2,154,297.05	101.481180	2,167,695.19	13,398.14	0.65
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	102.738160	3,082,144.81	103.064546	3,091,936.38	9,791.57	0.93
		Base		102.738160	3,082,144.81	103.064546	3,091,936.38	9,791.57	0.93
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.986637	4,999,331.87	99.675470	4,983,773.50	-15,558.37	1.50
		Base		99.986637	4,999,331.87	99.675470	4,983,773.50	-15,558.37	1.50
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.845529	3,494,593.51	99.497168	3,482,400.88	-12,192.63	1.05
		Base		99.845529	3,494,593.51	99.497168	3,482,400.88	-12,192.63	1.05
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.246750	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.547083	4,927,354.15	-72,645.85	1.48
		Base		100.000000	5,000,000.00	98.547083	4,927,354.15	-72,645.85	1.48
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	2,819,648.280	99.994588	2,819,495.67	99.869430	2,815,966.67	-3,529.00	0.85
Original Face:		Base	4,000,000.000	99.994588	2,819,495.67	99.869430	2,815,966.67	-3,529.00	0.85
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.950539	2,998,516.17	100.794306	3,023,829.18	25,313.01	0.91
		Base		99.950539	2,998,516.17	100.794306	3,023,829.18	25,313.01	0.91
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.804134	2,994,124.02	99.516529	2,985,495.87	-8,628.15	0.90
		Base		99.804134	2,994,124.02	99.516529	2,985,495.87	-8,628.15	0.90

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					3.137630	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.009807	3,000,294.21	294.21	0.90
		Base		100.000000	3,000,000.00	100.009807	3,000,294.21	294.21	0.90
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.783799	1,955,675.98	-44,324.02	0.59
		Base		100.000000	2,000,000.00	97.783799	1,955,675.98	-44,324.02	0.59
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.088000	13 Feb 2020		
		Local	2,000,000.000	99.706522	1,994,130.43	99.961272	1,999,225.44	5,095.01	0.60
		Base		99.706522	1,994,130.43	99.961272	1,999,225.44	5,095.01	0.60
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.958825	3,998,352.98	100.664926	4,026,597.04	28,244.06	1.21
		Base		99.958825	3,998,352.98	100.664926	4,026,597.04	28,244.06	1.21
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.883694	2,497,092.36	99.915666	2,497,891.65	799.29	0.75
		Base		99.883694	2,497,092.36	99.915666	2,497,891.65	799.29	0.75
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					3.221130	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.738401	2,518,460.03	18,460.03	0.76
		Base		100.000000	2,500,000.00	100.738401	2,518,460.03	18,460.03	0.76
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	5,000,000.000	100.251190	5,012,559.48	100.796875	5,039,843.75	27,284.27	1.52
		Base		100.251190	5,012,559.48	100.796875	5,039,843.75	27,284.27	1.52
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.117128	2,502,928.19	100.308594	2,507,714.85	4,786.66	0.76
		Base		100.117128	2,502,928.19	100.308594	2,507,714.85	4,786.66	0.76
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	1.51
		Base		100.106644	5,005,332.18	100.355469	5,017,773.45	12,441.27	1.51
912828TV2	US TREASURY N/B 10/19 1.25					1.250000	31 Oct 2019		
		Local	5,000,000.000	99.285156	4,964,257.81	99.410156	4,970,507.80	6,249.99	1.50
		Base		99.285156	4,964,257.81	99.410156	4,970,507.80	6,249.99	1.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.500000	01 Nov 2021		
		Local	2,100,000.000	101.126292	2,123,652.13	102.393626	2,150,266.15	26,614.02	0.65
		Base		101.126292	2,123,652.13	102.393626	2,150,266.15	26,614.02	0.65
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.980593	2,499,514.83	100.887680	2,522,192.00	22,677.17	0.76
Original Face:		Base	2,500,000.000	99.980593	2,499,514.83	100.887680	2,522,192.00	22,677.17	0.76
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.91
		Base		100.000000	3,000,000.00	100.818813	3,024,564.39	24,564.39	0.91
US DOLLAR Total									
		Local	262,194,721.860		264,520,184.69		263,379,659.33	-1,140,525.36	79.30
Original Face:		Base	232,268,168.000		264,520,184.69		263,379,659.33	-1,140,525.36	79.30
FIXED INCOME Total									
		Base	262,194,721.860		264,520,184.69		263,379,659.33	-1,140,525.36	79.30
Original Face:			232,268,168.000						

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

Holdings

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

As of: *April 30, 2019* *View Date:* *May 8, 2019*

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									
		331,079,577.920	Base		333,264,315.25		332,123,789.89	-1,140,525.36	100.00
Original Face:		232,268,168.000							

& 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	2,870,022.960	1.000000	2,870,022.96	1.000000	2,870,022.96	0.00	0.29
		Base		1.000000	2,870,022.96	1.000000	2,870,022.96	0.00	0.29
US DOLLAR Total									
		Local	2,870,022.960		2,870,022.96		2,870,022.96	0.00	0.29
		Base			2,870,022.96		2,870,022.96	0.00	0.29
CASH Total									
		Base	2,870,022.960		2,870,022.96		2,870,022.96	0.00	0.29
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3TL8	ANGLESEA FDG PLC and ANG					2.810000	20 Jun 2019		
		Local	20,000,000.000	99.609722	19,921,944.44	99.609722	19,921,944.44	0.00	1.98
		Base		99.609722	19,921,944.44	99.609722	19,921,944.44	0.00	1.98
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		Local	10,000,000.000	99.566222	9,956,622.23	99.566222	9,956,622.23	0.00	0.99
		Base		99.566222	9,956,622.23	99.566222	9,956,622.23	0.00	0.99
04821UT44	ATLANTIC ASSET SECUR					2.560000	04 Jun 2019		
		Local	8,200,000.000	99.758222	8,180,174.22	99.758222	8,180,174.22	0.00	0.81
		Base		99.758222	8,180,174.22	99.758222	8,180,174.22	0.00	0.81
04821UTE2	ATLANTIC ASSET SECUR					2.570000	14 Jun 2019		
		Local	15,000,000.000	99.685889	14,952,883.33	99.685889	14,952,883.33	0.00	1.49
		Base		99.685889	14,952,883.33	99.685889	14,952,883.33	0.00	1.49
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		Local	7,000,000.000	99.496389	6,964,747.22	99.496389	6,964,747.22	0.00	0.69
		Base		99.496389	6,964,747.22	99.496389	6,964,747.22	0.00	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09702MTA1	BOEING CO.				2.610000	10 Jun 2019		
	23,000,000.000	Local	99.710000	22,933,300.00	99.710000	22,933,300.00	0.00	2.28
		Base	99.710000	22,933,300.00	99.710000	22,933,300.00	0.00	2.28
1247P3TM4	CAFCO LLC				2.560000	21 Jun 2019		
	19,400,000.000	Local	99.637333	19,329,642.66	99.637333	19,329,642.66	0.00	1.92
		Base	99.637333	19,329,642.66	99.637333	19,329,642.66	0.00	1.92
13738KSL2	CAN AST & CAN LTD JT				2.920000	20 May 2019		
	10,000,000.000	Local	99.845889	9,984,588.89	99.845889	9,984,588.89	0.00	0.99
		Base	99.845889	9,984,588.89	99.845889	9,984,588.89	0.00	0.99
13738KT31	CAN AST & CAN LTD JT				2.950000	03 Jun 2019		
	10,000,000.000	Local	99.729583	9,972,958.33	99.729583	9,972,958.33	0.00	0.99
		Base	99.729583	9,972,958.33	99.729583	9,972,958.33	0.00	0.99
13738KTC1	CAN AST & CAN LTD JT				3.000000	12 Jun 2019		
	10,000,000.000	Local	99.650000	9,965,000.00	99.650000	9,965,000.00	0.00	0.99
		Base	99.650000	9,965,000.00	99.650000	9,965,000.00	0.00	0.99
15963UTM8	CHARIOT FNDG LLC				2.550000	21 Jun 2019		
	20,000,000.000	Local	99.638750	19,927,750.00	99.638750	19,927,750.00	0.00	1.98
		Base	99.638750	19,927,750.00	99.638750	19,927,750.00	0.00	1.98
15963UUA2	CHARIOT FNDG LLC				2.570000	10 Jul 2019		
	10,000,000.000	Local	99.500278	9,950,027.78	99.500278	9,950,027.78	0.00	0.99
		Base	99.500278	9,950,027.78	99.500278	9,950,027.78	0.00	0.99
17177MS86	CIESCO LLC				2.610000	08 May 2019		
	20,000,000.000	Local	99.949250	19,989,850.00	99.949250	19,989,850.00	0.00	1.99
		Base	99.949250	19,989,850.00	99.949250	19,989,850.00	0.00	1.99
19121BTR0	COCA-COLA COMPANY				2.770000	25 Jun 2019		
	25,000,000.000	Local	99.576806	24,894,201.39	99.576806	24,894,201.39	0.00	2.47
		Base	99.576806	24,894,201.39	99.576806	24,894,201.39	0.00	2.47
2063C1SU5	CONCORD MIN CPTL CO				2.580000	28 May 2019		
	5,000,000.000	Local	99.806500	4,990,325.00	99.806500	4,990,325.00	0.00	0.50
		Base	99.806500	4,990,325.00	99.806500	4,990,325.00	0.00	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		5,000,000.000	Local	99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	0.50
			Base	99.982504	4,999,125.19	99.982504	4,999,125.19	0.00	0.50
37828XU98	GLENCOVE FDG DAC/LLC					2.590000	09 Jul 2019		
		10,000,000.000	Local	99.503583	9,950,358.34	99.503583	9,950,358.34	0.00	0.99
			Base	99.503583	9,950,358.34	99.503583	9,950,358.34	0.00	0.99
37828XUF4	GLENCOVE FDG DAC/LLC					2.600000	15 Jul 2019		
		25,000,000.000	Local	99.458333	24,864,583.33	99.458333	24,864,583.33	0.00	2.47
			Base	99.458333	24,864,583.33	99.458333	24,864,583.33	0.00	2.47
38346MSV7	GOTHAM FDG CORP					2.520000	29 May 2019		
		10,000,000.000	Local	99.804000	9,980,400.00	99.804000	9,980,400.00	0.00	0.99
			Base	99.804000	9,980,400.00	99.804000	9,980,400.00	0.00	0.99
38346MU10	GOTHAM FDG CORP					2.580000	01 Jul 2019		
		20,000,000.000	Local	99.562833	19,912,566.67	99.562833	19,912,566.67	0.00	1.98
			Base	99.562833	19,912,566.67	99.562833	19,912,566.67	0.00	1.98
40588MS99	HALKIN FINANCE LLC USC					2.840000	09 May 2019		
		10,000,000.000	Local	99.936889	9,993,688.89	99.936889	9,993,688.89	0.00	0.99
			Base	99.936889	9,993,688.89	99.936889	9,993,688.89	0.00	0.99
40588MSL2	HALKIN FINANCE LLC USC					2.760000	20 May 2019		
		5,000,000.000	Local	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	0.50
			Base	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	0.50
45779QSF4	INSTITUTIONAL SECURED					2.570000	15 May 2019		
		15,000,000.000	Local	99.900056	14,985,008.33	99.900056	14,985,008.33	0.00	1.49
			Base	99.900056	14,985,008.33	99.900056	14,985,008.33	0.00	1.49
45779QSM9	INSTITUTIONAL SECURED					2.840000	21 May 2019		
		15,000,000.000	Local	99.842222	14,976,333.33	99.842222	14,976,333.33	0.00	1.49
			Base	99.842222	14,976,333.33	99.842222	14,976,333.33	0.00	1.49
52952MU81	LEXINGTN PKR CAP CO LL					2.560000	08 Jul 2019		
		15,000,000.000	Local	99.516444	14,927,466.66	99.516444	14,927,466.66	0.00	1.48
			Base	99.516444	14,927,466.66	99.516444	14,927,466.66	0.00	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53127UT59	LIBERTY FUNDING LLC					2.540000	05 Jun 2019		
		10,000,000.000	Local	99.753056	9,975,305.56	99.753056	9,975,305.56	0.00	0.99
			Base	99.753056	9,975,305.56	99.753056	9,975,305.56	0.00	0.99
53127UTB6	LIBERTY FUNDING LLC					2.560000	11 Jun 2019		
		10,000,000.000	Local	99.708444	9,970,844.44	99.708444	9,970,844.44	0.00	0.99
			Base	99.708444	9,970,844.44	99.708444	9,970,844.44	0.00	0.99
62455BS22	MOUNTCLIFF					2.850000	02 May 2019		
		5,000,000.000	Local	99.992083	4,999,604.17	99.992083	4,999,604.17	0.00	0.50
			Base	99.992083	4,999,604.17	99.992083	4,999,604.17	0.00	0.50
62455BSX4	MOUNTCLIFF					2.620000	31 May 2019		
		10,000,000.000	Local	99.781667	9,978,166.67	99.781667	9,978,166.67	0.00	0.99
			Base	99.781667	9,978,166.67	99.781667	9,978,166.67	0.00	0.99
62455BUX1	MOUNTCLIFF					2.620000	31 Jul 2019		
		15,000,000.000	Local	99.337722	14,900,658.33	99.337722	14,900,658.33	0.00	1.48
			Base	99.337722	14,900,658.33	99.337722	14,900,658.33	0.00	1.48
66844DT36	NORTHWESTERN UNIVERS					2.500000	03 Jun 2019		
		5,500,000.000	Local	99.770833	5,487,395.83	99.770833	5,487,395.83	0.00	0.55
			Base	99.770833	5,487,395.83	99.770833	5,487,395.83	0.00	0.55
82124MT42	SHEFFIELD RECEIVABLE					2.660000	04 Jun 2019		
		15,000,000.000	Local	99.748778	14,962,316.67	99.748778	14,962,316.67	0.00	1.49
			Base	99.748778	14,962,316.67	99.748778	14,962,316.67	0.00	1.49
82124MTT7	SHEFFIELD RECEIVABLE					2.560000	27 Jun 2019		
		10,000,000.000	Local	99.594667	9,959,466.67	99.594667	9,959,466.67	0.00	0.99
			Base	99.594667	9,959,466.67	99.594667	9,959,466.67	0.00	0.99
88602USW1	THUNDER BAY FNDNG LLC					2.910000	30 May 2019		
		20,000,000.000	Local	99.765583	19,953,116.67	99.765583	19,953,116.67	0.00	1.98
			Base	99.765583	19,953,116.67	99.765583	19,953,116.67	0.00	1.98
912796QR3	TREASURY BILL 07/19 0.00000					2.330000	18 Jul 2019		
		15,000,000.000	Local	99.494878	14,924,231.66	99.494878	14,924,231.66	0.00	1.48
			Base	99.494878	14,924,231.66	99.494878	14,924,231.66	0.00	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796QV4	TREASURY BILL 08/19 0.00000					2.346500	15 Aug 2019		
		Local	10,000,000.000	99.309086	9,930,908.61	99.309086	9,930,908.61	0.00	0.99
		Base		99.309086	9,930,908.61	99.309086	9,930,908.61	0.00	0.99
912796RV3	TREASURY BILL 06/19 0.00000					2.408000	27 Jun 2019		
		Local	10,000,000.000	99.618733	9,961,873.33	99.618733	9,961,873.33	0.00	0.99
		Base		99.618733	9,961,873.33	99.618733	9,961,873.33	0.00	0.99
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 May 2019		
		Local	59,718,118.800	100.000000	59,718,118.80	100.000000	59,718,118.80	0.00	5.94
		Base		100.000000	59,718,118.80	100.000000	59,718,118.80	0.00	5.94
96327SS11	WHEELS INC					2.550000	01 May 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
96327STQ5	WHEELS INC					2.550000	24 Jun 2019		
		Local	10,000,000.000	99.617500	9,961,750.00	99.617500	9,961,750.00	0.00	0.99
		Base		99.617500	9,961,750.00	99.617500	9,961,750.00	0.00	0.99
US DOLLAR Total									
		Local	552,818,118.800		551,180,020.31		551,180,020.31	0.00	54.79
		Base			551,180,020.31		551,180,020.31	0.00	54.79

