# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 | | | | | 2.479883 | 31 Dec 2030 | | |
| | | | 115,354.630 | Local 100.059963 | 115,423.80 | 100.060000 | 115,423.84 | 0.04 | 0.01 |
| | | | | Base 100.059963 | 115,423.80 | 100.060000 | 115,423.84 | 0.04 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 115,354.630 | Local | 115,423.80 | | 115,423.84 | 0.04 | 0.01 |
| | | | | Base | 115,423.80 | | 115,423.84 | 0.04 | 0.01 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 115,354.630 | Base | 115,423.80 | | 115,423.84 | 0.04 | 0.01 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | | 31,164.000 | Local 39.534473 | 1,232,052.32 | 66.560000 | 2,074,275.84 | 842,223.52 | 0.26 |
| | | | | Base 39.534473 | 1,232,052.32 | 66.560000 | 2,074,275.84 | 842,223.52 | 0.26 |
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | | | 21,698.000 | Local 49.123405 | 1,065,879.65 | 52.770000 | 1,145,003.46 | 79,123.81 | 0.14 |
| | | | | Base 49.123405 | 1,065,879.65 | 52.770000 | 1,145,003.46 | 79,123.81 | 0.14 |
| 00191U102 | ASGN INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 25,524.000 | Local 68.080352 | 1,737,682.90 | 50.730000 | 1,294,832.52 | -442,850.38 | 0.16 |
| | | | | Base 68.080352 | 1,737,682.90 | 50.730000 | 1,294,832.52 | -442,850.38 | 0.16 |
| 002535300 | AARON S INC COMMON STOCK USD.5 | | | | | | | | |
| | | | 32,601.000 | Local 24.658482 | 803,891.18 | 53.260000 | 1,736,329.26 | 932,438.08 | 0.22 |
| | | | | Base 24.658482 | 803,891.18 | 53.260000 | 1,736,329.26 | 932,438.08 | 0.22 |
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 42,913.000 | Local 41.557927 | 1,783,375.32 | 32.220000 | 1,382,656.86 | -400,718.46 | 0.17 |
| | | | | Base 41.557927 | 1,783,375.32 | 32.220000 | 1,382,656.86 | -400,718.46 | 0.17 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 56,308.000 | 10.796490 | 607,928.78 | 31.460000 | 1,771,449.68 | 1,163,520.90 | 0.22 |
| | | Base | | 10.796490 | 607,928.78 | 31.460000 | 1,771,449.68 | 1,163,520.90 | 0.22 |
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,343.000 | 120.228039 | 2,325,570.96 | 123.670000 | 2,392,148.81 | 66,577.85 | 0.30 |
| | | Base | | 120.228039 | 2,325,570.96 | 123.670000 | 2,392,148.81 | 66,577.85 | 0.30 |
| 00737L103 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,013.000 | 26.560466 | 744,038.34 | 43.960000 | 1,231,451.48 | 487,413.14 | 0.15 |
| | | Base | | 26.560466 | 744,038.34 | 43.960000 | 1,231,451.48 | 487,413.14 | 0.15 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,953.000 | 29.127942 | 785,085.43 | 31.900000 | 859,800.70 | 74,715.27 | 0.11 |
| | | Base | | 29.127942 | 785,085.43 | 31.900000 | 859,800.70 | 74,715.27 | 0.11 |
| 014491104 | ALEXANDER + BALDWIN INC REIT | | | | | | | | |
| | | Local | 45,932.000 | 24.008448 | 1,102,756.05 | 23.070000 | 1,059,651.24 | -43,104.81 | 0.13 |
| | | Base | | 24.008448 | 1,102,756.05 | 23.070000 | 1,059,651.24 | -43,104.81 | 0.13 |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,008.000 | 353.498937 | 2,477,320.55 | 663.300000 | 4,648,406.40 | 2,171,085.85 | 0.58 |
| | | Base | | 353.498937 | 2,477,320.55 | 663.300000 | 4,648,406.40 | 2,171,085.85 | 0.58 |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 60,982.000 | 27.547953 | 1,679,929.27 | 21.410000 | 1,305,624.62 | -374,304.65 | 0.16 |
| | | Base | | 27.547953 | 1,679,929.27 | 21.410000 | 1,305,624.62 | -374,304.65 | 0.16 |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | | |
| | | Local | 24,977.000 | 67.687674 | 1,690,635.03 | 81.890000 | 2,045,366.53 | 354,731.50 | 0.25 |
| | | Base | | 67.687674 | 1,690,635.03 | 81.890000 | 2,045,366.53 | 354,731.50 | 0.25 |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 83,152.000 | 15.824906 | 1,315,872.62 | 9.730000 | 809,068.96 | -506,803.66 | 0.10 |
| | | Base | | 15.824906 | 1,315,872.62 | 9.730000 | 809,068.96 | -506,803.66 | 0.10 |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,136.000 | 127.077224 | 1,796,363.64 | 112.310000 | 1,587,614.16 | -208,749.48 | 0.20 |
| | | Base | | 127.077224 | 1,796,363.64 | 112.310000 | 1,587,614.16 | -208,749.48 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 024835100 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | | | | | | | |
| | | 66,446.000 | Local | 41.641797 | 2,766,930.84 | 46.320000 | 3,077,778.72 | 310,847.88 | 0.38 |
| | | | Base | 41.641797 | 2,766,930.84 | 46.320000 | 3,077,778.72 | 310,847.88 | 0.38 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | | 81,261.000 | Local | 17.847746 | 1,450,325.69 | 17.400000 | 1,413,941.40 | -36,384.29 | 0.18 |
| | | | Base | 17.847746 | 1,450,325.69 | 17.400000 | 1,413,941.40 | -36,384.29 | 0.18 |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | | 34,217.000 | Local | 40.218750 | 1,376,164.96 | 98.200000 | 3,360,109.40 | 1,983,944.44 | 0.42 |
| | | | Base | 40.218750 | 1,376,164.96 | 98.200000 | 3,360,109.40 | 1,983,944.44 | 0.42 |
| 03755L104 | APERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 37,511.000 | Local | 42.748938 | 1,603,555.41 | 31.010000 | 1,163,216.11 | -440,339.30 | 0.14 |
| | | | Base | 42.748938 | 1,603,555.41 | 31.010000 | 1,163,216.11 | -440,339.30 | 0.14 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 30,515.000 | Local | 46.646154 | 1,423,407.38 | 113.270000 | 3,456,434.05 | 2,033,026.67 | 0.43 |
| | | | Base | 46.646154 | 1,423,407.38 | 113.270000 | 3,456,434.05 | 2,033,026.67 | 0.43 |
| 03836W103 | AQUA AMERICA INC COMMON STOCK USD.5 | | | | | | | | |
| | | 101,733.000 | Local | 20.883424 | 2,124,533.40 | 39.540000 | 4,022,522.82 | 1,897,989.42 | 0.50 |
| | | | Base | 20.883424 | 2,124,533.40 | 39.540000 | 4,022,522.82 | 1,897,989.42 | 0.50 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 41,175.000 | Local | 32.546264 | 1,340,092.40 | 62.660000 | 2,580,025.50 | 1,239,933.10 | 0.32 |
| | | | Base | 32.546264 | 1,340,092.40 | 62.660000 | 2,580,025.50 | 1,239,933.10 | 0.32 |
| 044186104 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | 30,354.000 | Local | 26.576548 | 806,704.55 | 74.870000 | 2,272,603.98 | 1,465,899.43 | 0.28 |
| | | | Base | 26.576548 | 806,704.55 | 74.870000 | 2,272,603.98 | 1,465,899.43 | 0.28 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 79,713.000 | Local | 18.752652 | 1,494,830.12 | 19.810000 | 1,579,114.53 | 84,284.41 | 0.20 |
| | | | Base | 18.752652 | 1,494,830.12 | 19.810000 | 1,579,114.53 | 84,284.41 | 0.20 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,943.000 | Local | 41.550388 | 1,161,042.49 | 39.470000 | 1,102,910.21 | -58,132.28 | 0.14 |
| | | | Base | 41.550388 | 1,161,042.49 | 39.470000 | 1,102,910.21 | -58,132.28 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,028.000 | 39.505734 | 909,738.05 | 37.680000 | 867,695.04 | -42,043.01 | 0.11 |
| | | Base | | 39.505734 | 909,738.05 | 37.680000 | 867,695.04 | -42,043.01 | 0.11 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,866.000 | 36.322990 | 1,121,145.40 | 28.360000 | 875,359.76 | -245,785.64 | 0.11 |
| | | Base | | 36.322990 | 1,121,145.40 | 28.360000 | 875,359.76 | -245,785.64 | 0.11 |
| 053807103 | AVNET INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 52,606.000 | 29.182072 | 1,535,152.07 | 40.840000 | 2,148,429.04 | 613,276.97 | 0.27 |
| | | Base | | 29.182072 | 1,535,152.07 | 40.840000 | 2,148,429.04 | 613,276.97 | 0.27 |
| 05971J102 | BANCORPSOUTH BANK COMMON STOCK | | | | | | | | |
| | | Local | 43,989.000 | 19.240751 | 846,381.41 | 27.080000 | 1,191,222.12 | 344,840.71 | 0.15 |
| | | Base | | 19.240751 | 846,381.41 | 27.080000 | 1,191,222.12 | 344,840.71 | 0.15 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,983.000 | 53.291091 | 1,064,915.88 | 75.660000 | 1,511,913.78 | 446,997.90 | 0.19 |
| | | Base | | 53.291091 | 1,064,915.88 | 75.660000 | 1,511,913.78 | 446,997.90 | 0.19 |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | | |
| | | Local | 58,668.000 | 44.423854 | 2,606,258.68 | 28.900000 | 1,695,505.20 | -910,753.48 | 0.21 |
| | | Base | | 44.423854 | 2,606,258.68 | 28.900000 | 1,695,505.20 | -910,753.48 | 0.21 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,688.000 | 29.619282 | 1,975,250.70 | 12.690000 | 846,270.72 | -1,128,979.98 | 0.10 |
| | | Base | | 29.619282 | 1,975,250.70 | 12.690000 | 846,270.72 | -1,128,979.98 | 0.10 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,098.000 | 77.849184 | 1,486,763.71 | 51.200000 | 977,817.60 | -508,946.11 | 0.12 |
| | | Base | | 77.849184 | 1,486,763.71 | 51.200000 | 977,817.60 | -508,946.11 | 0.12 |
| 081437105 | BEMIS COMPANY COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 44,222.000 | 45.083960 | 1,993,702.89 | 58.350000 | 2,580,353.70 | 586,650.81 | 0.32 |
| | | Base | | 45.083960 | 1,993,702.89 | 58.350000 | 2,580,353.70 | 586,650.81 | 0.32 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 70,123.000 | 19.336276 | 1,355,917.68 | 62.200000 | 4,361,650.60 | 3,005,732.92 | 0.54 |