CASH EQUIVALENT Total

		Base	552,818,118.800		551,180,020.31		551,180,020.31	0.00	54.79

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	4,000,000.000	100.827816	4,033,112.64	100.060202	4,002,408.08	-30,704.56	0.40
		Base		100.827816	4,033,112.64	100.060202	4,002,408.08	-30,704.56	0.40
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.332630	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.453253	5,022,662.65	22,662.65	0.50
		Base		100.000000	5,000,000.00	100.453253	5,022,662.65	22,662.65	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.976076	4,998,803.78	99.234567	4,961,728.35	-37,075.43	0.49
		Base		99.976076	4,998,803.78	99.234567	4,961,728.35	-37,075.43	0.49
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.500000	12 Sep 2019		
		Local	10,000,000.000	99.984214	9,998,421.37	99.621127	9,962,112.70	-36,308.67	0.99
		Base		99.984214	9,998,421.37	99.621127	9,962,112.70	-36,308.67	0.99
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.495840	21 Oct 2019		
		Local	808,617.470	100.000000	808,617.47	99.992550	808,557.23	-60.24	0.08
Original Face:		Base	5,000,000.000	100.000000	808,617.47	99.992550	808,557.23	-60.24	0.08
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	3,000,000.000	99.993269	2,999,798.06	100.187720	3,005,631.60	5,833.54	0.30
Original Face:		Base	3,000,000.000	99.993269	2,999,798.06	100.187720	3,005,631.60	5,833.54	0.30
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.990943	2,999,728.30	99.784655	2,993,539.65	-6,188.65	0.30
		Base		99.990943	2,999,728.30	99.784655	2,993,539.65	-6,188.65	0.30
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	97.968000	4,898,400.00	-101,600.00	0.49
		Base		100.000000	5,000,000.00	97.968000	4,898,400.00	-101,600.00	0.49
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.962188	9,996,218.84	99.002000	9,900,200.00	-96,018.84	0.98
		Base		99.962188	9,996,218.84	99.002000	9,900,200.00	-96,018.84	0.98
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.991022	4,999,551.12	98.795420	4,939,771.00	-59,780.12	0.49
Original Face:		Base	5,000,000.000	99.991022	4,999,551.12	98.795420	4,939,771.00	-59,780.12	0.49
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.967451	9,996,745.09	99.685560	9,968,556.00	-28,189.09	0.99
Original Face:		Base	10,000,000.000	99.967451	9,996,745.09	99.685560	9,968,556.00	-28,189.09	0.99
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	528,072.600	101.581623	536,424.72	100.795854	532,275.29	-4,149.43	0.05
Original Face:		Base	2,096,032.000	101.581623	536,424.72	100.795854	532,275.29	-4,149.43	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	3,943,600.250	101.133821	3,988,313.62	102.229186	4,031,510.43	43,196.81	0.40
	Original Face:	Base	5,000,000.000	101.133821	3,988,313.62	102.229186	4,031,510.43	43,196.81	0.40
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,672,580.810	104.898603	3,852,485.97	101.778173	3,737,885.65	-114,600.32	0.37
	Original Face:	Base	8,645,247.000	104.898603	3,852,485.97	101.778173	3,737,885.65	-114,600.32	0.37
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,510,163.940	104.802318	1,582,686.82	101.778423	1,537,021.04	-45,665.78	0.15
	Original Face:	Base	4,322,624.000	104.802318	1,582,686.82	101.778423	1,537,021.04	-45,665.78	0.15
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
		Local	5,000,000.000	99.114130	4,955,706.52	98.903230	4,945,161.50	-10,545.02	0.49
		Base		99.114130	4,955,706.52	98.903230	4,945,161.50	-10,545.02	0.49
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.433685	9,943,368.50	-56,631.50	0.99
		Base		100.000000	10,000,000.00	99.433685	9,943,368.50	-56,631.50	0.99
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	190,159.230	102.933384	195,737.33	99.352420	188,927.80	-6,809.53	0.02
	Original Face:	Base	2,161,312.000	102.933384	195,737.33	99.352420	188,927.80	-6,809.53	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	203,592.610	100.136203	203,869.91	99.516670	202,608.59	-1,261.32	0.02
	Original Face:	Base	4,322,624.000	100.136203	203,869.91	99.516670	202,608.59	-1,261.32	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,251,466.860	101.557484	1,270,958.25	96.574790	1,208,601.49	-62,356.76	0.12
	Original Face:	Base	4,322,624.000	101.557484	1,270,958.25	96.574790	1,208,601.49	-62,356.76	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,234,259.570	101.624000	2,270,543.95	98.420610	2,198,971.90	-71,572.05	0.22
	Original Face:	Base	8,584,720.000	101.624000	2,270,543.95	98.420610	2,198,971.90	-71,572.05	0.22
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
		Local	835,680.700	100.823769	842,564.78	99.407000	830,725.11	-11,839.67	0.08
	Original Face:	Base	5,571,429.000	100.823769	842,564.78	99.407000	830,725.11	-11,839.67	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
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,116,701.580	101.479475	1,133,222.90	96.935060	1,082,475.35	-50,747.55	0.11
Original Face:		Base	4,322,624.000	101.479475	1,133,222.90	96.935060	1,082,475.35	-50,747.55	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,325,396.280	100.836749	2,344,854.02	96.270260	2,238,665.04	-106,188.98	0.22
Original Face:		Base	5,111,816.000	100.836749	2,344,854.02	96.270260	2,238,665.04	-106,188.98	0.22
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,461,662.580	99.717067	1,457,527.05	95.160130	1,390,920.01	-66,607.04	0.14
Original Face:		Base	4,322,624.000	99.717067	1,457,527.05	95.160130	1,390,920.01	-66,607.04	0.14
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,265,334.800	101.584841	2,301,236.75	96.982990	2,196,989.42	-104,247.33	0.22
Original Face:		Base	5,326,337.000	101.584841	2,301,236.75	96.982990	2,196,989.42	-104,247.33	0.22
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,461,662.580	100.273806	1,465,664.70	95.815690	1,400,502.09	-65,162.61	0.14
Original Face:		Base	4,322,624.000	100.273806	1,465,664.70	95.815690	1,400,502.09	-65,162.61	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,778,232.940	100.717279	2,798,160.62	95.860940	2,663,240.21	-134,920.41	0.26
Original Face:		Base	8,645,247.000	100.717279	2,798,160.62	95.860940	2,663,240.21	-134,920.41	0.26
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	1,121,174.030	100.420159	1,125,884.74	99.664420	1,117,411.59	-8,473.15	0.11
Original Face:		Base	4,322,624.000	100.420159	1,125,884.74	99.664420	1,117,411.59	-8,473.15	0.11
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	2,044,908.410	101.678367	2,079,229.48	97.283030	1,989,348.86	-89,880.62	0.20
Original Face:		Base	6,483,935.000	101.678367	2,079,229.48	97.283030	1,989,348.86	-89,880.62	0.20
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,361,901.130	99.867206	1,360,092.61	95.761290	1,304,174.09	-55,918.52	0.13
Original Face:		Base	4,322,624.000	99.867206	1,360,092.61	95.761290	1,304,174.09	-55,918.52	0.13
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	4,255,197.080	99.629674	4,239,438.98	101.492660	4,318,712.70	79,273.72	0.43
Original Face:		Base	4,507,221.000	99.629674	4,239,438.98	101.492660	4,318,712.70	79,273.72	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
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,500,438.600	98.657777	4,440,032.70	100.658480	4,530,073.09	90,040.39	0.45
Original Face:		Base	5,000,000.000	98.657777	4,440,032.70	100.658480	4,530,073.09	90,040.39	0.45
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	343,392.170	98.168986	337,104.61	97.701860	335,500.54	-1,604.07	0.03
Original Face:		Base	2,161,312.000	98.168986	337,104.61	97.701860	335,500.54	-1,604.07	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	703,765.700	100.138086	704,737.50	98.190050	691,027.89	-13,709.61	0.07
Original Face:		Base	4,527,840.000	100.138086	704,737.50	98.190050	691,027.89	-13,709.61	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,600,000.000	101.756266	4,680,788.22	101.934260	4,688,975.96	8,187.74	0.47
Original Face:		Base	4,600,000.000	101.756266	4,680,788.22	101.934260	4,688,975.96	8,187.74	0.47
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	853,134.670	101.438259	865,404.96	100.039380	853,470.63	-11,934.33	0.08
Original Face:		Base	8,645,247.000	101.438259	865,404.96	100.039380	853,470.63	-11,934.33	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	467,655.890	99.376028	464,737.85	100.041540	467,850.15	3,112.30	0.05
Original Face:		Base	2,161,312.000	99.376028	464,737.85	100.041540	467,850.15	3,112.30	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	562,642.850	99.976566	562,511.00	98.370230	553,473.07	-9,037.93	0.06
Original Face:		Base	2,161,312.000	99.976566	562,511.00	98.370230	553,473.07	-9,037.93	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	492,239.030	99.953265	492,008.98	97.996880	482,378.89	-9,630.09	0.05
Original Face:		Base	2,472,541.000	99.953265	492,008.98	97.996880	482,378.89	-9,630.09	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,089,182.290	100.230491	1,091,692.76	101.513780	1,105,670.11	13,977.35	0.11
Original Face:		Base	4,322,624.000	100.230491	1,091,692.76	101.513780	1,105,670.11	13,977.35	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,113,462.860	100.380981	2,121,514.76	97.698160	2,064,814.33	-56,700.43	0.21
Original Face:		Base	6,483,935.000	100.380981	2,121,514.76	97.698160	2,064,814.33	-56,700.43	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,885,411.120	100.074032	1,886,806.92	96.056200	1,811,054.28	-75,752.64	0.18
Original Face:		Base	5,619,411.000	100.074032	1,886,806.92	96.056200	1,811,054.28	-75,752.64	0.18
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,095,084.080	101.322779	2,122,797.42	94.374310	1,977,221.14	-145,576.28	0.20
Original Face:		Base	4,322,624.000	101.322779	2,122,797.42	94.374310	1,977,221.14	-145,576.28	0.20
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,741,031.740	100.024920	1,741,465.61	96.173580	1,674,412.55	-67,053.06	0.17
Original Face:		Base	4,322,624.000	100.024920	1,741,465.61	96.173580	1,674,412.55	-67,053.06	0.17
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	4,352,578.950	100.772654	4,386,209.32	96.078590	4,181,896.48	-204,312.84	0.42
Original Face:		Base	10,806,559.000	100.772654	4,386,209.32	96.078590	4,181,896.48	-204,312.84	0.42
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,892,652.380	100.491975	2,906,883.52	98.807160	2,858,147.67	-48,735.85	0.28
Original Face:		Base	10,806,559.000	100.491975	2,906,883.52	98.807160	2,858,147.67	-48,735.85	0.28
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,771,070.560	100.547673	1,780,770.23	98.669330	1,747,503.46	-33,266.77	0.17
Original Face:		Base	4,322,624.000	100.547673	1,780,770.23	98.669330	1,747,503.46	-33,266.77	0.17
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,788,052.300	99.900422	2,785,276.01	96.179860	2,681,544.80	-103,731.21	0.27
Original Face:		Base	6,483,935.000	99.900422	2,785,276.01	96.179860	2,681,544.80	-103,731.21	0.27
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	2,134,094.100	102.594842	2,189,470.46	100.918290	2,153,691.27	-35,779.19	0.21
Original Face:		Base	6,000,000.000	102.594842	2,189,470.46	100.918290	2,153,691.27	-35,779.19	0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	3,545,641.200	103.119065	3,656,232.05	102.217980	3,624,282.81	-31,949.24	0.36