| | | Base | | 19.336276 | 1,355,917.68 | 62.200000 | 4,361,650.60 | 3,005,732.92 | 0.54 |

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|---|---|---|---|---|---|---|---|---|---|
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 9,756.000 | 104.995682 | 1,024,337.87 | 286.930000 | 2,799,289.08 | 1,774,951.21 | 0.35 |
| | | Base | | 104.995682 | 1,024,337.87 | 286.930000 | 2,799,289.08 | 1,774,951.21 | 0.35 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,332.000 | 76.950391 | 1,410,654.57 | 198.050000 | 3,630,652.60 | 2,219,998.03 | 0.45 |
| | | Base | | 76.950391 | 1,410,654.57 | 198.050000 | 3,630,652.60 | 2,219,998.03 | 0.45 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 26,188.000 | 36.658932 | 960,024.10 | 76.200000 | 1,995,525.60 | 1,035,501.50 | 0.25 |
| | | Base | | 36.658932 | 960,024.10 | 76.200000 | 1,995,525.60 | 1,035,501.50 | 0.25 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,539.000 | 89.366731 | 2,103,603.48 | 76.920000 | 1,810,619.88 | -292,983.60 | 0.22 |
| | | Base | | 89.366731 | 2,103,603.48 | 76.920000 | 1,810,619.88 | -292,983.60 | 0.22 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,222.000 | 301.755720 | 1,274,012.65 | 314.300000 | 1,326,974.60 | 52,961.95 | 0.16 |
| | | Base | | 301.755720 | 1,274,012.65 | 314.300000 | 1,326,974.60 | 52,961.95 | 0.16 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,753.000 | 35.065093 | 1,358,877.54 | 23.920000 | 926,971.76 | -431,905.78 | 0.11 |
| | | Base | | 35.065093 | 1,358,877.54 | 23.920000 | 926,971.76 | -431,905.78 | 0.11 |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,420.000 | 39.194656 | 2,211,362.49 | 35.490000 | 2,002,345.80 | -209,016.69 | 0.25 |
| | | Base | | 39.194656 | 2,211,362.49 | 35.490000 | 2,002,345.80 | -209,016.69 | 0.25 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,181.000 | 21.223278 | 385,860.42 | 37.570000 | 683,060.17 | 297,199.75 | 0.08 |
| | | Base | | 21.223278 | 385,860.42 | 37.570000 | 683,060.17 | 297,199.75 | 0.08 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,066.000 | 80.671883 | 1,941,449.53 | 77.000000 | 1,853,082.00 | -88,367.53 | 0.23 |
| | | Base | | 80.671883 | 1,941,449.53 | 77.000000 | 1,853,082.00 | -88,367.53 | 0.23 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | | |
| | | Local | 144,864.000 | 17.531077 | 2,539,622.00 | 17.150000 | 2,484,417.60 | -55,204.40 | 0.31 |
| | | Base | | 17.531077 | 2,539,622.00 | 17.150000 | 2,484,417.60 | -55,204.40 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 112,591.000 | 12.111486 | 1,363,644.32 | 31.570000 | 3,554,497.87 | 2,190,853.55 | 0.44 |
| | | Base | | 12.111486 | 1,363,644.32 | 31.570000 | 3,554,497.87 | 2,190,853.55 | 0.44 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 42,201.000 | 25.477724 | 1,075,185.43 | 41.480000 | 1,750,497.48 | 675,312.05 | 0.22 |
| | | Base | | 25.477724 | 1,075,185.43 | 41.480000 | 1,750,497.48 | 675,312.05 | 0.22 |
| 12508E101 | CDK GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,484.000 | 33.113522 | 2,002,838.25 | 48.400000 | 2,927,425.60 | 924,587.35 | 0.36 |
| | | Base | | 33.113522 | 2,002,838.25 | 48.400000 | 2,927,425.60 | 924,587.35 | 0.36 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,918.000 | 17.690808 | 1,378,432.37 | 15.710000 | 1,224,091.78 | -154,340.59 | 0.15 |
| | | Base | | 17.690808 | 1,378,432.37 | 15.710000 | 1,224,091.78 | -154,340.59 | 0.15 |
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,157.000 | 10.586539 | 1,017,969.87 | 7.720000 | 742,332.04 | -275,637.83 | 0.09 |
| | | Base | | 10.586539 | 1,017,969.87 | 7.720000 | 742,332.04 | -275,637.83 | 0.09 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,413.000 | 418.682677 | 1,010,281.30 | 1,117.050000 | 2,695,441.65 | 1,685,160.35 | 0.33 |
| | | Base | | 418.682677 | 1,010,281.30 | 1,117.050000 | 2,695,441.65 | 1,685,160.35 | 0.33 |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,878.000 | 31.232991 | 901,946.30 | 39.940000 | 1,153,387.32 | 251,441.02 | 0.14 |
| | | Base | | 31.232991 | 901,946.30 | 39.940000 | 1,153,387.32 | 251,441.02 | 0.14 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,057.000 | 160.348190 | 1,933,318.13 | 203.520000 | 2,453,840.64 | 520,522.51 | 0.30 |
| | | Base | | 160.348190 | 1,933,318.13 | 203.520000 | 2,453,840.64 | 520,522.51 | 0.30 |
| 127686103 | CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 283,309.000 | 9.247480 | 2,619,894.42 | 8.790000 | 2,490,286.11 | -129,608.31 | 0.31 |
| | | Base | | 9.247480 | 2,619,894.42 | 8.790000 | 2,490,286.11 | -129,608.31 | 0.31 |
| 13123X102 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 110,623.000 | 11.154523 | 1,233,946.82 | 6.250000 | 691,393.75 | -542,553.07 | 0.09 |
| | | Base | | 11.154523 | 1,233,946.82 | 6.250000 | 691,393.75 | -542,553.07 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 46,863.000 | 52.428102 | 2,456,938.14 | 103.360000 | 4,843,759.68 | 2,386,821.54 | 0.60 |
| | | Base | | 52.428102 | 2,456,938.14 | 103.360000 | 4,843,759.68 | 2,386,821.54 | 0.60 |
| 138098108 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,596.000 | 112.171571 | 1,973,770.96 | 68.740000 | 1,209,549.04 | -764,221.92 | 0.15 |
| | | Base | | 112.171571 | 1,973,770.96 | 68.740000 | 1,209,549.04 | -764,221.92 | 0.15 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 27,765.000 | 47.557789 | 1,320,442.00 | 133.310000 | 3,701,352.15 | 2,380,910.15 | 0.46 |
| | | Base | | 47.557789 | 1,320,442.00 | 133.310000 | 3,701,352.15 | 2,380,910.15 | 0.46 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 22,983.000 | 41.019605 | 942,753.59 | 40.560000 | 932,190.48 | -10,563.11 | 0.12 |
| | | Base | | 41.019605 | 942,753.59 | 40.560000 | 932,190.48 | -10,563.11 | 0.12 |
| 14575E105 | CARS.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,061.000 | 27.625960 | 830,463.97 | 21.170000 | 636,391.37 | -194,072.60 | 0.08 |
| | | Base | | 27.625960 | 830,463.97 | 21.170000 | 636,391.37 | -194,072.60 | 0.08 |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,083.000 | 52.042593 | 1,149,256.59 | 84.110000 | 1,857,401.13 | 708,144.54 | 0.23 |
| | | Base | | 52.042593 | 1,149,256.59 | 84.110000 | 1,857,401.13 | 708,144.54 | 0.23 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,758.000 | 98.210686 | 1,744,025.36 | 129.080000 | 2,292,202.64 | 548,177.28 | 0.28 |
| | | Base | | 98.210686 | 1,744,025.36 | 129.080000 | 2,292,202.64 | 548,177.28 | 0.28 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,623.000 | 33.427937 | 2,360,781.18 | 45.500000 | 3,213,346.50 | 852,565.32 | 0.40 |
| | | Base | | 33.427937 | 2,360,781.18 | 45.500000 | 3,213,346.50 | 852,565.32 | 0.40 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,089.000 | 15.637397 | 579,975.41 | 33.640000 | 1,247,673.96 | 667,698.55 | 0.15 |
| | | Base | | 15.637397 | 579,975.41 | 33.640000 | 1,247,673.96 | 667,698.55 | 0.15 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,384.000 | 43.884344 | 1,026,191.51 | 125.450000 | 2,933,522.80 | 1,907,331.29 | 0.36 |
| | | Base | | 43.884344 | 1,026,191.51 | 125.450000 | 2,933,522.80 | 1,907,331.29 | 0.36 |

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**Base Currency: 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 | 43.250000 | 874,731.25 | 316,341.34 | 0.11 |
| | | Base | | 27.608895 | 558,389.91 | 43.250000 | 874,731.25 | 316,341.34 | 0.11 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,743.000 | 323.210940 | 2,502,622.31 | 327.940000 | 2,539,239.42 | 36,617.11 | 0.31 |
| | | Base | | 323.210940 | 2,502,622.31 | 327.940000 | 2,539,239.42 | 36,617.11 | 0.31 |
| 163731102 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 34,671.000 | 44.070981 | 1,527,984.97 | 37.860000 | 1,312,644.06 | -215,340.91 | 0.16 |
| | | Base | | 44.070981 | 1,527,984.97 | 37.860000 | 1,312,644.06 | -215,340.91 | 0.16 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 81,005.000 | 22.626150 | 1,832,831.25 | 21.090000 | 1,708,395.45 | -124,435.80 | 0.21 |
| | | Base | | 22.626150 | 1,832,831.25 | 21.090000 | 1,708,395.45 | -124,435.80 | 0.21 |
| 165167107 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 507,916.000 | 3.027032 | 1,537,477.80 | 1.920000 | 975,198.72 | -562,279.08 | 0.12 |
| | | Base | | 3.027032 | 1,537,477.80 | 1.920000 | 975,198.72 | -562,279.08 | 0.12 |
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | | |
| | | Local | 17,187.000 | 45.413582 | 780,523.24 | 98.580000 | 1,694,294.46 | 913,771.22 | 0.21 |
| | | Base | | 45.413582 | 780,523.24 | 98.580000 | 1,694,294.46 | 913,771.22 | 0.21 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,731.000 | 18.178730 | 1,267,621.05 | 34.940000 | 2,436,401.14 | 1,168,780.09 | 0.30 |