Original Face:		Base	10,000,000.000	103.119065	3,656,232.05	102.217980	3,624,282.81	-31,949.24	0.36
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,545,641.200	103.073498	3,654,616.40	102.820660	3,645,651.68	-8,964.72	0.36
Original Face:		Base	10,000,000.000	103.073498	3,654,616.40	102.820660	3,645,651.68	-8,964.72	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
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,953,897.450	101.844836	4,026,840.39	100.223600	3,962,738.36	-64,102.03	0.39
	Original Face:	Base	5,000,000.000	101.844836	4,026,840.39	100.223600	3,962,738.36	-64,102.03	0.39
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	4,489,279.850	102.103478	4,583,710.87	101.874450	4,573,429.16	-10,281.71	0.45
	Original Face:	Base	5,000,000.000	102.103478	4,583,710.87	101.874450	4,573,429.16	-10,281.71	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	9,484,830.060	100.635838	9,545,138.17	99.333833	9,421,645.25	-123,492.92	0.94
	Original Face:	Base	14,386,036.000	100.635838	9,545,138.17	99.333833	9,421,645.25	-123,492.92	0.94
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,599,771.090	102.925534	2,675,828.27	99.509299	2,587,013.99	-88,814.28	0.26
	Original Face:	Base	6,483,935.000	102.925534	2,675,828.27	99.509299	2,587,013.99	-88,814.28	0.26
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	588,497.070	101.261530	595,921.14	101.927200	599,838.59	3,917.45	0.06
	Original Face:	Base	33,932,595.000	101.261530	595,921.14	101.927200	599,838.59	3,917.45	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	640,586.430	106.020672	679,154.04	110.244340	706,210.28	27,056.24	0.07
	Original Face:	Base	18,956,866.000	106.020672	679,154.04	110.244340	706,210.28	27,056.24	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	512,585.400	99.187392	508,420.09	100.136450	513,284.82	4,864.73	0.05
	Original Face:	Base	4,322,624.000	99.187392	508,420.09	100.136450	513,284.82	4,864.73	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	338,143.560	105.279119	355,994.56	104.859800	354,576.66	-1,417.90	0.04
	Original Face:	Base	6,483,935.000	105.279119	355,994.56	104.859800	354,576.66	-1,417.90	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	6,000,000.000	98.900000	5,934,000.00	99.666670	5,980,000.20	46,000.20	0.59
	Original Face:	Base	6,000,000.000	98.900000	5,934,000.00	99.666670	5,980,000.20	46,000.20	0.59
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.023003	9,702,300.28	98.685370	9,868,537.00	166,236.72	0.98
	Original Face:	Base	10,000,000.000	97.023003	9,702,300.28	98.685370	9,868,537.00	166,236.72	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
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.330000	15 Oct 2020		
		Local	463,835.450	99.999901	463,834.99	99.808840	462,948.78	-886.21	0.05
Original Face:		Base	3,000,000.000	99.999901	463,834.99	99.808840	462,948.78	-886.21	0.05
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.987000	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.216600	7,015,162.00	15,162.00	0.70
		Base		100.000000	7,000,000.00	100.216600	7,015,162.00	15,162.00	0.70
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	10,000,000.000	99.987443	9,998,744.29	98.662428	9,866,242.80	-132,501.49	0.98
		Base		99.987443	9,998,744.29	98.662428	9,866,242.80	-132,501.49	0.98
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,142,618.940	101.525202	2,175,298.21	99.520600	2,132,347.22	-42,950.99	0.21
Original Face:		Base	7,000,000.000	101.525202	2,175,298.21	99.520600	2,132,347.22	-42,950.99	0.21
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,918,603.410	102.186448	2,982,417.15	97.561540	2,847,434.43	-134,982.72	0.28
Original Face:		Base	7,989,505.000	102.186448	2,982,417.15	97.561540	2,847,434.43	-134,982.72	0.28
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	7,026,749.500	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.64
Original Face:		Base	10,000,000.000	94.297210	6,626,028.75	91.712840	6,444,431.53	-181,597.22	0.64
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,580,347.300	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.44
Original Face:		Base	5,000,000.000	97.672168	4,473,724.52	96.608800	4,425,018.56	-48,705.96	0.44
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	4,272,112.700	100.853943	4,308,594.11	101.481180	4,335,390.38	26,796.27	0.43
Original Face:		Base	10,000,000.000	100.853943	4,308,594.11	101.481180	4,335,390.38	26,796.27	0.43
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,771,465.550	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.45
Original Face:		Base	5,000,000.000	96.309147	4,595,357.79	94.286900	4,498,866.95	-96,490.84	0.45
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.060000	22 Jun 2020		
		Local	2,063,720.710	99.999890	2,063,718.44	99.780830	2,059,197.65	-4,520.79	0.20
Original Face:		Base	4,000,000.000	99.999890	2,063,718.44	99.780830	2,059,197.65	-4,520.79	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
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.000000	15 Jun 2019		
		Local	7,000,000.000	99.997018	6,999,791.24	99.866940	6,990,685.80	-9,105.44	0.69
		Base		99.997018	6,999,791.24	99.866940	6,990,685.80	-9,105.44	0.69
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	10,000,000.000	99.986637	9,998,663.74	99.675470	9,967,547.00	-31,116.74	0.99
		Base		99.986637	9,998,663.74	99.675470	9,967,547.00	-31,116.74	0.99
46513BR75	STATE OF ISRAEL 03/20 0					3.895250	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.499763	4,974,988.15	-25,011.85	0.49
		Base		100.000000	5,000,000.00	99.499763	4,974,988.15	-25,011.85	0.49
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.845529	3,494,593.51	99.497168	3,482,400.88	-12,192.63	0.35
		Base		99.845529	3,494,593.51	99.497168	3,482,400.88	-12,192.63	0.35
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.850000	01 Mar 2020		
		Local	3,000,000.000	99.989661	2,999,689.82	99.343429	2,980,302.87	-19,386.95	0.30
		Base		99.989661	2,999,689.82	99.343429	2,980,302.87	-19,386.95	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875000	29 May 2019		
		Local	7,500,000.000	99.998470	7,499,885.26	99.896237	7,492,217.78	-7,667.48	0.74
		Base		99.998470	7,499,885.26	99.896237	7,492,217.78	-7,667.48	0.74
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	5,000,000.000	99.997912	4,999,895.61	99.714569	4,985,728.45	-14,167.16	0.50
		Base		99.997912	4,999,895.61	99.714569	4,985,728.45	-14,167.16	0.50
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	677,154.370	99.994341	677,116.05	99.596830	674,424.29	-2,691.76	0.07
Original Face:		Base	2,000,000.000	99.994341	677,116.05	99.596830	674,424.29	-2,691.76	0.07
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.987323	6,999,112.60	100.237032	7,016,592.24	17,479.64	0.70
		Base		99.987323	6,999,112.60	100.237032	7,016,592.24	17,479.64	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.185500	25 Jan 2029		
		Local	775,104.530	100.000001	775,104.54	98.489140	763,393.79	-11,710.75	0.08
Original Face:		Base	2,161,312.000	100.000001	775,104.54	98.489140	763,393.79	-11,710.75	0.08
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.890000	25 Aug 2020		
		Local	3,969,980.060	100.000000	3,969,980.06	99.778990	3,961,206.01	-8,774.05	0.39
Original Face:		Base	12,500,000.000	100.000000	3,969,980.06	99.778990	3,961,206.01	-8,774.05	0.39
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.250000	31 Jan 2020		
		Local	3,000,000.000	99.990448	2,999,713.43	99.633293	2,988,998.79	-10,714.64	0.30
		Base		99.990448	2,999,713.43	99.633293	2,988,998.79	-10,714.64	0.30
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.300000	26 Jun 2019		
		Local	7,000,000.000	99.993100	6,999,516.98	99.932805	6,995,296.35	-4,220.63	0.70
		Base		99.993100	6,999,516.98	99.932805	6,995,296.35	-4,220.63	0.70
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625000	15 Jun 2019		
		Local	7,000,000.000	99.966761	6,997,673.24	99.875263	6,991,268.41	-6,404.83	0.69
		Base		99.966761	6,997,673.24	99.875263	6,991,268.41	-6,404.83	0.69
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.088000	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961272	4,998,063.60	-1,936.40	0.50
		Base		100.000000	5,000,000.00	99.961272	4,998,063.60	-1,936.40	0.50
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	15,000,000.000	99.790647	14,968,597.02	100.355469	15,053,320.35	84,723.33	1.50
		Base		99.790647	14,968,597.02	100.355469	15,053,320.35	84,723.33	1.50
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.699781	5,034,989.07	100.972656	5,048,632.80	13,643.73	0.50
		Base		100.699781	5,034,989.07	100.972656	5,048,632.80	13,643.73	0.50
912828D80	US TREASURY N/B 08/19 1.625					1.625000	31 Aug 2019		
		Local	30,000,000.000	99.728883	29,918,664.96	99.707031	29,912,109.30	-6,555.66	2.97
		Base		99.728883	29,918,664.96	99.707031	29,912,109.30	-6,555.66	2.97
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	10,000,000.000	100.461319	10,046,131.86	100.480469	10,048,046.90	1,915.04	1.00
		Base		100.461319	10,046,131.86	100.480469	10,048,046.90	1,915.04	1.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TV2	US TREASURY N/B 10/19 1.25				1.250000	31 Oct 2019		
	5,000,000.000	Local	99.285156	4,964,257.81	99.410156	4,970,507.80	6,249.99	0.49
		Base	99.285156	4,964,257.81	99.410156	4,970,507.80	6,249.99	0.49
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	25,000,000.000	Local	99.973507	24,993,376.67	99.923907	24,980,976.75	-12,399.92	2.48
		Base	99.973507	24,993,376.67	99.923907	24,980,976.75	-12,399.92	2.48
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	10,000,000.000	Local	99.870665	9,987,066.50	99.861616	9,986,161.60	-904.90	0.99
		Base	99.870665	9,987,066.50	99.861616	9,986,161.60	-904.90	0.99
912828WW6	US TREASURY N/B 07/19 1.625				1.625000	31 Jul 2019		
	10,000,000.000	Local	99.798435	9,979,843.53	99.796875	9,979,687.50	-156.03	0.99
		Base	99.798435	9,979,843.53	99.796875	9,979,687.50	-156.03	0.99
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	10,000,000.000	Local	99.873793	9,987,379.30	100.136719	10,013,671.90	26,292.60	1.00
		Base	99.873793	9,987,379.30	100.136719	10,013,671.90	26,292.60	1.00
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A				1.420000	20 Jan 2021		
	834,092.400	Local	99.993550	834,038.60	99.713560	831,703.23	-2,335.37	0.08
Original Face:	4,250,000.000	Base	99.993550	834,038.60	99.713560	831,703.23	-2,335.37	0.08
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	8,581,894.300	Local	100.378906	8,614,411.64	99.789500	8,563,829.41	-50,582.23	0.85
Original Face:	9,605,000.000	Base	100.378906	8,614,411.64	99.789500	8,563,829.41	-50,582.23	0.85
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021		
	2,965,839.520	Local	99.997743	2,965,772.58	99.585110	2,953,534.55	-12,238.03	0.29
Original Face:	4,000,000.000	Base	99.997743	2,965,772.58	99.585110	2,953,534.55	-12,238.03	0.29
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15				2.150000	06 Dec 2019		
	5,000,000.000	Local	99.972349	4,998,617.47	99.701066	4,985,053.30	-13,564.17	0.50
		Base	99.972349	4,998,617.47	99.701066	4,985,053.30	-13,564.17	0.50
US DOLLAR Total								
	454,498,646.790	Local		454,705,570.82		451,896,369.13	-2,809,201.69	44.92
Original Face:	432,006,555.000	Base		454,705,570.82		451,896,369.13	-2,809,201.69	44.92