| | | Base | | 18.178730 | 1,267,621.05 | 34.940000 | 2,436,401.14 | 1,168,780.09 | 0.30 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 51,653.000 | 25.255154 | 1,304,504.47 | 37.990000 | 1,962,297.47 | 657,793.00 | 0.24 |
| | | Base | | 25.255154 | 1,304,504.47 | 37.990000 | 1,962,297.47 | 657,793.00 | 0.24 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,681.000 | 55.565734 | 1,593,680.81 | 37.370000 | 1,071,808.97 | -521,871.84 | 0.13 |
| | | Base | | 55.565734 | 1,593,680.81 | 37.370000 | 1,071,808.97 | -521,871.84 | 0.13 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,650.000 | 41.557172 | 1,024,384.28 | 64.120000 | 1,580,558.00 | 556,173.72 | 0.20 |
| | | Base | | 41.557172 | 1,024,384.28 | 64.120000 | 1,580,558.00 | 556,173.72 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | | |
| | | 82,823.000 | Local | 22.682909 | 1,878,666.56 | 40.600000 | 3,362,613.80 | 1,483,947.24 | 0.42 |
| | | | Base | 22.682909 | 1,878,666.56 | 40.600000 | 3,362,613.80 | 1,483,947.24 | 0.42 |
| 192479103 | COHERENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | 11,807.000 | Local | 191.652061 | 2,262,835.89 | 110.030000 | 1,299,124.21 | -963,711.68 | 0.16 |
| | | | Base | 191.652061 | 2,262,835.89 | 110.030000 | 1,299,124.21 | -963,711.68 | 0.16 |
| 194014106 | COLFAX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 46,097.000 | Local | 28.016170 | 1,291,461.39 | 25.100000 | 1,157,034.70 | -134,426.69 | 0.14 |
| | | | Base | 28.016170 | 1,291,461.39 | 25.100000 | 1,157,034.70 | -134,426.69 | 0.14 |
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | | |
| | | 47,852.000 | Local | 27.892367 | 1,334,705.54 | 57.330000 | 2,743,355.16 | 1,408,649.62 | 0.34 |
| | | | Base | 27.892367 | 1,334,705.54 | 57.330000 | 2,743,355.16 | 1,408,649.62 | 0.34 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | | |
| | | 57,030.000 | Local | 14.614093 | 833,441.72 | 13.350000 | 761,350.50 | -72,091.22 | 0.09 |
| | | | Base | 14.614093 | 833,441.72 | 13.350000 | 761,350.50 | -72,091.22 | 0.09 |
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,707.000 | Local | 72.999621 | 1,365,603.91 | 46.050000 | 861,457.35 | -504,146.56 | 0.11 |
| | | | Base | 72.999621 | 1,365,603.91 | 46.050000 | 861,457.35 | -504,146.56 | 0.11 |
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | | |
| | | 16,432.000 | Local | 86.096790 | 1,414,742.46 | 51.010000 | 838,196.32 | -576,546.14 | 0.10 |
| | | | Base | 86.096790 | 1,414,742.46 | 51.010000 | 838,196.32 | -576,546.14 | 0.10 |
| 21870Q105 | CORESITE REALTY CORP REIT USD.01 | | | | | | | | |
| | | 17,808.000 | Local | 105.377636 | 1,876,564.95 | 116.720000 | 2,078,549.76 | 201,984.81 | 0.26 |
| | | | Base | 105.377636 | 1,876,564.95 | 116.720000 | 2,078,549.76 | 201,984.81 | 0.26 |
| 21871D103 | CORELOGIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 38,841.000 | Local | 19.652904 | 763,338.46 | 39.190000 | 1,522,178.79 | 758,840.33 | 0.19 |
| | | | Base | 19.652904 | 763,338.46 | 39.190000 | 1,522,178.79 | 758,840.33 | 0.19 |
| 21871N101 | CORECIVIC INC REIT USD.01 | | | | | | | | |
| | | 65,726.000 | Local | 29.791252 | 1,958,059.83 | 21.900000 | 1,439,399.40 | -518,660.43 | 0.18 |
| | | | Base | 29.791252 | 1,958,059.83 | 21.900000 | 1,439,399.40 | -518,660.43 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 53,457.000 | 31.122639 | 1,663,722.89 | 27.840000 | 1,488,242.88 | -175,480.01 | 0.18 |
| | | Base | | 31.122639 | 1,663,722.89 | 27.840000 | 1,488,242.88 | -175,480.01 | 0.18 |
| 222795106 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | | |
| | | Local | 204,022.000 | 9.849950 | 2,009,606.45 | 9.050000 | 1,846,399.10 | -163,207.35 | 0.23 |
| | | Base | | 9.849950 | 2,009,606.45 | 9.050000 | 1,846,399.10 | -163,207.35 | 0.23 |
| 22304C100 | COVETRUS INC COMMON STOCK | | | | | | | | |
| | | Local | 46,361.000 | 37.603199 | 1,743,321.92 | 24.660000 | 1,143,262.26 | -600,059.66 | 0.14 |
| | | Base | | 37.603199 | 1,743,321.92 | 24.660000 | 1,143,262.26 | -600,059.66 | 0.14 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,657.000 | 152.014766 | 1,772,036.13 | 157.090000 | 1,831,198.13 | 59,162.00 | 0.23 |
| | | Base | | 152.014766 | 1,772,036.13 | 157.090000 | 1,831,198.13 | 59,162.00 | 0.23 |
| 224399105 | CRANE CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,629.000 | 40.147006 | 988,780.61 | 76.460000 | 1,883,133.34 | 894,352.73 | 0.23 |
| | | Base | | 40.147006 | 988,780.61 | 76.460000 | 1,883,133.34 | 894,352.73 | 0.23 |
| 225447101 | CREE INC COMMON STOCK USD.00125 | | | | | | | | |
| | | Local | 50,036.000 | 34.848731 | 1,743,691.08 | 55.140000 | 2,758,985.04 | 1,015,293.96 | 0.34 |
| | | Base | | 34.848731 | 1,743,691.08 | 55.140000 | 2,758,985.04 | 1,015,293.96 | 0.34 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,553.000 | 65.185447 | 1,991,610.95 | 91.270000 | 2,788,572.31 | 796,961.36 | 0.35 |
| | | Base | | 65.185447 | 1,991,610.95 | 91.270000 | 2,788,572.31 | 796,961.36 | 0.35 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,756.000 | 70.621715 | 1,465,824.32 | 111.490000 | 2,314,086.44 | 848,262.12 | 0.29 |
| | | Base | | 70.621715 | 1,465,824.32 | 111.490000 | 2,314,086.44 | 848,262.12 | 0.29 |
| 232806109 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 176,655.000 | 15.380197 | 2,716,988.75 | 17.820000 | 3,147,992.10 | 431,003.35 | 0.39 |
| | | Base | | 15.380197 | 2,716,988.75 | 17.820000 | 3,147,992.10 | 431,003.35 | 0.39 |
| 23283R100 | CYRUSONE INC REIT USD.01 | | | | | | | | |
| | | Local | 52,525.000 | 51.858125 | 2,723,848.00 | 59.040000 | 3,101,076.00 | 377,228.00 | 0.38 |
| | | Base | | 51.858125 | 2,723,848.00 | 59.040000 | 3,101,076.00 | 377,228.00 | 0.38 |

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|---|---|---|---|---|---|---|---|---|---|
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,508.000 | 21.340731 | 1,483,351.51 | 14.590000 | 1,014,121.72 | -469,229.79 | 0.13 |
| | | Base | | 21.340731 | 1,483,351.51 | 14.590000 | 1,014,121.72 | -469,229.79 | 0.13 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,135.000 | 64.581254 | 912,856.02 | 152.100000 | 2,149,933.50 | 1,237,077.48 | 0.27 |
| | | Base | | 64.581254 | 912,856.02 | 152.100000 | 2,149,933.50 | 1,237,077.48 | 0.27 |
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,176.000 | 26.034509 | 551,306.77 | 37.200000 | 787,747.20 | 236,440.43 | 0.10 |
| | | Base | | 26.034509 | 551,306.77 | 37.200000 | 787,747.20 | 236,440.43 | 0.10 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,780.000 | 32.634930 | 1,167,677.81 | 34.510000 | 1,234,767.80 | 67,089.99 | 0.15 |
| | | Base | | 32.634930 | 1,167,677.81 | 34.510000 | 1,234,767.80 | 67,089.99 | 0.15 |
| 254067101 | DILLARDS INC CL A COMMON STOCK | | | | | | | | |
| | | Local | 8,964.000 | 54.548932 | 488,976.63 | 56.660000 | 507,900.24 | 18,923.61 | 0.06 |
| | | Base | | 54.548932 | 488,976.63 | 56.660000 | 507,900.24 | 18,923.61 | 0.06 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,898.000 | 66.848526 | 1,330,151.97 | 279.500000 | 5,561,491.00 | 4,231,339.03 | 0.69 |
| | | Base | | 66.848526 | 1,330,151.97 | 279.500000 | 5,561,491.00 | 4,231,339.03 | 0.69 |
| 257559203 | DOMTAR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,511.000 | 49.729794 | 1,517,305.73 | 42.050000 | 1,282,987.55 | -234,318.18 | 0.16 |
| | | Base | | 49.729794 | 1,517,305.73 | 42.050000 | 1,282,987.55 | -234,318.18 | 0.16 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 62,005.000 | 26.921172 | 1,669,247.29 | 47.450000 | 2,942,137.25 | 1,272,889.96 | 0.36 |
| | | Base | | 26.921172 | 1,669,247.29 | 47.450000 | 2,942,137.25 | 1,272,889.96 | 0.36 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | | |
| | | Local | 78,420.000 | 31.205204 | 2,447,112.11 | 40.290000 | 3,159,541.80 | 712,429.69 | 0.39 |
| | | Base | | 31.205204 | 2,447,112.11 | 40.290000 | 3,159,541.80 | 712,429.69 | 0.39 |
| 265504100 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 40,063.000 | 53.414597 | 2,139,948.98 | 74.220000 | 2,973,475.86 | 833,526.88 | 0.37 |
| | | Base | | 53.414597 | 2,139,948.98 | 74.220000 | 2,973,475.86 | 833,526.88 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 15,246.000 | 87.344780 | 1,331,658.52 | 52.170000 | 795,383.82 | -536,274.70 | 0.10 |
| | | Base | | 87.344780 | 1,331,658.52 | 52.170000 | 795,383.82 | -536,274.70 | 0.10 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | | |
| | | Local | 123,513.000 | 18.886079 | 2,332,676.27 | 18.300000 | 2,260,287.90 | -72,388.37 | 0.28 |
| | | Base | | 18.886079 | 2,332,676.27 | 18.300000 | 2,260,287.90 | -72,388.37 | 0.28 |
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 36,329.000 | 57.007452 | 2,071,023.71 | 78.100000 | 2,837,294.90 | 766,271.19 | 0.35 |
| | | Base | | 57.007452 | 2,071,023.71 | 78.100000 | 2,837,294.90 | 766,271.19 | 0.35 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,262.000 | 70.757731 | 1,575,208.61 | 86.060000 | 1,915,867.72 | 340,659.11 | 0.24 |
| | | Base | | 70.757731 | 1,575,208.61 | 86.060000 | 1,915,867.72 | 340,659.11 | 0.24 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 70,322.000 | 24.080949 | 1,693,420.49 | 42.720000 | 3,004,155.84 | 1,310,735.35 | 0.37 |
| | | Base | | 24.080949 | 1,693,420.49 | 42.720000 | 3,004,155.84 | 1,310,735.35 | 0.37 |
| 278265103 | EATON VANCE CORP COMMON STOCK USD.00390625 | | | | | | | | |
| | | Local | 55,835.000 | 29.457385 | 1,644,753.09 | 38.220000 | 2,134,013.70 | 489,260.61 | 0.26 |
| | | Base | | 29.457385 | 1,644,753.09 | 38.220000 | 2,134,013.70 | 489,260.61 | 0.26 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,231.000 | 46.598203 | 1,222,317.46 | 28.540000 | 748,632.74 | -473,684.72 | 0.09 |
| | | Base | | 46.598203 | 1,222,317.46 | 28.540000 | 748,632.74 | -473,684.72 | 0.09 |
| 28470R102 | ELDORADO RESORTS INC COMMON STOCK | | | | | | | | |
| | | Local | 31,534.000 | 36.812239 | 1,160,837.16 | 49.170000 | 1,550,526.78 | 389,689.62 | 0.19 |
| | | Base | | 36.812239 | 1,160,837.16 | 49.170000 | 1,550,526.78 | 389,689.62 | 0.19 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,157.000 | 49.677706 | 1,349,097.46 | 80.560000 | 2,187,767.92 | 838,670.46 | 0.27 |
| | | Base | | 49.677706 | 1,349,097.46 | 80.560000 | 2,187,767.92 | 838,670.46 | 0.27 |
| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,898.000 | 41.913603 | 2,007,577.76 | 58.920000 | 2,822,150.16 | 814,572.40 | 0.35 |
| | | Base | | 41.913603 | 2,007,577.76 | 58.920000 | 2,822,150.16 | 814,572.40 | 0.35 |

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| 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 | | | | | | | | |
| | | Local | 30,828.000 | 27.312635 | 841,993.90 | 40.920000 | 1,261,481.76 | 419,487.86 | 0.16 |
| | | Base | | 27.312635 | 841,993.90 | 40.920000 | 1,261,481.76 | 419,487.86 | 0.16 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,870.000 | 68.230887 | 1,423,978.62 | 56.230000 | 1,173,520.10 | -250,458.52 | 0.15 |
| | | Base | | 68.230887 | 1,423,978.62 | 56.230000 | 1,173,520.10 | -250,458.52 | 0.15 |
| 294600101 | EQUITRANS MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | | Local | 98,663.000 | 22.323978 | 2,202,550.64 | 19.860000 | 1,959,447.18 | -243,103.46 | 0.24 |
| | | Base | | 22.323978 | 2,202,550.64 | 19.860000 | 1,959,447.18 | -243,103.46 | 0.24 |
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,881.000 | 84.052779 | 1,671,053.30 | 77.230000 | 1,535,409.63 | -135,643.67 | 0.19 |
| | | Base | | 84.052779 | 1,671,053.30 | 77.230000 | 1,535,409.63 | -135,643.67 | 0.19 |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 145,570.000 | 21.053534 | 3,064,762.90 | 19.590000 | 2,851,716.30 | -213,046.60 | 0.35 |
| | | Base | | 21.053534 | 3,064,762.90 | 19.590000 | 2,851,716.30 | -213,046.60 | 0.35 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 157,321.000 | 12.783367 | 2,011,092.14 | 11.000000 | 1,730,531.00 | -280,561.14 | 0.21 |
| | | Base | | 12.783367 | 2,011,092.14 | 11.000000 | 1,730,531.00 | -280,561.14 | 0.21 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,440.000 | 70.691870 | 1,303,558.08 | 278.200000 | 5,130,008.00 | 3,826,449.92 | 0.64 |
| | | Base | | 70.691870 | 1,303,558.08 | 278.200000 | 5,130,008.00 | 3,826,449.92 | 0.64 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,097.000 | 34.807703 | 490,684.19 | 295.900000 | 4,171,302.30 | 3,680,618.11 | 0.52 |
| | | Base | | 34.807703 | 490,684.19 | 295.900000 | 4,171,302.30 | 3,680,618.11 | 0.52 |
| 314211103 | FEDERATED INVESTORS INC CL B COMMON STOCK | | | | | | | | |
| | | Local | 46,423.000 | 22.239724 | 1,032,434.69 | 30.530000 | 1,417,294.19 | 384,859.50 | 0.18 |
| | | Base | | 22.239724 | 1,032,434.69 | 30.530000 | 1,417,294.19 | 384,859.50 | 0.18 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 59,258.000 | 25.360000 | 1,502,782.88 | 26.500000 | 1,570,337.00 | 67,554.12 | 0.19 |
| | | Base | | 25.360000 | 1,502,782.88 | 26.500000 | 1,570,337.00 | 67,554.12 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 54,088.000 | 18.389866 | 994,671.07 | 51.650000 | 2,793,645.20 | 1,798,974.13 | 0.35 |
| | | Base | | 18.389866 | 994,671.07 | 51.650000 | 2,793,645.20 | 1,798,974.13 | 0.35 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,884.000 | 54.901278 | 1,805,373.64 | 56.660000 | 1,863,207.44 | 57,833.80 | 0.23 |
| | | Base | | 54.901278 | 1,805,373.64 | 56.660000 | 1,863,207.44 | 57,833.80 | 0.23 |
| 320517105 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 154,397.000 | 13.735500 | 2,120,719.99 | 13.410000 | 2,070,463.77 | -50,256.22 | 0.26 |
| | | Base | | 13.735500 | 2,120,719.99 | 13.410000 | 2,070,463.77 | -50,256.22 | 0.26 |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | | |
| | | Local | 61,392.000 | 23.882715 | 1,466,207.66 | 34.710000 | 2,130,916.32 | 664,708.66 | 0.26 |
| | | Base | | 23.882715 | 1,466,207.66 | 34.710000 | 2,130,916.32 | 664,708.66 | 0.26 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,615.000 | 31.629851 | 1,158,126.99 | 58.040000 | 2,125,134.60 | 967,007.61 | 0.26 |
| | | Base | | 31.629851 | 1,158,126.99 | 58.040000 | 2,125,134.60 | 967,007.61 | 0.26 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,034.000 | 77.159970 | 2,085,942.63 | 128.730000 | 3,480,086.82 | 1,394,144.19 | 0.43 |
| | | Base | | 77.159970 | 2,085,942.63 | 128.730000 | 3,480,086.82 | 1,394,144.19 | 0.43 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 88,947.000 | 13.652676 | 1,214,364.53 | 22.370000 | 1,989,744.39 | 775,379.86 | 0.25 |
| | | Base | | 13.652676 | 1,214,364.53 | 22.370000 | 1,989,744.39 | 775,379.86 | 0.25 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 82,364.000 | 10.292953 | 847,768.75 | 15.760000 | 1,298,056.64 | 450,287.89 | 0.16 |
| | | Base | | 10.292953 | 847,768.75 | 15.760000 | 1,298,056.64 | 450,287.89 | 0.16 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 17,745.000 | 32.661561 | 579,579.40 | 69.820000 | 1,238,955.90 | 659,376.50 | 0.15 |
| | | Base | | 32.661561 | 579,579.40 | 69.820000 | 1,238,955.90 | 659,376.50 | 0.15 |
| 36162J106 | GEO GROUP INC/THE REIT USD.01 | | | | | | | | |
| | | Local | 58,560.000 | 29.725188 | 1,740,707.03 | 21.930000 | 1,284,220.80 | -456,486.23 | 0.16 |
| | | Base | | 29.725188 | 1,740,707.03 | 21.930000 | 1,284,220.80 | -456,486.23 | 0.16 |

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| 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 | 95.220000 | 2,598,839.46 | 527,649.47 | 0.32 |
| | | Base | | 75.887223 | 2,071,189.99 | 95.220000 | 2,598,839.46 | 527,649.47 | 0.32 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 125,681.000 | 10.144639 | 1,274,988.34 | 21.360000 | 2,684,546.16 | 1,409,557.82 | 0.33 |
| | | Base | | 10.144639 | 1,274,988.34 | 21.360000 | 2,684,546.16 | 1,409,557.82 | 0.33 |
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 243,410.000 | 4.979865 | 1,212,148.82 | 2.910000 | 708,323.10 | -503,825.72 | 0.09 |
| | | Base | | 4.979865 | 1,212,148.82 | 2.910000 | 708,323.10 | -503,825.72 | 0.09 |
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,923.000 | 26.626186 | 983,118.67 | 39.300000 | 1,451,073.90 | 467,955.23 | 0.18 |
| | | Base | | 26.626186 | 983,118.67 | 39.300000 | 1,451,073.90 | 467,955.23 | 0.18 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | | |
| | | Local | 112,574.000 | 19.740800 | 2,222,300.82 | 13.410000 | 1,509,617.34 | -712,683.48 | 0.19 |
| | | Base | | 19.740800 | 2,222,300.82 | 13.410000 | 1,509,617.34 | -712,683.48 | 0.19 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 80,173.000 | 13.425079 | 1,076,328.83 | 47.220000 | 3,785,769.06 | 2,709,440.23 | 0.47 |
| | | Base | | 13.425079 | 1,076,328.83 | 47.220000 | 3,785,769.06 | 2,709,440.23 | 0.47 |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 2,106.000 | 438.131500 | 922,704.94 | 680.540000 | 1,433,217.24 | 510,512.30 | 0.18 |
| | | Base | | 438.131500 | 922,704.94 | 680.540000 | 1,433,217.24 | 510,512.30 | 0.18 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,640.000 | 31.544210 | 714,160.91 | 40.190000 | 909,901.60 | 195,740.69 | 0.11 |
| | | Base | | 31.544210 | 714,160.91 | 40.190000 | 909,901.60 | 195,740.69 | 0.11 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,089.000 | 74.935100 | 1,730,176.52 | 46.410000 | 1,071,560.49 | -658,616.03 | 0.13 |
| | | Base | | 74.935100 | 1,730,176.52 | 46.410000 | 1,071,560.49 | -658,616.03 | 0.13 |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | | |
| | | Local | 12,718.000 | 52.281685 | 664,918.47 | 35.440000 | 450,725.92 | -214,192.55 | 0.06 |
| | | Base | | 52.281685 | 664,918.47 | 35.440000 | 450,725.92 | -214,192.55 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,110.000 | 31.337101 | 661,526.21 | 33.160000 | 700,007.60 | 38,481.39 | 0.09 |