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

Base Currency: 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								
		454,498,646.790	Base	454,705,570.82		451,896,369.13	-2,809,201.69	44.92
Original Face:		432,006,555.000						

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

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								
		1,010,186,788.550	Base	1,008,755,614.09		1,005,946,412.40	-2,809,201.69	100.00
Original Face:		432,006,555.000						

& 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	-5,430,426.390	1.000000	-5,430,426.39	1.000000	-5,430,426.39	0.00	4.76
		Base		1.000000	-5,430,426.39	1.000000	-5,430,426.39	0.00	4.76
US DOLLAR Total									
		Local	-5,430,426.390		-5,430,426.39		-5,430,426.39	0.00	4.76
		Base			-5,430,426.39		-5,430,426.39	0.00	4.76
CASH Total									
		Base	-5,430,426.390		-5,430,426.39		-5,430,426.39	0.00	4.76
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.000000	31 Dec 2030		
		Local	5,816,966.680	100.060000	5,820,456.86	100.060000	5,820,456.86	0.00	5.11
		Base		100.060000	5,820,456.86	100.060000	5,820,456.86	0.00	5.11
0347M3SM7	ANGLESEA FDG PLC and ANG					2.750000	21 May 2019		
		Local	5,000,000.000	99.847222	4,992,361.11	99.847222	4,992,361.11	0.00	4.38
		Base		99.847222	4,992,361.11	99.847222	4,992,361.11	0.00	4.38
0347M3TM6	ANGLESEA FDG PLC and ANG					2.640000	21 Jun 2019		
		Local	5,000,000.000	99.626000	4,981,300.00	99.626000	4,981,300.00	0.00	4.37
		Base		99.626000	4,981,300.00	99.626000	4,981,300.00	0.00	4.37
0347M3UN2	ANGLESEA FDG PLC and ANG					2.550000	22 Jul 2019		
		Local	10,000,000.000	99.419167	9,941,916.68	99.419167	9,941,916.68	0.00	8.72
		Base		99.419167	9,941,916.68	99.419167	9,941,916.68	0.00	8.72
03785ETM6	APPLE INC					2.520000	21 Jun 2019		
		Local	5,000,000.000	99.643000	4,982,150.00	99.643000	4,982,150.00	0.00	4.37
		Base		99.643000	4,982,150.00	99.643000	4,982,150.00	0.00	4.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821UT44	ATLANTIC ASSET SECUR				2.550000	04 Jun 2019		
	5,000,000.000	Local	99.759167	4,987,958.33	99.759167	4,987,958.33	0.00	4.38
		Base	99.759167	4,987,958.33	99.759167	4,987,958.33	0.00	4.38
09702MTA1	BOEING CO.				2.610000	10 Jun 2019		
	4,350,000.000	Local	99.710000	4,337,385.00	99.710000	4,337,385.00	0.00	3.80
		Base	99.710000	4,337,385.00	99.710000	4,337,385.00	0.00	3.80
15963UTM8	CHARIOT FNDG LLC				2.530000	21 Jun 2019		
	5,900,000.000	Local	99.641583	5,878,853.42	99.641583	5,878,853.42	0.00	5.16
		Base	99.641583	5,878,853.42	99.641583	5,878,853.42	0.00	5.16
37828XTB5	GLENCOVE FDG DAC/LLC				2.560000	11 Jun 2019		
	8,723,000.000	Local	99.708444	8,697,567.61	99.708444	8,697,567.61	0.00	7.63
		Base	99.708444	8,697,567.61	99.708444	8,697,567.61	0.00	7.63
37828XU98	GLENCOVE FDG DAC/LLC				2.580000	09 Jul 2019		
	5,000,000.000	Local	99.505500	4,975,275.00	99.505500	4,975,275.00	0.00	4.36
		Base	99.505500	4,975,275.00	99.505500	4,975,275.00	0.00	4.36
38346MUN2	GOTHAM FDG CORP				2.500000	22 Jul 2019		
	5,000,000.000	Local	99.430555	4,971,527.77	99.430555	4,971,527.77	0.00	4.36
		Base	99.430555	4,971,527.77	99.430555	4,971,527.77	0.00	4.36
40588MSL2	HALKIN FINANCE LLC USC				2.760000	20 May 2019		
	5,000,000.000	Local	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	4.38
		Base	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	4.38
40588MSM0	HALKIN FINANCE LLC USC				2.800000	21 May 2019		
	5,000,000.000	Local	99.844444	4,992,222.22	99.844444	4,992,222.22	0.00	4.38
		Base	99.844444	4,992,222.22	99.844444	4,992,222.22	0.00	4.38
40588MVM6	HALKIN FINANCE LLC USC				2.560000	21 Aug 2019		
	5,000,000.000	Local	99.203556	4,960,177.78	99.203556	4,960,177.78	0.00	4.35
		Base	99.203556	4,960,177.78	99.203556	4,960,177.78	0.00	4.35
45779QSF4	INSTITUTIONAL SECURED				2.570000	15 May 2019		
	3,000,000.000	Local	99.900056	2,997,001.67	99.900056	2,997,001.67	0.00	2.63
		Base	99.900056	2,997,001.67	99.900056	2,997,001.67	0.00	2.63