| | | Base | | 31.337101 | 661,526.21 | 33.160000 | 700,007.60 | 38,481.39 | 0.09 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,730.000 | 92.272791 | 2,281,906.11 | 96.990000 | 2,398,562.70 | 116,656.59 | 0.30 |
| | | Base | | 92.272791 | 2,281,906.11 | 96.990000 | 2,398,562.70 | 116,656.59 | 0.30 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,430.000 | 24.980712 | 1,084,912.32 | 20.390000 | 885,537.70 | -199,374.62 | 0.11 |
| | | Base | | 24.980712 | 1,084,912.32 | 20.390000 | 885,537.70 | -199,374.62 | 0.11 |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | | |
| | | Local | 41,542.000 | 32.871815 | 1,365,560.92 | 37.980000 | 1,577,765.16 | 212,204.24 | 0.20 |
| | | Base | | 32.871815 | 1,365,560.92 | 37.980000 | 1,577,765.16 | 212,204.24 | 0.20 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,670.000 | 49.323187 | 970,187.08 | 122.160000 | 2,402,887.20 | 1,432,700.12 | 0.30 |
| | | Base | | 49.323187 | 970,187.08 | 122.160000 | 2,402,887.20 | 1,432,700.12 | 0.30 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | | |
| | | Local | 52,840.000 | 24.900551 | 1,315,745.12 | 41.540000 | 2,194,973.60 | 879,228.48 | 0.27 |
| | | Base | | 24.900551 | 1,315,745.12 | 41.540000 | 2,194,973.60 | 879,228.48 | 0.27 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,800.000 | 51.493583 | 1,894,963.85 | 31.610000 | 1,163,248.00 | -731,715.85 | 0.14 |
| | | Base | | 51.493583 | 1,894,963.85 | 31.610000 | 1,163,248.00 | -731,715.85 | 0.14 |
| 421946104 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 60,763.000 | 30.202965 | 1,835,222.74 | 32.240000 | 1,958,999.12 | 123,776.38 | 0.24 |
| | | Base | | 30.202965 | 1,835,222.74 | 32.240000 | 1,958,999.12 | 123,776.38 | 0.24 |
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 26,313.000 | 94.496234 | 2,486,479.40 | 65.360000 | 1,719,817.68 | -766,661.72 | 0.21 |
| | | Base | | 94.496234 | 2,486,479.40 | 65.360000 | 1,719,817.68 | -766,661.72 | 0.21 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 50,207.000 | 33.692074 | 1,691,577.95 | 43.860000 | 2,202,079.02 | 510,501.07 | 0.27 |
| | | Base | | 33.692074 | 1,691,577.95 | 43.860000 | 2,202,079.02 | 510,501.07 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 431475102 | HILL ROM HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 32,327.000 | 41.329687 | 1,336,064.80 | 96.150000 | 3,108,241.05 | 1,772,176.25 | 0.39 |
| | | Base | | 41.329687 | 1,336,064.80 | 96.150000 | 3,108,241.05 | 1,772,176.25 | 0.39 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 75,245.000 | 23.038927 | 1,733,564.09 | 17.520000 | 1,318,292.40 | -415,271.69 | 0.16 |
| | | Base | | 23.038927 | 1,733,564.09 | 17.520000 | 1,318,292.40 | -415,271.69 | 0.16 |
| 44106M102 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | | | | | | | | |
| | | Local | 79,725.000 | 22.934158 | 1,828,425.72 | 24.870000 | 1,982,760.75 | 154,335.03 | 0.25 |
| | | Base | | 22.934158 | 1,828,425.72 | 24.870000 | 1,982,760.75 | 154,335.03 | 0.25 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,477.000 | 61.400244 | 1,625,694.26 | 114.540000 | 3,032,675.58 | 1,406,981.32 | 0.38 |
| | | Base | | 61.400244 | 1,625,694.26 | 114.540000 | 3,032,675.58 | 1,406,981.32 | 0.38 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,045.000 | 251.832943 | 2,025,996.03 | 212.800000 | 1,711,976.00 | -314,020.03 | 0.21 |
| | | Base | | 251.832943 | 2,025,996.03 | 212.800000 | 1,711,976.00 | -314,020.03 | 0.21 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 42,388.000 | 22.547893 | 955,760.10 | 57.620000 | 2,442,396.56 | 1,486,636.46 | 0.30 |
| | | Base | | 22.547893 | 955,760.10 | 57.620000 | 2,442,396.56 | 1,486,636.46 | 0.30 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | | |
| | | Local | 24,429.000 | 40.437893 | 987,857.29 | 100.270000 | 2,449,495.83 | 1,461,638.54 | 0.30 |
| | | Base | | 40.437893 | 987,857.29 | 100.270000 | 2,449,495.83 | 1,461,638.54 | 0.30 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,756.000 | 42.865005 | 1,575,546.13 | 152.710000 | 5,613,008.76 | 4,037,462.63 | 0.70 |
| | | Base | | 42.865005 | 1,575,546.13 | 152.710000 | 5,613,008.76 | 4,037,462.63 | 0.70 |
| 45688C107 | INGEVITY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,179.000 | 103.852822 | 2,095,646.10 | 87.700000 | 1,769,698.30 | -325,947.80 | 0.22 |
| | | Base | | 103.852822 | 2,095,646.10 | 87.700000 | 1,769,698.30 | -325,947.80 | 0.22 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,324.000 | 47.374053 | 1,531,318.89 | 76.160000 | 2,461,795.84 | 930,476.95 | 0.31 |
| | | Base | | 47.374053 | 1,531,318.89 | 76.160000 | 2,461,795.84 | 930,476.95 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,062.000 | 97.954547 | 1,769,255.02 | 113.900000 | 2,057,261.80 | 288,006.78 | 0.26 |
| | | Base | | 97.954547 | 1,769,255.02 | 113.900000 | 2,057,261.80 | 288,006.78 | 0.26 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,671.000 | 191.776325 | 1,662,892.51 | 64.470000 | 559,019.37 | -1,103,873.14 | 0.07 |
| | | Base | | 191.776325 | 1,662,892.51 | 64.470000 | 559,019.37 | -1,103,873.14 | 0.07 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,314.000 | 62.406938 | 2,141,431.68 | 46.600000 | 1,599,032.40 | -542,399.28 | 0.20 |
| | | Base | | 62.406938 | 2,141,431.68 | 46.600000 | 1,599,032.40 | -542,399.28 | 0.20 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,382.000 | 58.923022 | 2,143,737.37 | 50.800000 | 1,848,205.60 | -295,531.77 | 0.23 |
| | | Base | | 58.923022 | 2,143,737.37 | 50.800000 | 1,848,205.60 | -295,531.77 | 0.23 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,828.000 | 40.416306 | 639,709.29 | 63.520000 | 1,005,394.56 | 365,685.27 | 0.12 |
| | | Base | | 40.416306 | 639,709.29 | 63.520000 | 1,005,394.56 | 365,685.27 | 0.12 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 26,419.000 | 20.236091 | 534,617.28 | 36.460000 | 963,236.74 | 428,619.46 | 0.12 |
| | | Base | | 20.236091 | 534,617.28 | 36.460000 | 963,236.74 | 428,619.46 | 0.12 |
| 460335201 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,531.000 | 27.908509 | 321,813.02 | 44.760000 | 516,127.56 | 194,314.54 | 0.06 |
| | | Base | | 27.908509 | 321,813.02 | 44.760000 | 516,127.56 | 194,314.54 | 0.06 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 57,465.000 | 36.454460 | 2,094,855.56 | 39.490000 | 2,269,292.85 | 174,437.29 | 0.28 |
| | | Base | | 36.454460 | 2,094,855.56 | 39.490000 | 2,269,292.85 | 174,437.29 | 0.28 |
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 68,214.000 | 21.128920 | 1,441,288.13 | 24.590000 | 1,677,382.26 | 236,094.13 | 0.21 |
| | | Base | | 21.128920 | 1,441,288.13 | 24.590000 | 1,677,382.26 | 236,094.13 | 0.21 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,516.000 | 88.786610 | 1,111,253.21 | 83.200000 | 1,041,331.20 | -69,922.01 | 0.13 |
| | | Base | | 88.786610 | 1,111,253.21 | 83.200000 | 1,041,331.20 | -69,922.01 | 0.13 |

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# Issue has not been redenominated but Local is converted

**Base Currency: 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 | 17.230000 | 2,562,187.15 | 784,917.80 | 0.32 |
| | | | Base | 11.951645 | 1,777,269.35 | 17.230000 | 2,562,187.15 | 784,917.80 | 0.32 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,132.000 | Local | 71.974102 | 1,592,930.82 | 124.450000 | 2,754,327.40 | 1,161,396.58 | 0.34 |
| | | | Base | 71.974102 | 1,592,930.82 | 124.450000 | 2,754,327.40 | 1,161,396.58 | 0.34 |
| 48123V102 | J2 GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,456.000 | Local | 77.276850 | 1,735,328.95 | 84.290000 | 1,892,816.24 | 157,487.29 | 0.23 |
| | | | Base | 77.276850 | 1,735,328.95 | 84.290000 | 1,892,816.24 | 157,487.29 | 0.23 |
| 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 | 0.19 |
| | | | Base | 25.711906 | 1,757,768.76 | 22.220000 | 1,519,048.08 | -238,720.68 | 0.19 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | | | | | | | |
| | | 41,027.000 | Local | 13.934838 | 571,704.59 | 25.130000 | 1,031,008.51 | 459,303.92 | 0.13 |
| | | | Base | 13.934838 | 571,704.59 | 25.130000 | 1,031,008.51 | 459,303.92 | 0.13 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 29,519.000 | Local | 38.306588 | 1,130,772.18 | 82.990000 | 2,449,781.81 | 1,319,009.63 | 0.30 |
| | | | Base | 38.306588 | 1,130,772.18 | 82.990000 | 2,449,781.81 | 1,319,009.63 | 0.30 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | | |
| | | 39,879.000 | Local | 30.016856 | 1,197,042.19 | 30.750000 | 1,226,279.25 | 29,237.06 | 0.15 |
| | | | Base | 30.016856 | 1,197,042.19 | 30.750000 | 1,226,279.25 | 29,237.06 | 0.15 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | | |
| | | 48,962.000 | Local | 57.821536 | 2,831,058.04 | 73.710000 | 3,608,989.02 | 777,930.98 | 0.45 |
| | | | Base | 57.821536 | 2,831,058.04 | 73.710000 | 3,608,989.02 | 777,930.98 | 0.45 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 26,120.000 | Local | 50.451373 | 1,317,789.87 | 77.380000 | 2,021,165.60 | 703,375.73 | 0.25 |
| | | | Base | 50.451373 | 1,317,789.87 | 77.380000 | 2,021,165.60 | 703,375.73 | 0.25 |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | | | | | | | | |
| | | 60,393.000 | Local | 38.425123 | 2,320,608.43 | 27.640000 | 1,669,262.52 | -651,345.91 | 0.21 |
| | | | Base | 38.425123 | 2,320,608.43 | 27.640000 | 1,669,262.52 | -651,345.91 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | | |
| | | Local | 41,304.000 | 38.961055 | 1,609,247.41 | 78.210000 | 3,230,385.84 | 1,621,138.43 | 0.40 |
| | | Base | | 38.961055 | 1,609,247.41 | 78.210000 | 3,230,385.84 | 1,621,138.43 | 0.40 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,470.000 | 64.917187 | 614,765.76 | 143.830000 | 1,362,070.10 | 747,304.34 | 0.17 |
| | | Base | | 64.917187 | 614,765.76 | 143.830000 | 1,362,070.10 | 747,304.34 | 0.17 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,452.000 | 45.525963 | 885,571.04 | 96.250000 | 1,872,255.00 | 986,683.96 | 0.23 |
| | | Base | | 45.525963 | 885,571.04 | 96.250000 | 1,872,255.00 | 986,683.96 | 0.23 |
| 524901105 | LEGG MASON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 41,472.000 | 31.513621 | 1,306,932.87 | 35.620000 | 1,477,232.64 | 170,299.77 | 0.18 |
| | | Base | | 31.513621 | 1,306,932.87 | 35.620000 | 1,477,232.64 | 170,299.77 | 0.18 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 70,862.000 | 44.537676 | 3,156,028.83 | 75.330000 | 5,338,034.46 | 2,182,005.63 | 0.66 |
| | | Base | | 44.537676 | 3,156,028.83 | 75.330000 | 5,338,034.46 | 2,182,005.63 | 0.66 |
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,611.000 | 343.419792 | 1,240,088.87 | 375.740000 | 1,356,797.14 | 116,708.27 | 0.17 |
| | | Base | | 343.419792 | 1,240,088.87 | 375.740000 | 1,356,797.14 | 116,708.27 | 0.17 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,415.000 | 55.580951 | 967,942.26 | 264.110000 | 4,599,475.65 | 3,631,533.39 | 0.57 |
| | | Base | | 55.580951 | 967,942.26 | 264.110000 | 4,599,475.65 | 3,631,533.39 | 0.57 |
| 531172104 | LIBERTY PROPERTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 71,759.000 | 34.867244 | 2,502,038.58 | 47.470000 | 3,406,399.73 | 904,361.15 | 0.42 |
| | | Base | | 34.867244 | 2,502,038.58 | 47.470000 | 3,406,399.73 | 904,361.15 | 0.42 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,913.000 | 163.722199 | 1,622,978.16 | 107.380000 | 1,064,457.94 | -558,520.22 | 0.13 |
| | | Base | | 163.722199 | 1,622,978.16 | 107.380000 | 1,064,457.94 | -558,520.22 | 0.13 |
| 53223X107 | LIFE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 22,606.000 | 101.703039 | 2,299,098.91 | 96.280000 | 2,176,505.68 | -122,593.23 | 0.27 |
| | | Base | | 101.703039 | 2,299,098.91 | 96.280000 | 2,176,505.68 | -122,593.23 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | | |
| | | Local | 30,663.000 | 36.998328 | 1,134,479.72 | 75.940000 | 2,328,548.22 | 1,194,068.50 | 0.29 |
| | | Base | | 36.998328 | 1,134,479.72 | 75.940000 | 2,328,548.22 | 1,194,068.50 | 0.29 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,990.000 | 156.232716 | 1,873,230.27 | 163.210000 | 1,956,887.90 | 83,657.63 | 0.24 |
| | | Base | | 156.232716 | 1,873,230.27 | 163.210000 | 1,956,887.90 | 83,657.63 | 0.24 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 67,081.000 | 26.468096 | 1,775,506.33 | 60.820000 | 4,079,866.42 | 2,304,360.09 | 0.51 |
| | | Base | | 26.468096 | 1,775,506.33 | 60.820000 | 4,079,866.42 | 2,304,360.09 | 0.51 |
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 33,087.000 | 17.760679 | 587,647.60 | 51.380000 | 1,700,010.06 | 1,112,362.46 | 0.21 |
| | | Base | | 17.760679 | 587,647.60 | 51.380000 | 1,700,010.06 | 1,112,362.46 | 0.21 |
| 54142L109 | LOGMEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,648.000 | 104.796902 | 2,583,034.04 | 71.830000 | 1,770,465.84 | -812,568.20 | 0.22 |
| | | Base | | 104.796902 | 2,583,034.04 | 71.830000 | 1,770,465.84 | -812,568.20 | 0.22 |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 59,410.000 | 9.858892 | 585,716.78 | 22.820000 | 1,355,736.20 | 770,019.42 | 0.17 |
| | | Base | | 9.858892 | 585,716.78 | 22.820000 | 1,355,736.20 | 770,019.42 | 0.17 |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,894.000 | 55.809821 | 2,059,047.53 | 40.470000 | 1,493,100.18 | -565,947.35 | 0.19 |
| | | Base | | 55.809821 | 2,059,047.53 | 40.470000 | 1,493,100.18 | -565,947.35 | 0.19 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 95,033.000 | 20.674169 | 1,964,728.34 | 24.680000 | 2,345,414.44 | 380,686.10 | 0.29 |
| | | Base | | 20.674169 | 1,964,728.34 | 24.680000 | 2,345,414.44 | 380,686.10 | 0.29 |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 26,287.000 | 104.453569 | 2,745,770.98 | 71.460000 | 1,878,469.02 | -867,301.96 | 0.23 |
| | | Base | | 104.453569 | 2,745,770.98 | 71.460000 | 1,878,469.02 | -867,301.96 | 0.23 |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | | |
| | | Local | 17,000.000 | 39.013707 | 663,233.02 | 99.380000 | 1,689,460.00 | 1,026,226.98 | 0.21 |
| | | Base | | 39.013707 | 663,233.02 | 99.380000 | 1,689,460.00 | 1,026,226.98 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,889.000 | 64.798092 | 1,418,365.43 | 70.660000 | 1,546,676.74 | 128,311.31 | 0.19 |
| | | Base | | 64.798092 | 1,418,365.43 | 70.660000 | 1,546,676.74 | 128,311.31 | 0.19 |
| 554489104 | MACK CALI REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 43,808.000 | 25.979423 | 1,138,106.58 | 22.720000 | 995,317.76 | -142,788.82 | 0.12 |
| | | Base | | 25.979423 | 1,138,106.58 | 22.720000 | 995,317.76 | -142,788.82 | 0.12 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,546.000 | 57.473846 | 1,813,069.95 | 65.470000 | 2,065,316.62 | 252,246.67 | 0.26 |
| | | Base | | 57.473846 | 1,813,069.95 | 65.470000 | 2,065,316.62 | 252,246.67 | 0.26 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,272.000 | 49.839733 | 1,458,908.67 | 85.520000 | 2,503,341.44 | 1,044,432.77 | 0.31 |
| | | Base | | 49.839733 | 1,458,908.67 | 85.520000 | 2,503,341.44 | 1,044,432.77 | 0.31 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | | |
| | | Local | 18,279.000 | 106.096847 | 1,939,344.27 | 297.820000 | 5,443,851.78 | 3,504,507.51 | 0.68 |
| | | Base | | 106.096847 | 1,939,344.27 | 297.820000 | 5,443,851.78 | 3,504,507.51 | 0.68 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,068.000 | 117.865502 | 2,247,459.39 | 89.900000 | 1,714,213.20 | -533,246.19 | 0.21 |
| | | Base | | 117.865502 | 2,247,459.39 | 89.900000 | 1,714,213.20 | -533,246.19 | 0.21 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,716.000 | 93.920650 | 2,227,422.13 | 130.740000 | 3,100,629.84 | 873,207.71 | 0.38 |
| | | Base | | 93.920650 | 2,227,422.13 | 130.740000 | 3,100,629.84 | 873,207.71 | 0.38 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,857.000 | 45.097500 | 1,346,476.06 | 46.490000 | 1,388,051.93 | 41,575.87 | 0.17 |
| | | Base | | 45.097500 | 1,346,476.06 | 46.490000 | 1,388,051.93 | 41,575.87 | 0.17 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,195.000 | 21.624704 | 1,085,452.04 | 16.440000 | 825,205.80 | -260,246.24 | 0.10 |
| | | Base | | 21.624704 | 1,085,452.04 | 16.440000 | 825,205.80 | -260,246.24 | 0.10 |
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | | |
| | | Local | 30,940.000 | 63.009472 | 1,949,513.06 | 71.250000 | 2,204,475.00 | 254,961.94 | 0.27 |
| | | Base | | 63.009472 | 1,949,513.06 | 71.250000 | 2,204,475.00 | 254,961.94 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 580037703 | MCDERMOTT INTL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 87,654.000 | 20.568458 | 1,802,907.64 | 6.040000 | 529,430.16 | -1,273,477.48 | 0.07 |
| | | Base | | 20.568458 | 1,802,907.64 | 6.040000 | 529,430.16 | -1,273,477.48 | 0.07 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | | |
| | | Local | 184,852.000 | 14.329329 | 2,648,805.21 | 17.780000 | 3,286,668.56 | 637,863.35 | 0.41 |
| | | Base | | 14.329329 | 2,648,805.21 | 17.780000 | 3,286,668.56 | 637,863.35 | 0.41 |
| 58471A105 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,197.000 | 78.745629 | 2,377,881.77 | 91.150000 | 2,752,456.55 | 374,574.78 | 0.34 |
| | | Base | | 78.745629 | 2,377,881.77 | 91.150000 | 2,752,456.55 | 374,574.78 | 0.34 |
| 58502B106 | MEDNAX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,626.000 | 33.639499 | 1,433,917.28 | 24.660000 | 1,051,157.16 | -382,760.12 | 0.13 |
| | | Base | | 33.639499 | 1,433,917.28 | 24.660000 | 1,051,157.16 | -382,760.12 | 0.13 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 13,156.000 | 43.723775 | 575,229.98 | 57.650000 | 758,443.40 | 183,213.42 | 0.09 |
| | | Base | | 43.723775 | 575,229.98 | 57.650000 | 758,443.40 | 183,213.42 | 0.09 |