& 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
45779QSM9	INSTITUTIONAL SECURED				2.840000	21 May 2019		
	5,000,000.000	Local	99.842222	4,992,111.11	99.842222	4,992,111.11	0.00	4.38
		Base	99.842222	4,992,111.11	99.842222	4,992,111.11	0.00	4.38
62455BTM7	MOUNTCLIFF				2.600000	21 Jun 2019		
	10,000,000.000	Local	99.631667	9,963,166.66	99.631667	9,963,166.66	0.00	8.74
		Base	99.631667	9,963,166.66	99.631667	9,963,166.66	0.00	8.74
82124MUN8	SHEFFIELD RECEIVABLE				2.550000	22 Jul 2019		
	10,000,000.000	Local	99.419167	9,941,916.66	99.419167	9,941,916.66	0.00	8.72
		Base	99.419167	9,941,916.66	99.419167	9,941,916.66	0.00	8.72
912796QH5	TREASURY BILL 05/19 0.00000				2.375500	23 May 2019		
	1,000,000.000	Local	99.854831	998,548.31	99.854831	998,548.31	0.00	0.88
		Base	99.854831	998,548.31	99.854831	998,548.31	0.00	0.88
US DOLLAR Total								
	108,789,966.680	Local		108,404,612.86		108,404,612.86	0.00	95.09
		Base		108,404,612.86		108,404,612.86	0.00	95.09
CASH EQUIVALENT Total								
	108,789,966.680	Base		108,404,612.86		108,404,612.86	0.00	95.09
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	171,226.040	Local	1.000000	171,226.04	1.000000	171,226.04	0.00	0.15
		Base	1.000000	171,226.04	1.000000	171,226.04	0.00	0.15
US DOLLAR Total								
	171,226.040	Local		171,226.04		171,226.04	0.00	0.15
		Base		171,226.04		171,226.04	0.00	0.15
EQUITY Total								
	171,226.040	Base		171,226.04		171,226.04	0.00	0.15

& 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: *April 30, 2019* *View Date:* *May 8, 2019*

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 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

As of: *April 30, 2019* *View Date:* *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		103,530,766.330	Base	103,145,412.51		103,145,412.51	0.00	100.00

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	5,010,023.930	Local	5,012,982.02	5,013,029.94	0.57	47.92		47.92
		Base	5,012,982.02	5,013,029.94	0.57	47.92	0.00	47.92
EQUITY								
	19,907,423.000	Local	650,983,763.91	878,763,023.10	99.43	227,779,259.19		227,779,259.19
		Base	650,983,763.91	878,763,023.10	99.43	227,779,259.19	0.00	227,779,259.19
US DOLLAR Total								
	24,917,446.930	Local	655,996,745.93	883,776,053.04	100.00	227,779,307.11		227,779,307.11
		Base	655,996,745.93	883,776,053.04	100.00	227,779,307.11	0.00	227,779,307.11
FUND Total								
	24,917,446.930	Base	655,996,745.93	883,776,053.04	100.00	227,779,307.11	0.00	227,779,307.11

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	12,715,768.950	Local	12,723,373.31	12,723,398.41	2.14	25.10		25.10
		Base	12,723,373.31	12,723,398.41	2.14	25.10	0.00	25.10
EQUITY								
	22,167,353.000	Local	458,748,588.66	581,152,974.47	97.86	122,404,385.81		122,404,385.81
		Base	458,748,588.66	581,152,974.47	97.86	122,404,385.81	0.00	122,404,385.81
US DOLLAR Total								
	34,883,121.950	Local	471,471,961.97	593,876,372.88	100.00	122,404,410.91		122,404,410.91
		Base	471,471,961.97	593,876,372.88	100.00	122,404,410.91	0.00	122,404,410.91
FUND Total								
	34,883,121.950	Base	471,471,961.97	593,876,372.88	100.00	122,404,410.91	0.00	122,404,410.91

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	-4,500,000.000	Local	-4,500,000.00	-4,500,000.00	0.20	0.00		0.00
		Base	-4,500,000.00	-4,500,000.00	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	102,389,621.420	Local	101,964,117.78	101,963,679.46	4.52	-438.32		-438.32
		Base	101,964,117.78	101,963,679.46	4.52	-438.32	0.00	-438.32
FIXED INCOME								
	2,046,003,120.920	Local	2,135,095,744.09	2,147,891,882.89	95.28	12,796,138.80		12,796,138.80
Original Face:	2,134,694,818.000	Base	2,135,095,744.09	2,147,891,882.89	95.28	12,796,138.80	0.00	12,796,138.80
US DOLLAR Total								
	2,143,892,742.340	Local	2,232,559,861.87	2,245,355,562.35	100.00	12,795,700.48		12,795,700.48
Original Face:	2,134,694,818.000	Base	2,232,559,861.87	2,245,355,562.35	100.00	12,795,700.48	0.00	12,795,700.48
FUND Total								
	2,143,892,742.340	Base	2,232,559,861.87	2,245,355,562.35	100.00	12,795,700.48	0.00	12,795,700.48
Original Face:	2,134,694,818.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	311,584.540	Local	311,584.54	311,584.54	0.09	0.00		0.00
		Base	311,584.54	311,584.54	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	44,019,780.000	Local	43,859,709.53	43,861,288.34	12.46	1,578.81		1,578.81
		Base	43,859,709.53	43,861,288.34	12.46	1,578.81	0.00	1,578.81
FIXED INCOME								
	308,077,777.700	Local	308,680,476.88	307,814,946.43	87.45	-865,530.45		-865,530.45
Original Face:	184,458,032.000	Base	308,680,476.88	307,814,946.43	87.45	-865,530.45	0.00	-865,530.45
US DOLLAR Total								
	352,409,142.240	Local	352,851,770.95	351,987,819.31	100.00	-863,951.64		-863,951.64
Original Face:	184,458,032.000	Base	352,851,770.95	351,987,819.31	100.00	-863,951.64	0.00	-863,951.64
FUND Total								
	352,409,142.240	Base	352,851,770.95	351,987,819.31	100.00	-863,951.64	0.00	-863,951.64
Original Face:	184,458,032.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	207,302.800	Local	207,302.80	207,302.80	0.15	0.00		0.00
		Base	207,302.80	207,302.80	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	21,000,000.000	Local	20,960,685.06	20,963,873.35	15.12	3,188.29		3,188.29
		Base	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29
FIXED INCOME								
	118,011,242.510	Local	118,815,527.07	117,501,122.62	84.73	-1,314,404.45		-1,314,404.45
Original Face:	155,264,820.000	Base	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45
US DOLLAR Total								
	139,218,545.310	Local	139,983,514.93	138,672,298.77	100.00	-1,311,216.16		-1,311,216.16
Original Face:	155,264,820.000	Base	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16
FUND Total								
	139,218,545.310	Base	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16
Original Face:	155,264,820.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	-968,260.760	Local	-968,260.76	-968,260.76	0.04	0.00		0.00
		Base	-968,260.76	-968,260.76	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	1,429,622.130	Local	1,430,478.08	1,430,479.90	0.06	1.82		1.82
		Base	1,430,478.08	1,430,479.90	0.06	1.82	0.00	1.82
EQUITY								
	26,094,838.000	Local	1,094,424,676.75	2,246,147,043.63	99.89	1,151,722,366.88		1,151,722,366.88
		Base	1,094,424,676.75	2,246,147,043.63	99.89	1,151,722,366.88	0.00	1,151,722,366.88
US DOLLAR Total								
	26,556,199.370	Local	1,094,886,894.07	2,246,609,262.77	100.00	1,151,722,368.70		1,151,722,368.70
		Base	1,094,886,894.07	2,246,609,262.77	100.00	1,151,722,368.70	0.00	1,151,722,368.70
FUND Total								
	26,556,199.370	Base	1,094,886,894.07	2,246,609,262.77	100.00	1,151,722,368.70	0.00	1,151,722,368.70

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	699,668,955.000	Local	697,901,426.68	698,006,804.02	55.68	105,377.34		105,377.34
		Base	697,901,426.68	698,006,804.02	55.68	105,377.34	0.00	105,377.34
FIXED INCOME								
	558,863,153.770	Local	560,410,625.81	555,689,713.80	44.32	-4,720,912.01		-4,720,912.01
Original Face:	819,978,364.000	Base	560,410,625.81	555,689,713.80	44.32	-4,720,912.01	0.00	-4,720,912.01
US DOLLAR Total								
	1,258,532,108.730	Local	1,258,312,052.45	1,253,696,517.78	100.00	-4,615,534.67		-4,615,534.67
Original Face:	819,978,364.000	Base	1,258,312,052.45	1,253,696,517.78	100.00	-4,615,534.67	0.00	-4,615,534.67
FUND Total								
	1,258,532,108.730	Base	1,258,312,052.45	1,253,696,517.78	100.00	-4,615,534.67	0.00	-4,615,534.67
Original Face:	819,978,364.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	347,195.840	Local	347,195.84	347,195.84	0.01	0.00		0.00
		Base	347,195.84	347,195.84	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,802,696,589.620	Local	1,800,405,820.09	1,800,492,168.68	66.81	86,348.59		86,348.59
		Base	1,800,405,820.09	1,800,492,168.68	66.81	86,348.59	0.00	86,348.59
FIXED INCOME								
	895,662,802.420	Local	895,553,572.27	894,109,591.88	33.18	-1,443,980.39		-1,443,980.39
Original Face:	555,701,117.000	Base	895,553,572.27	894,109,591.88	33.18	-1,443,980.39	0.00	-1,443,980.39
US DOLLAR Total								
	2,698,706,587.880	Local	2,696,306,588.20	2,694,948,956.40	100.00	-1,357,631.80		-1,357,631.80
Original Face:	555,701,117.000	Base	2,696,306,588.20	2,694,948,956.40	100.00	-1,357,631.80	0.00	-1,357,631.80
FUND Total								
	2,698,706,587.880	Base	2,696,306,588.20	2,694,948,956.40	100.00	-1,357,631.80	0.00	-1,357,631.80
Original Face:	555,701,117.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	30,774.000	Local	30,774.00	30,774.00	0.03	0.00		0.00
		Base	30,774.00	30,774.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	6,875,000.000	Local	6,875,230.23	6,861,706.53	6.39	-13,523.70		-13,523.70
		Base	6,875,230.23	6,861,706.53	6.39	-13,523.70	0.00	-13,523.70
FIXED INCOME								
	100,588,986.840	Local	100,383,544.42	100,475,649.61	93.58	92,105.19		92,105.19
Original Face:	46,766,000.000	Base	100,383,544.42	100,475,649.61	93.58	92,105.19	0.00	92,105.19
US DOLLAR Total								
	107,494,760.840	Local	107,289,548.65	107,368,130.14	100.00	78,581.49		78,581.49
Original Face:	46,766,000.000	Base	107,289,548.65	107,368,130.14	100.00	78,581.49	0.00	78,581.49
FUND Total								
	107,494,760.840	Base	107,289,548.65	107,368,130.14	100.00	78,581.49	0.00	78,581.49
Original Face:	46,766,000.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	0.010	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								
	648,639,195.610	Local	647,087,163.37	647,150,501.23	48.69	63,337.86		63,337.86
		Base	647,087,163.37	647,150,501.23	48.69	63,337.86	0.00	63,337.86
FIXED INCOME								
	681,964,905.730	Local	682,344,788.14	682,045,934.61	51.31	-298,853.53		-298,853.53
Original Face:	473,053,941.000	Base	682,344,788.14	682,045,934.61	51.31	-298,853.53	0.00	-298,853.53
US DOLLAR Total								
	1,330,604,101.350	Local	1,329,431,951.52	1,329,196,435.85	100.00	-235,515.67		-235,515.67
Original Face:	473,053,941.000	Base	1,329,431,951.52	1,329,196,435.85	100.00	-235,515.67	0.00	-235,515.67
FUND Total								
	1,330,604,101.350	Base	1,329,431,951.52	1,329,196,435.85	100.00	-235,515.67	0.00	-235,515.67
Original Face:	473,053,941.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	-0.050	Local	-0.05	-0.05	0.00	0.00		0.00
		Base	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,760,708,516.460	Local	1,757,058,244.28	1,757,067,212.17	95.95	8,967.89		8,967.89
		Base	1,757,058,244.28	1,757,067,212.17	95.95	8,967.89	0.00	8,967.89
FIXED INCOME								
	74,344,326.520	Local	74,105,863.69	74,111,250.62	4.05	5,386.93		5,386.93
Original Face:	56,000,000.000	Base	74,105,863.69	74,111,250.62	4.05	5,386.93	0.00	5,386.93
US DOLLAR Total								
	1,835,052,842.930	Local	1,831,164,107.92	1,831,178,462.74	100.00	14,354.82		14,354.82
Original Face:	56,000,000.000	Base	1,831,164,107.92	1,831,178,462.74	100.00	14,354.82	0.00	14,354.82
FUND Total								
	1,835,052,842.930	Base	1,831,164,107.92	1,831,178,462.74	100.00	14,354.82	0.00	14,354.82
Original Face:	56,000,000.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	-2,516.050	Local	-2,516.05	-2,516.05	0.00	0.00		0.00
		Base	-2,516.05	-2,516.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	889,839,248.530	Local	889,246,165.93	889,246,165.93	62.32	0.00		0.00
		Base	889,246,165.93	889,246,165.93	62.32	0.00	0.00	0.00
FIXED INCOME								
	540,000,000.000	Local	537,580,801.73	537,625,020.60	37.68	44,218.87		44,218.87
		Base	537,580,801.73	537,625,020.60	37.68	44,218.87	0.00	44,218.87
US DOLLAR Total								
	1,429,836,732.480	Local	1,426,824,451.61	1,426,868,670.48	100.00	44,218.87		44,218.87
		Base	1,426,824,451.61	1,426,868,670.48	100.00	44,218.87	0.00	44,218.87
FUND Total								
	1,429,836,732.480	Base	1,426,824,451.61	1,426,868,670.48	100.00	44,218.87	0.00	44,218.87

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	48,750,059.380	Local	48,750,059.38	48,750,059.38	55.00	0.00		0.00
		Base	48,750,059.38	48,750,059.38	55.00	0.00	0.00	0.00
FIXED INCOME								
	39,690,000.000	Local	39,892,402.77	39,882,127.10	45.00	-10,275.67		-10,275.67
		Base	39,892,402.77	39,882,127.10	45.00	-10,275.67	0.00	-10,275.67
US DOLLAR Total								
	88,440,059.380	Local	88,642,462.15	88,632,186.48	100.00	-10,275.67		-10,275.67
		Base	88,642,462.15	88,632,186.48	100.00	-10,275.67	0.00	-10,275.67
FUND Total								
	88,440,059.380	Base	88,642,462.15	88,632,186.48	100.00	-10,275.67	0.00	-10,275.67

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	234,928.350	Local	234,928.35	234,928.35	0.06	0.00		0.00
		Base	234,928.35	234,928.35	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	115,586,267.190	Local	115,101,148.39	115,101,148.39	30.35	0.00		0.00
		Base	115,101,148.39	115,101,148.39	30.35	0.00	0.00	0.00
FIXED INCOME								
	262,708,285.310	Local	263,922,974.01	263,943,610.35	69.59	20,636.34		20,636.34
Original Face:	280,395,369.000	Base	263,922,974.01	263,943,610.35	69.59	20,636.34	0.00	20,636.34
US DOLLAR Total								
	378,529,480.850	Local	379,259,050.75	379,279,687.09	100.00	20,636.34		20,636.34
Original Face:	280,395,369.000	Base	379,259,050.75	379,279,687.09	100.00	20,636.34	0.00	20,636.34
FUND Total								
	378,529,480.850	Base	379,259,050.75	379,279,687.09	100.00	20,636.34	0.00	20,636.34
Original Face:	280,395,369.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,203.870	Local	1,203.87	1,203.87	100.00	0.00		0.00
		Base	1,203.87	1,203.87	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,203.870	Local	1,203.87	1,203.87	100.00	0.00		0.00
		Base	1,203.87	1,203.87	100.00	0.00	0.00	0.00
FUND Total								
	1,203.870	Base	1,203.87	1,203.87	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	374,011.260	Local	374,011.26	374,011.26	0.11	0.00		0.00
		Base	374,011.26	374,011.26	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	68,510,844.800	Local	68,370,119.30	68,370,119.30	20.59	0.00		0.00
		Base	68,370,119.30	68,370,119.30	20.59	0.00	0.00	0.00
FIXED INCOME								
	262,194,721.860	Local	264,520,184.69	263,379,659.33	79.30	-1,140,525.36		-1,140,525.36
Original Face:	232,268,168.000	Base	264,520,184.69	263,379,659.33	79.30	-1,140,525.36	0.00	-1,140,525.36
US DOLLAR Total								
	331,079,577.920	Local	333,264,315.25	332,123,789.89	100.00	-1,140,525.36		-1,140,525.36
Original Face:	232,268,168.000	Base	333,264,315.25	332,123,789.89	100.00	-1,140,525.36	0.00	-1,140,525.36
FUND Total								
	331,079,577.920	Base	333,264,315.25	332,123,789.89	100.00	-1,140,525.36	0.00	-1,140,525.36
Original Face:	232,268,168.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	2,870,022.960	Local	2,870,022.96	2,870,022.96	0.29	0.00		0.00
		Base	2,870,022.96	2,870,022.96	0.29	0.00	0.00	0.00
CASH EQUIVALENT								
	552,818,118.800	Local	551,180,020.31	551,180,020.31	54.79	0.00		0.00
		Base	551,180,020.31	551,180,020.31	54.79	0.00	0.00	0.00
FIXED INCOME								
	454,498,646.790	Local	454,705,570.82	451,896,369.13	44.92	-2,809,201.69		-2,809,201.69
Original Face:	432,006,555.000	Base	454,705,570.82	451,896,369.13	44.92	-2,809,201.69	0.00	-2,809,201.69
US DOLLAR Total								
	1,010,186,788.550	Local	1,008,755,614.09	1,005,946,412.40	100.00	-2,809,201.69		-2,809,201.69
Original Face:	432,006,555.000	Base	1,008,755,614.09	1,005,946,412.40	100.00	-2,809,201.69	0.00	-2,809,201.69
FUND Total								
	1,010,186,788.550	Base	1,008,755,614.09	1,005,946,412.40	100.00	-2,809,201.69	0.00	-2,809,201.69
Original Face:	432,006,555.000							

Holdings

Currency Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
	-5,430,426.390	Local	-5,430,426.39	-5,430,426.39	4.76	0.00		0.00
		Base	-5,430,426.39	-5,430,426.39	4.76	0.00	0.00	0.00
CASH EQUIVALENT								
	108,789,966.680	Local	108,404,612.86	108,404,612.86	95.09	0.00		0.00
		Base	108,404,612.86	108,404,612.86	95.09	0.00	0.00	0.00
EQUITY								
	171,226.040	Local	171,226.04	171,226.04	0.15	0.00		0.00
		Base	171,226.04	171,226.04	0.15	0.00	0.00	0.00
US DOLLAR Total								
	103,530,766.330	Local	103,145,412.51	103,145,412.51	100.00	0.00		0.00
		Base	103,145,412.51	103,145,412.51	100.00	0.00	0.00	0.00
FUND Total								
	103,530,766.330	Base	103,145,412.51	103,145,412.51	100.00	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	5,010,023.930	5,012,982.02	5,013,029.94	0.57	47.92	0.00	47.92
CASH EQUIVALENT Total	5,010,023.930	5,012,982.02	5,013,029.94	0.57	47.92	0.00	47.92

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,907,423.000	650,983,763.91	878,763,023.10	99.43	227,779,259.19	0.00	227,779,259.19
EQUITY Total	19,907,423.000	650,983,763.91	878,763,023.10	99.43	227,779,259.19	0.00	227,779,259.19

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	24,917,446.930	655,996,745.93	883,776,053.04	100.00	227,779,307.11	0.00	227,779,307.11

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	12,715,768.950	12,723,373.31	12,723,398.41	2.14	25.10	0.00	25.10
CASH EQUIVALENT Total	12,715,768.950	12,723,373.31	12,723,398.41	2.14	25.10	0.00	25.10

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,167,353.000	458,748,588.66	581,152,974.47	97.86	122,404,385.81	0.00	122,404,385.81
EQUITY Total	22,167,353.000	458,748,588.66	581,152,974.47	97.86	122,404,385.81	0.00	122,404,385.81

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	34,883,121.950	471,471,961.97	593,876,372.88	100.00	122,404,410.91	0.00	122,404,410.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,500,000.000	-4,500,000.00	-4,500,000.00	0.20	0.00	0.00	0.00
CASH Total	-4,500,000.000	-4,500,000.00	-4,500,000.00	0.20	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	102,389,621.420	101,964,117.78	101,963,679.46	4.52	-438.32	0.00	-438.32
CASH EQUIVALENT Total	102,389,621.420	101,964,117.78	101,963,679.46	4.52	-438.32	0.00	-438.32

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	2,046,003,120.920	2,135,095,744.09	2,147,891,882.89	95.28	12,796,138.80	0.00	12,796,138.80
FIXED INCOME Total	2,046,003,120.920	2,135,095,744.09	2,147,891,882.89	95.28	12,796,138.80	0.00	12,796,138.80

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	2,143,892,742.340	2,232,559,861.87	2,245,355,562.35	100.00	12,795,700.48	0.00	12,795,700.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	311,584.540	311,584.54	311,584.54	0.09	0.00	0.00	0.00
CASH Total	311,584.540	311,584.54	311,584.54	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	44,019,780.000	43,859,709.53	43,861,288.34	12.46	1,578.81	0.00	1,578.81
CASH EQUIVALENT Total	44,019,780.000	43,859,709.53	43,861,288.34	12.46	1,578.81	0.00	1,578.81

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							
	308,077,777.700	308,680,476.88	307,814,946.43	87.45	-865,530.45	0.00	-865,530.45
FIXED INCOME Total							
	308,077,777.700	308,680,476.88	307,814,946.43	87.45	-865,530.45	0.00	-865,530.45

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	352,409,142.240	352,851,770.95	351,987,819.31	100.00	-863,951.64	0.00	-863,951.64