| 589433101 | MEREDITH CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,382.000 | 39.505928 | 765,703.89 | 51.770000 | 1,003,406.14 | 237,702.25 | 0.12 |
| | | Base | | 39.505928 | 765,703.89 | 51.770000 | 1,003,406.14 | 237,702.25 | 0.12 |
| 59408Q106 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | | | | | | | | |
| | | Local | 43,579.000 | 23.542423 | 1,025,955.24 | 9.110000 | 397,004.69 | -628,950.55 | 0.05 |
| | | Base | | 23.542423 | 1,025,955.24 | 9.110000 | 397,004.69 | -628,950.55 | 0.05 |
| 600544100 | HERMAN MILLER INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 28,571.000 | 21.607401 | 617,345.04 | 35.490000 | 1,013,984.79 | 396,639.75 | 0.13 |
| | | Base | | 21.607401 | 617,345.04 | 35.490000 | 1,013,984.79 | 396,639.75 | 0.13 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,094.000 | 32.417403 | 554,143.09 | 51.980000 | 888,546.12 | 334,403.03 | 0.11 |
| | | Base | | 32.417403 | 554,143.09 | 51.980000 | 888,546.12 | 334,403.03 | 0.11 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,275.000 | 85.585025 | 2,591,086.64 | 142.260000 | 4,306,921.50 | 1,715,834.86 | 0.53 |
| | | Base | | 85.585025 | 2,591,086.64 | 142.260000 | 4,306,921.50 | 1,715,834.86 | 0.53 |

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|---|---|---|---|---|---|---|---|---|---|
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,153.000 | 80.851067 | 1,548,540.49 | 116.450000 | 2,230,366.85 | 681,826.36 | 0.28 |
| | | Base | | 80.851067 | 1,548,540.49 | 116.450000 | 2,230,366.85 | 681,826.36 | 0.28 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 78,861.000 | 26.836941 | 2,116,387.97 | 24.850000 | 1,959,695.85 | -156,692.12 | 0.24 |
| | | Base | | 26.836941 | 2,116,387.97 | 24.850000 | 1,959,695.85 | -156,692.12 | 0.24 |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | | |
| | | Local | 14,553.000 | 39.563439 | 575,766.73 | 80.260000 | 1,168,023.78 | 592,257.05 | 0.14 |
| | | Base | | 39.563439 | 575,766.73 | 80.260000 | 1,168,023.78 | 592,257.05 | 0.14 |
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,687.000 | 17.702306 | 1,021,192.94 | 30.600000 | 1,765,222.20 | 744,029.26 | 0.22 |
| | | Base | | 17.702306 | 1,021,192.94 | 30.600000 | 1,765,222.20 | 744,029.26 | 0.22 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,648.000 | 813.883738 | 1,341,280.40 | 3,201.570000 | 5,276,187.36 | 3,934,906.96 | 0.65 |
| | | Base | | 813.883738 | 1,341,280.40 | 3,201.570000 | 5,276,187.36 | 3,934,906.96 | 0.65 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 41,843.000 | 45.251952 | 1,893,477.42 | 53.310000 | 2,230,650.33 | 337,172.91 | 0.28 |
| | | Base | | 45.251952 | 1,893,477.42 | 53.310000 | 2,230,650.33 | 337,172.91 | 0.28 |
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,521.000 | 26.238420 | 1,430,544.89 | 38.590000 | 2,103,965.39 | 673,420.50 | 0.26 |
| | | Base | | 26.238420 | 1,430,544.89 | 38.590000 | 2,103,965.39 | 673,420.50 | 0.26 |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 78,341.000 | 32.527432 | 2,548,231.57 | 53.530000 | 4,193,593.73 | 1,645,362.16 | 0.52 |
| | | Base | | 32.527432 | 2,548,231.57 | 53.530000 | 4,193,593.73 | 1,645,362.16 | 0.52 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 105,503.000 | 13.011731 | 1,372,776.62 | 13.040000 | 1,375,759.12 | 2,982.50 | 0.17 |
| | | Base | | 13.011731 | 1,372,776.62 | 13.040000 | 1,375,759.12 | 2,982.50 | 0.17 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 33,973.000 | 38.410537 | 1,304,921.17 | 24.510000 | 832,678.23 | -472,242.94 | 0.10 |
| | | Base | | 38.410537 | 1,304,921.17 | 24.510000 | 832,678.23 | -472,242.94 | 0.10 |

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**Base Currency: 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 | 47.450000 | 2,042,153.10 | 553,267.96 | 0.25 |
| | | Base | | 34.594664 | 1,488,885.14 | 47.450000 | 2,042,153.10 | 553,267.96 | 0.25 |
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 226,573.000 | 15.815541 | 3,583,374.61 | 9.930000 | 2,249,869.89 | -1,333,504.72 | 0.28 |
| | | Base | | 15.815541 | 3,583,374.61 | 9.930000 | 2,249,869.89 | -1,333,504.72 | 0.28 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 68,863.000 | 12.842368 | 884,363.98 | 31.820000 | 2,191,220.66 | 1,306,856.68 | 0.27 |
| | | Base | | 12.842368 | 884,363.98 | 31.820000 | 2,191,220.66 | 1,306,856.68 | 0.27 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | | |
| | | Local | 4,230.000 | 161.971139 | 685,137.92 | 387.000000 | 1,637,010.00 | 951,872.08 | 0.20 |
| | | Base | | 161.971139 | 685,137.92 | 387.000000 | 1,637,010.00 | 951,872.08 | 0.20 |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | | |
| | | Local | 25,029.000 | 47.953321 | 1,200,223.67 | 125.620000 | 3,144,142.98 | 1,943,919.31 | 0.39 |
| | | Base | | 47.953321 | 1,200,223.67 | 125.620000 | 3,144,142.98 | 1,943,919.31 | 0.39 |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,407.000 | 59.924787 | 1,462,584.27 | 70.940000 | 1,731,432.58 | 268,848.31 | 0.21 |
| | | Base | | 59.924787 | 1,462,584.27 | 70.940000 | 1,731,432.58 | 268,848.31 | 0.21 |
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,609.000 | 30.670620 | 1,613,550.66 | 13.030000 | 685,495.27 | -928,055.39 | 0.09 |
| | | Base | | 30.670620 | 1,613,550.66 | 13.030000 | 685,495.27 | -928,055.39 | 0.09 |
| 67018T105 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,863.000 | 55.665665 | 1,495,346.77 | 46.690000 | 1,254,233.47 | -241,113.30 | 0.16 |
| | | Base | | 55.665665 | 1,495,346.77 | 46.690000 | 1,254,233.47 | -241,113.30 | 0.16 |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,051.000 | 67.376937 | 1,687,859.66 | 57.960000 | 1,451,955.96 | -235,903.70 | 0.18 |
| | | Base | | 67.376937 | 1,687,859.66 | 57.960000 | 1,451,955.96 | -235,903.70 | 0.18 |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,834.000 | 20.810435 | 2,015,157.70 | 41.560000 | 4,024,421.04 | 2,009,263.34 | 0.50 |
| | | Base | | 20.810435 | 2,015,157.70 | 41.560000 | 4,024,421.04 | 2,009,263.34 | 0.50 |

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| 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 | 5.200000 | 682,588.40 | -1,004,331.30 | 0.08 |
| | | Base | | 12.851057 | 1,686,919.70 | 5.200000 | 682,588.40 | -1,004,331.30 | 0.08 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 47,948.000 | 27.079696 | 1,298,417.27 | 16.400000 | 786,347.20 | -512,070.07 | 0.10 |
| | | Base | | 27.079696 | 1,298,417.27 | 16.400000 | 786,347.20 | -512,070.07 | 0.10 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,474.000 | 33.035210 | 1,039,750.20 | 132.440000 | 4,168,416.56 | 3,128,666.36 | 0.52 |
| | | Base | | 33.035210 | 1,039,750.20 | 132.440000 | 4,168,416.56 | 3,128,666.36 | 0.52 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 137,981.000 | 15.904449 | 2,194,511.83 | 22.050000 | 3,042,481.05 | 847,969.22 | 0.38 |
| | | Base | | 15.904449 | 2,194,511.83 | 22.050000 | 3,042,481.05 | 847,969.22 | 0.38 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 79,976.000 | 18.994145 | 1,519,075.73 | 19.610000 | 1,568,329.36 | 49,253.63 | 0.19 |
| | | Base | | 18.994145 | 1,519,075.73 | 19.610000 | 1,568,329.36 | 49,253.63 | 0.19 |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,002.000 | 73.316328 | 1,833,054.84 | 98.720000 | 2,468,197.44 | 635,142.60 | 0.31 |
| | | Base | | 73.316328 | 1,833,054.84 | 98.720000 | 2,468,197.44 | 635,142.60 | 0.31 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | | |
| | | Local | 102,253.000 | 28.997801 | 2,965,112.18 | 35.620000 | 3,642,251.86 | 677,139.68 | 0.45 |
| | | Base | | 28.997801 | 2,965,112.18 | 35.620000 | 3,642,251.86 | 677,139.68 | 0.45 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | | |
| | | Local | 25,494.000 | 37.007649 | 943,473.00 | 87.560000 | 2,232,254.64 | 1,288,781.64 | 0.28 |
| | | Base | | 37.007649 | 943,473.00 | 87.560000 | 2,232,254.64 | 1,288,781.64 | 0.28 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,961.000 | 36.022206 | 1,223,350.14 | 71.190000 | 2,417,683.59 | 1,194,333.45 | 0.30 |
| | | Base | | 36.022206 | 1,223,350.14 | 71.190000 | 2,417,683.59 | 1,194,333.45 | 0.30 |
| 690768403 | OWENS ILLINOIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,518.000 | 17.833927 | 1,328,948.56 | 16.000000 | 1,192,288.00 | -136,660.56 | 0.15 |
| | | Base | | 17.833927 | 1,328,948.56 | 16.000000 | 1,192,288.00 | -136,660.56 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 58,139.000 | 23.302489 | 1,354,783.43 | 26.400000 | 1,534,869.60 | 180,086.17 | 0.19 |
| | | Base | | 23.302489 | 1,354,783.43 | 26.400000 | 1,534,869.60 | 180,086.17 | 0.19 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK | | | | | | | | |
| | | Local | 38,615.000 | 15.353082 | 592,859.27 | 47.110000 | 1,819,152.65 | 1,226,293.38 | 0.23 |
| | | Base | | 15.353082 | 592,859.27 | 47.110000 | 1,819,152.65 | 1,226,293.38 | 0.23 |