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	207,302.800	207,302.80	207,302.80	0.15	0.00	0.00	0.00
CASH Total	207,302.800	207,302.80	207,302.80	0.15	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	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29
CASH EQUIVALENT Total	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45
FIXED INCOME Total	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	139,218,545.310	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16

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	-968,260.760	-968,260.76	-968,260.76	0.04	0.00	0.00	0.00
CASH Total	-968,260.760	-968,260.76	-968,260.76	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	1,429,622.130	1,430,478.08	1,430,479.90	0.06	1.82	0.00	1.82
CASH EQUIVALENT Total	1,429,622.130	1,430,478.08	1,430,479.90	0.06	1.82	0.00	1.82

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	26,094,838.000	1,094,424,676.75	2,246,147,043.63	99.89	1,151,722,366.88	0.00	1,151,722,366.88
EQUITY Total	26,094,838.000	1,094,424,676.75	2,246,147,043.63	99.89	1,151,722,366.88	0.00	1,151,722,366.88

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,556,199.370	1,094,886,894.07	2,246,609,262.77	100.00	1,151,722,368.70	0.00	1,151,722,368.70

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	-0.040	-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	699,668,955.000	697,901,426.68	698,006,804.02	55.68	105,377.34	0.00	105,377.34
CASH EQUIVALENT Total	699,668,955.000	697,901,426.68	698,006,804.02	55.68	105,377.34	0.00	105,377.34

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	558,863,153.770	560,410,625.81	555,689,713.80	44.32	-4,720,912.01	0.00	-4,720,912.01
FIXED INCOME Total							
	558,863,153.770	560,410,625.81	555,689,713.80	44.32	-4,720,912.01	0.00	-4,720,912.01

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,258,532,108.730	1,258,312,052.45	1,253,696,517.78	100.00	-4,615,534.67	0.00	-4,615,534.67

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	347,195.840	347,195.84	347,195.84	0.01	0.00	0.00	0.00
CASH Total	347,195.840	347,195.84	347,195.84	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,802,696,589.620	1,800,405,820.09	1,800,492,168.68	66.81	86,348.59	0.00	86,348.59
CASH EQUIVALENT Total	1,802,696,589.620	1,800,405,820.09	1,800,492,168.68	66.81	86,348.59	0.00	86,348.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	895,662,802.420	895,553,572.27	894,109,591.88	33.18	-1,443,980.39	0.00	-1,443,980.39
FIXED INCOME Total	895,662,802.420	895,553,572.27	894,109,591.88	33.18	-1,443,980.39	0.00	-1,443,980.39

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	2,698,706,587.880	2,696,306,588.20	2,694,948,956.40	100.00	-1,357,631.80	0.00	-1,357,631.80

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	30,774.000	30,774.00	30,774.00	0.03	0.00	0.00	0.00
CASH Total	30,774.000	30,774.00	30,774.00	0.03	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	6,875,000.000	6,875,230.23	6,861,706.53	6.39	-13,523.70	0.00	-13,523.70
CASH EQUIVALENT Total	6,875,000.000	6,875,230.23	6,861,706.53	6.39	-13,523.70	0.00	-13,523.70

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	100,588,986.840	100,383,544.42	100,475,649.61	93.58	92,105.19	0.00	92,105.19
FIXED INCOME Total	100,588,986.840	100,383,544.42	100,475,649.61	93.58	92,105.19	0.00	92,105.19

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	107,494,760.840	107,289,548.65	107,368,130.14	100.00	78,581.49	0.00	78,581.49

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	0.010	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	648,639,195.610	647,087,163.37	647,150,501.23	48.69	63,337.86	0.00	63,337.86
CASH EQUIVALENT Total	648,639,195.610	647,087,163.37	647,150,501.23	48.69	63,337.86	0.00	63,337.86

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	681,964,905.730	682,344,788.14	682,045,934.61	51.31	-298,853.53	0.00	-298,853.53
FIXED INCOME Total	681,964,905.730	682,344,788.14	682,045,934.61	51.31	-298,853.53	0.00	-298,853.53

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,330,604,101.350	1,329,431,951.52	1,329,196,435.85	100.00	-235,515.67	0.00	-235,515.67

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH Total	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,760,708,516.460	1,757,058,244.28	1,757,067,212.17	95.95	8,967.89	0.00	8,967.89
CASH EQUIVALENT Total	1,760,708,516.460	1,757,058,244.28	1,757,067,212.17	95.95	8,967.89	0.00	8,967.89

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	74,344,326.520	74,105,863.69	74,111,250.62	4.05	5,386.93	0.00	5,386.93
FIXED INCOME Total							
	74,344,326.520	74,105,863.69	74,111,250.62	4.05	5,386.93	0.00	5,386.93

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,835,052,842.930	1,831,164,107.92	1,831,178,462.74	100.00	14,354.82	0.00	14,354.82

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	-2,516.050	-2,516.05	-2,516.05	0.00	0.00	0.00	0.00
CASH Total	-2,516.050	-2,516.05	-2,516.05	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	889,839,248.530	889,246,165.93	889,246,165.93	62.32	0.00	0.00	0.00
CASH EQUIVALENT Total	889,839,248.530	889,246,165.93	889,246,165.93	62.32	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							
	540,000,000.000	537,580,801.73	537,625,020.60	37.68	44,218.87	0.00	44,218.87
FIXED INCOME Total							
	540,000,000.000	537,580,801.73	537,625,020.60	37.68	44,218.87	0.00	44,218.87

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,429,836,732.480	1,426,824,451.61	1,426,868,670.48	100.00	44,218.87	0.00	44,218.87

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	48,750,059.380	48,750,059.38	48,750,059.38	55.00	0.00	0.00	0.00
CASH EQUIVALENT Total	48,750,059.380	48,750,059.38	48,750,059.38	55.00	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
FIXED INCOME							
US DOLLAR							
	39,690,000.000	39,892,402.77	39,882,127.10	45.00	-10,275.67	0.00	-10,275.67
FIXED INCOME Total							
	39,690,000.000	39,892,402.77	39,882,127.10	45.00	-10,275.67	0.00	-10,275.67

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	88,440,059.380	88,642,462.15	88,632,186.48	100.00	-10,275.67	0.00	-10,275.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	234,928.350	234,928.35	234,928.35	0.06	0.00	0.00	0.00
CASH Total	234,928.350	234,928.35	234,928.35	0.06	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	115,586,267.190	115,101,148.39	115,101,148.39	30.35	0.00	0.00	0.00
CASH EQUIVALENT Total	115,586,267.190	115,101,148.39	115,101,148.39	30.35	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							
	262,708,285.310	263,922,974.01	263,943,610.35	69.59	20,636.34	0.00	20,636.34
FIXED INCOME Total							
	262,708,285.310	263,922,974.01	263,943,610.35	69.59	20,636.34	0.00	20,636.34

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	378,529,480.850	379,259,050.75	379,279,687.09	100.00	20,636.34	0.00	20,636.34

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,203.870	1,203.87	1,203.87	100.00	0.00	0.00	0.00
CASH Total	1,203.870	1,203.87	1,203.87	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,203.870	1,203.87	1,203.87	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	374,011.260	374,011.26	374,011.26	0.11	0.00	0.00	0.00
CASH Total	374,011.260	374,011.26	374,011.26	0.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	68,510,844.800	68,370,119.30	68,370,119.30	20.59	0.00	0.00	0.00
CASH EQUIVALENT Total	68,510,844.800	68,370,119.30	68,370,119.30	20.59	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							
	262,194,721.860	264,520,184.69	263,379,659.33	79.30	-1,140,525.36	0.00	-1,140,525.36
FIXED INCOME Total							
	262,194,721.860	264,520,184.69	263,379,659.33	79.30	-1,140,525.36	0.00	-1,140,525.36

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	331,079,577.920	333,264,315.25	332,123,789.89	100.00	-1,140,525.36	0.00	-1,140,525.36

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	2,870,022.960	2,870,022.96	2,870,022.96	0.29	0.00	0.00	0.00
CASH Total	2,870,022.960	2,870,022.96	2,870,022.96	0.29	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	552,818,118.800	551,180,020.31	551,180,020.31	54.79	0.00	0.00	0.00
CASH EQUIVALENT Total	552,818,118.800	551,180,020.31	551,180,020.31	54.79	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	454,498,646.790	454,705,570.82	451,896,369.13	44.92	-2,809,201.69	0.00	-2,809,201.69
FIXED INCOME Total	454,498,646.790	454,705,570.82	451,896,369.13	44.92	-2,809,201.69	0.00	-2,809,201.69

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	1,010,186,788.550	1,008,755,614.09	1,005,946,412.40	100.00	-2,809,201.69	0.00	-2,809,201.69

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	-5,430,426.390	-5,430,426.39	-5,430,426.39	4.76	0.00	0.00	0.00
CASH Total	-5,430,426.390	-5,430,426.39	-5,430,426.39	4.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	108,789,966.680	108,404,612.86	108,404,612.86	95.09	0.00	0.00	0.00
CASH EQUIVALENT Total	108,789,966.680	108,404,612.86	108,404,612.86	95.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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	171,226.040	171,226.04	171,226.04	0.15	0.00	0.00	0.00
EQUITY Total	171,226.040	171,226.04	171,226.04	0.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	103,530,766.330	103,145,412.51	103,145,412.51	100.00	0.00	0.00	0.00

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,010,023.930	5,012,982.02	5,013,029.94	0.57	47.92	0.00	47.92
					47.92 GN	0.00 GN	47.92 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,907,423.000	650,983,763.91	878,763,023.10	99.43	227,779,259.19	0.00	227,779,259.19
					278,731,373.20 GN	0.00 GN	278,731,373.20 GN
					-50,952,114.01 LS	0.00 LS	-50,952,114.01 LS
FUND Total							
0.000	24,917,446.930	655,996,745.93	883,776,053.04	100.00	227,779,307.11	0.00	227,779,307.11
					278,731,421.12 GN	0.00 GN	278,731,421.12 GN
					-50,952,114.01 LS	0.00 LS	-50,952,114.01 LS

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	12,715,768.950	12,723,373.31	12,723,398.41	2.14	25.10	0.00	25.10
					25.10 GN	0.00 GN	25.10 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,167,353.000	458,748,588.66	581,152,974.47	97.86	122,404,385.81	0.00	122,404,385.81
					174,576,925.55 GN	0.00 GN	174,576,925.55 GN
					-52,172,539.74 LS	0.00 LS	-52,172,539.74 LS
FUND Total							
0.000	34,883,121.950	471,471,961.97	593,876,372.88	100.00	122,404,410.91	0.00	122,404,410.91
					174,576,950.65 GN	0.00 GN	174,576,950.65 GN
					-52,172,539.74 LS	0.00 LS	-52,172,539.74 LS

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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								
		-4,500,000.000	-4,500,000.00	-4,500,000.00	0.20	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		102,389,621.420	101,964,117.78	101,963,679.46	4.52	-438.32	0.00	-438.32
						2,235.19 GN	0.00 GN	2,235.19 GN
						-2,673.51 LS	0.00 LS	-2,673.51 LS
FIXED INCOME								
		2,046,003,120.920	2,135,095,744.09	2,147,891,882.89	95.28	12,796,138.80	0.00	12,796,138.80
						32,035,957.32 GN	0.00 GN	32,035,957.32 GN
						-19,239,818.52 LS	0.00 LS	-19,239,818.52 LS
Original Face:	2,134,694,818.000							
FUND Total								
	0.000	2,143,892,742.340	2,232,559,861.87	2,245,355,562.35	100.00	12,795,700.48	0.00	12,795,700.48
						32,038,192.51 GN	0.00 GN	32,038,192.51 GN
						-19,242,492.03 LS	0.00 LS	-19,242,492.03 LS
Original Face:	2,134,694,818.000							

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	311,584.540	311,584.54	311,584.54	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	44,019,780.000	43,859,709.53	43,861,288.34	12.46	1,578.81	0.00	1,578.81
					2,690.02 GN	0.00 GN	2,690.02 GN
					-1,111.21 LS	0.00 LS	-1,111.21 LS
FIXED INCOME							
	308,077,777.700	308,680,476.88	307,814,946.43	87.45	-865,530.45	0.00	-865,530.45
					469,317.60 GN	0.00 GN	469,317.60 GN
					-1,334,848.05 LS	0.00 LS	-1,334,848.05 LS
Original Face:	184,458,032.000						
FUND Total							
0.000	352,409,142.240	352,851,770.95	351,987,819.31	100.00	-863,951.64	0.00	-863,951.64
					472,007.62 GN	0.00 GN	472,007.62 GN
					-1,335,959.26 LS	0.00 LS	-1,335,959.26 LS
Original Face:	184,458,032.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	207,302.800	207,302.80	207,302.80	0.15	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							
	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29
					3,188.29 GN	0.00 GN	3,188.29 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45
					56,065.23 GN	0.00 GN	56,065.23 GN
					-1,370,469.68 LS	0.00 LS	-1,370,469.68 LS
Original Face:	155,264,820.000						
FUND Total							
0.000	139,218,545.310	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16
					59,253.52 GN	0.00 GN	59,253.52 GN
					-1,370,469.68 LS	0.00 LS	-1,370,469.68 LS
Original Face:	155,264,820.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	-968,260.760	-968,260.76	-968,260.76	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							
	1,429,622.130	1,430,478.08	1,430,479.90	0.06	1.82	0.00	1.82
					1.82 GN	0.00 GN	1.82 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,094,838.000	1,094,424,676.75	2,246,147,043.63	99.89	1,151,722,366.88	0.00	1,151,722,366.88
					1,213,724,189.79 GN	0.00 GN	1,213,724,189.79 GN
					-62,001,822.91 LS	0.00 LS	-62,001,822.91 LS
FUND Total							
0.000	26,556,199.370	1,094,886,894.07	2,246,609,262.77	100.00	1,151,722,368.70	0.00	1,151,722,368.70
					1,213,724,191.61 GN	0.00 GN	1,213,724,191.61 GN
					-62,001,822.91 LS	0.00 LS	-62,001,822.91 LS

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	699,668,955.000	697,901,426.68	698,006,804.02	55.68	105,377.34	0.00	105,377.34
					105,377.34 GN	0.00 GN	105,377.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	558,863,153.770	560,410,625.81	555,689,713.80	44.32	-4,720,912.01	0.00	-4,720,912.01
					1,049,260.91 GN	0.00 GN	1,049,260.91 GN
					-5,770,172.92 LS	0.00 LS	-5,770,172.92 LS
Original Face:	819,978,364.000						
FUND Total							
0.000	1,258,532,108.730	1,258,312,052.45	1,253,696,517.78	100.00	-4,615,534.67	0.00	-4,615,534.67
					1,154,638.25 GN	0.00 GN	1,154,638.25 GN
					-5,770,172.92 LS	0.00 LS	-5,770,172.92 LS
Original Face:	819,978,364.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	347,195.840	347,195.84	347,195.84	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,802,696,589.620	1,800,405,820.09	1,800,492,168.68	66.81	86,348.59	0.00	86,348.59
					88,638.87 GN	0.00 GN	88,638.87 GN
					-2,290.28 LS	0.00 LS	-2,290.28 LS
FIXED INCOME							
	895,662,802.420	895,553,572.27	894,109,591.88	33.18	-1,443,980.39	0.00	-1,443,980.39
					3,224,154.28 GN	0.00 GN	3,224,154.28 GN
					-4,668,134.67 LS	0.00 LS	-4,668,134.67 LS
Original Face:	555,701,117.000						
FUND Total							
0.000	2,698,706,587.880	2,696,306,588.20	2,694,948,956.40	100.00	-1,357,631.80	0.00	-1,357,631.80
					3,312,793.15 GN	0.00 GN	3,312,793.15 GN
					-4,670,424.95 LS	0.00 LS	-4,670,424.95 LS
Original Face:	555,701,117.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	30,774.000	30,774.00	30,774.00	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	6,875,000.000	6,875,230.23	6,861,706.53	6.39	-13,523.70	0.00	-13,523.70
					5,037.43 GN	0.00 GN	5,037.43 GN
					-18,561.13 LS	0.00 LS	-18,561.13 LS
FIXED INCOME							
	100,588,986.840	100,383,544.42	100,475,649.61	93.58	92,105.19	0.00	92,105.19
					249,784.90 GN	0.00 GN	249,784.90 GN
					-157,679.71 LS	0.00 LS	-157,679.71 LS
Original Face:	46,766,000.000						
FUND Total							
0.000	107,494,760.840	107,289,548.65	107,368,130.14	100.00	78,581.49	0.00	78,581.49
					254,822.33 GN	0.00 GN	254,822.33 GN
					-176,240.84 LS	0.00 LS	-176,240.84 LS
Original Face:	46,766,000.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	648,639,195.610	647,087,163.37	647,150,501.23	48.69	63,337.86	0.00	63,337.86
					63,337.86 GN	0.00 GN	63,337.86 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	681,964,905.730	682,344,788.14	682,045,934.61	51.31	-298,853.53	0.00	-298,853.53
					2,786,308.61 GN	0.00 GN	2,786,308.61 GN
					-3,085,162.14 LS	0.00 LS	-3,085,162.14 LS
Original Face: 473,053,941.000							
FUND Total							
0.000	1,330,604,101.350	1,329,431,951.52	1,329,196,435.85	100.00	-235,515.67	0.00	-235,515.67
					2,849,646.47 GN	0.00 GN	2,849,646.47 GN
					-3,085,162.14 LS	0.00 LS	-3,085,162.14 LS
Original Face: 473,053,941.000							

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	-0.050	-0.05	-0.05	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							
	1,760,708,516.460	1,757,058,244.28	1,757,067,212.17	95.95	8,967.89	0.00	8,967.89
					19,360.60 GN	0.00 GN	19,360.60 GN
					-10,392.71 LS	0.00 LS	-10,392.71 LS
FIXED INCOME							
	74,344,326.520	74,105,863.69	74,111,250.62	4.05	5,386.93	0.00	5,386.93
					6,087.37 GN	0.00 GN	6,087.37 GN
					-700.44 LS	0.00 LS	-700.44 LS
Original Face:	56,000,000.000						
FUND Total							
0.000	1,835,052,842.930	1,831,164,107.92	1,831,178,462.74	100.00	14,354.82	0.00	14,354.82
					25,447.97 GN	0.00 GN	25,447.97 GN
					-11,093.15 LS	0.00 LS	-11,093.15 LS
Original Face:	56,000,000.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	-2,516.050	-2,516.05	-2,516.05	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							
	889,839,248.530	889,246,165.93	889,246,165.93	62.32	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							
	540,000,000.000	537,580,801.73	537,625,020.60	37.68	44,218.87	0.00	44,218.87
					44,301.23 GN	0.00 GN	44,301.23 GN
					-82.36 LS	0.00 LS	-82.36 LS
FUND Total							
0.000	1,429,836,732.480	1,426,824,451.61	1,426,868,670.48	100.00	44,218.87	0.00	44,218.87
					44,301.23 GN	0.00 GN	44,301.23 GN
					-82.36 LS	0.00 LS	-82.36 LS

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	48,750,059.380	48,750,059.38	48,750,059.38	55.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	39,690,000.000	39,892,402.77	39,882,127.10	45.00	-10,275.67	0.00	-10,275.67
					0.00 GN	0.00 GN	0.00 GN
					-10,275.67 LS	0.00 LS	-10,275.67 LS
FUND Total							
0.000	88,440,059.380	88,642,462.15	88,632,186.48	100.00	-10,275.67	0.00	-10,275.67
					0.00 GN	0.00 GN	0.00 GN
					-10,275.67 LS	0.00 LS	-10,275.67 LS

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							
	234,928.350	234,928.35	234,928.35	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	115,586,267.190	115,101,148.39	115,101,148.39	30.35	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							
	262,708,285.310	263,922,974.01	263,943,610.35	69.59	20,636.34	0.00	20,636.34
					1,151,113.89 GN	0.00 GN	1,151,113.89 GN
					-1,130,477.55 LS	0.00 LS	-1,130,477.55 LS
Original Face:	280,395,369.000						
FUND Total							
0.000	378,529,480.850	379,259,050.75	379,279,687.09	100.00	20,636.34	0.00	20,636.34
					1,151,113.89 GN	0.00 GN	1,151,113.89 GN
					-1,130,477.55 LS	0.00 LS	-1,130,477.55 LS
Original Face:	280,395,369.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,203.870	1,203.87	1,203.87	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,203.870	1,203.87	1,203.87	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	374,011.260	374,011.26	374,011.26	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	68,510,844.800	68,370,119.30	68,370,119.30	20.59	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	262,194,721.860	264,520,184.69	263,379,659.33	79.30	-1,140,525.36	0.00	-1,140,525.36
					958,311.38 GN	0.00 GN	958,311.38 GN
					-2,098,836.74 LS	0.00 LS	-2,098,836.74 LS
Original Face:	232,268,168.000						
FUND Total							
0.000	331,079,577.920	333,264,315.25	332,123,789.89	100.00	-1,140,525.36	0.00	-1,140,525.36
					958,311.38 GN	0.00 GN	958,311.38 GN
					-2,098,836.74 LS	0.00 LS	-2,098,836.74 LS
Original Face:	232,268,168.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	2,870,022.960	2,870,022.96	2,870,022.96	0.29	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							
	552,818,118.800	551,180,020.31	551,180,020.31	54.79	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							
	454,498,646.790	454,705,570.82	451,896,369.13	44.92	-2,809,201.69	0.00	-2,809,201.69
					706,622.44 GN	0.00 GN	706,622.44 GN
					-3,515,824.13 LS	0.00 LS	-3,515,824.13 LS
Original Face:	432,006,555.000						
FUND Total							
0.000	1,010,186,788.550	1,008,755,614.09	1,005,946,412.40	100.00	-2,809,201.69	0.00	-2,809,201.69
					706,622.44 GN	0.00 GN	706,622.44 GN
					-3,515,824.13 LS	0.00 LS	-3,515,824.13 LS
Original Face:	432,006,555.000						

Holdings

Fund Summary

As of: *April 30, 2019*

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

View Date: *May 8, 2019*

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							
	-5,430,426.390	-5,430,426.39	-5,430,426.39	4.76	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	108,789,966.680	108,404,612.86	108,404,612.86	95.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	171,226.040	171,226.04	171,226.04	0.15	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	103,530,766.330	103,145,412.51	103,145,412.51	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