| 69354M108 | PRA HEALTH SCIENCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,594.000 | 94.178348 | 2,692,935.67 | 86.730000 | 2,479,957.62 | -212,978.05 | 0.31 |
| | | Base | | 94.178348 | 2,692,935.67 | 86.730000 | 2,479,957.62 | -212,978.05 | 0.31 |
| 69360J107 | PS BUSINESS PARKS INC/CA REIT USD.01 | | | | | | | | |
| | | Local | 9,617.000 | 150.258849 | 1,445,039.35 | 160.920000 | 1,547,567.64 | 102,528.29 | 0.19 |
| | | Base | | 150.258849 | 1,445,039.35 | 160.920000 | 1,547,567.64 | 102,528.29 | 0.19 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,768.000 | 22.062234 | 1,142,117.71 | 84.060000 | 4,351,618.08 | 3,209,500.37 | 0.54 |
| | | Base | | 22.062234 | 1,142,117.71 | 84.060000 | 4,351,618.08 | 3,209,500.37 | 0.54 |
| 695263103 | PACWEST BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 58,567.000 | 43.735472 | 2,561,455.38 | 36.340000 | 2,128,324.78 | -433,130.60 | 0.26 |
| | | Base | | 43.735472 | 2,561,455.38 | 36.340000 | 2,128,324.78 | -433,130.60 | 0.26 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,911.000 | 86.806438 | 947,145.04 | 48.470000 | 528,856.17 | -418,288.87 | 0.07 |
| | | Base | | 86.806438 | 947,145.04 | 48.470000 | 528,856.17 | -418,288.87 | 0.07 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,069.000 | 22.625196 | 906,568.96 | 21.020000 | 842,250.38 | -64,318.58 | 0.10 |
| | | Base | | 22.625196 | 906,568.96 | 21.020000 | 842,250.38 | -64,318.58 | 0.10 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 103,656.000 | 17.437091 | 1,807,459.07 | 10.630000 | 1,101,863.28 | -705,595.79 | 0.14 |
| | | Base | | 17.437091 | 1,807,459.07 | 10.630000 | 1,101,863.28 | -705,595.79 | 0.14 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | | | | | | |
| | | Local | 112,517.000 | 32.813320 | 3,692,056.31 | 27.830000 | 3,131,348.11 | -560,708.20 | 0.39 |
| | | Base | | 32.813320 | 3,692,056.31 | 27.830000 | 3,131,348.11 | -560,708.20 | 0.39 |

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|---|---|---|---|---|---|---|---|---|---|
| 707569109 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,549.000 | 24.488568 | 1,262,361.21 | 18.850000 | 971,698.65 | -290,662.56 | 0.12 |
| | | Base | | 24.488568 | 1,262,361.21 | 18.850000 | 971,698.65 | -290,662.56 | 0.12 |
| 715347100 | PERSPECTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,183.000 | 20.965698 | 1,429,504.22 | 21.710000 | 1,480,252.93 | 50,748.71 | 0.18 |
| | | Base | | 20.965698 | 1,429,504.22 | 21.710000 | 1,480,252.93 | 50,748.71 | 0.18 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,353.000 | 65.414919 | 2,312,613.63 | 52.950000 | 1,871,941.35 | -440,672.28 | 0.23 |
| | | Base | | 65.414919 | 2,312,613.63 | 52.950000 | 1,871,941.35 | -440,672.28 | 0.23 |
| 727493108 | PLANTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,883.000 | 34.892322 | 554,194.75 | 41.070000 | 652,314.81 | 98,120.06 | 0.08 |
| | | Base | | 34.892322 | 554,194.75 | 41.070000 | 652,314.81 | 98,120.06 | 0.08 |
| 731068102 | POLARIS INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,779.000 | 58.849427 | 1,634,778.22 | 79.880000 | 2,218,986.52 | 584,208.30 | 0.28 |
| | | Base | | 58.849427 | 1,634,778.22 | 79.880000 | 2,218,986.52 | 584,208.30 | 0.28 |
| 73179P106 | POLYONE CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,695.000 | 37.476851 | 1,412,689.89 | 25.130000 | 947,275.35 | -465,414.54 | 0.12 |
| | | Base | | 37.476851 | 1,412,689.89 | 25.130000 | 947,275.35 | -465,414.54 | 0.12 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,111.000 | 80.425263 | 1,537,007.21 | 179.780000 | 3,435,775.58 | 1,898,768.37 | 0.43 |
| | | Base | | 80.425263 | 1,537,007.21 | 179.780000 | 3,435,775.58 | 1,898,768.37 | 0.43 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,227.000 | 43.757704 | 1,410,179.53 | 105.100000 | 3,387,057.70 | 1,976,878.17 | 0.42 |
| | | Base | | 43.757704 | 1,410,179.53 | 105.100000 | 3,387,057.70 | 1,976,878.17 | 0.42 |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | | | | | | | |
| | | Local | 35,651.000 | 39.496466 | 1,408,088.52 | 33.650000 | 1,199,656.15 | -208,432.37 | 0.15 |
| | | Base | | 39.496466 | 1,408,088.52 | 33.650000 | 1,199,656.15 | -208,432.37 | 0.15 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,112.000 | 55.778261 | 1,400,703.69 | 29.030000 | 729,001.36 | -671,702.33 | 0.09 |
| | | Base | | 55.778261 | 1,400,703.69 | 29.030000 | 729,001.36 | -671,702.33 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | | |
| | | Local | 20,651.000 | 36.553255 | 754,861.26 | 114.860000 | 2,371,973.86 | 1,617,112.60 | 0.29 |
| | | Base | | 36.553255 | 754,861.26 | 114.860000 | 2,371,973.86 | 1,617,112.60 | 0.29 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 32,184.000 | 45.787500 | 1,473,624.89 | 64.810000 | 2,085,845.04 | 612,220.15 | 0.26 |
| | | Base | | 45.787500 | 1,473,624.89 | 64.810000 | 2,085,845.04 | 612,220.15 | 0.26 |
| 74733V100 | QEP RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 114,744.000 | 17.173576 | 1,970,564.78 | 6.910000 | 792,881.04 | -1,177,683.74 | 0.10 |
| | | Base | | 17.173576 | 1,970,564.78 | 6.910000 | 792,881.04 | -1,177,683.74 | 0.10 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,836.000 | 26.468839 | 1,689,664.82 | 53.520000 | 3,416,502.72 | 1,726,837.90 | 0.42 |
| | | Base | | 26.468839 | 1,689,664.82 | 53.520000 | 3,416,502.72 | 1,726,837.90 | 0.42 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,665.000 | 16.678005 | 1,678,891.40 | 7.820000 | 787,200.30 | -891,691.10 | 0.10 |
| | | Base | | 16.678005 | 1,678,891.40 | 7.820000 | 787,200.30 | -891,691.10 | 0.10 |
| 754907103 | RAYONIER INC REIT | | | | | | | | |
| | | Local | 62,787.000 | 23.429166 | 1,471,047.03 | 28.150000 | 1,767,454.05 | 296,407.02 | 0.22 |
| | | Base | | 23.429166 | 1,471,047.03 | 28.150000 | 1,767,454.05 | 296,407.02 | 0.22 |
| 75605Y106 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,070.000 | 19.127883 | 1,053,372.49 | 7.090000 | 390,446.30 | -662,926.19 | 0.05 |
| | | Base | | 19.127883 | 1,053,372.49 | 7.090000 | 390,446.30 | -662,926.19 | 0.05 |
| 758750103 | REGAL BELOIT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,763.000 | 65.329458 | 1,356,435.53 | 72.700000 | 1,509,470.10 | 153,034.57 | 0.19 |
| | | Base | | 65.329458 | 1,356,435.53 | 72.700000 | 1,509,470.10 | 153,034.57 | 0.19 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,462.000 | 50.387745 | 1,534,911.48 | 148.060000 | 4,510,203.72 | 2,975,292.24 | 0.56 |
| | | Base | | 50.387745 | 1,534,911.48 | 148.060000 | 4,510,203.72 | 2,975,292.24 | 0.56 |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | | | | | | | |
| | | Local | 32,528.000 | 39.320149 | 1,279,005.80 | 83.270000 | 2,708,606.56 | 1,429,600.76 | 0.34 |
| | | Base | | 39.320149 | 1,279,005.80 | 83.270000 | 2,708,606.56 | 1,429,600.76 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 76118Y104 | RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,643.000 | 20.245944 | 1,207,528.83 | 19.680000 | 1,173,774.24 | -33,754.59 | 0.15 |
| | | Base | | 20.245944 | 1,207,528.83 | 19.680000 | 1,173,774.24 | -33,754.59 | 0.15 |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,769.000 | 75.964680 | 2,413,321.93 | 87.990000 | 2,795,354.31 | 382,032.38 | 0.35 |
| | | Base | | 75.964680 | 2,413,321.93 | 87.990000 | 2,795,354.31 | 382,032.38 | 0.35 |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 25,744.000 | 71.051632 | 1,829,153.21 | 50.500000 | 1,300,072.00 | -529,081.21 | 0.16 |
| | | Base | | 71.051632 | 1,829,153.21 | 50.500000 | 1,300,072.00 | -529,081.21 | 0.16 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 62,578.000 | 26.289419 | 1,645,139.27 | 50.250000 | 3,144,544.50 | 1,499,405.23 | 0.39 |
| | | Base | | 26.289419 | 1,645,139.27 | 50.250000 | 3,144,544.50 | 1,499,405.23 | 0.39 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 211,770.000 | 9.541412 | 2,020,584.86 | 9.510000 | 2,013,932.70 | -6,652.16 | 0.25 |
| | | Base | | 9.541412 | 2,020,584.86 | 9.510000 | 2,013,932.70 | -6,652.16 | 0.25 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,064.000 | 49.215377 | 2,463,918.64 | 11.630000 | 582,244.32 | -1,881,674.32 | 0.07 |
| | | Base | | 49.215377 | 2,463,918.64 | 11.630000 | 582,244.32 | -1,881,674.32 | 0.07 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | | Local | 102,209.000 | 339.880370 | 34,738,832.71 | 330.130000 | 33,742,257.17 | -996,575.54 | 4.18 |
| | | Base | | 339.880370 | 34,738,832.71 | 330.130000 | 33,742,257.17 | -996,575.54 | 4.18 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 86,453.000 | 25.390501 | 2,195,084.99 | 19.290000 | 1,667,678.37 | -527,406.62 | 0.21 |
| | | Base | | 25.390501 | 2,195,084.99 | 19.290000 | 1,667,678.37 | -527,406.62 | 0.21 |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 133,530.000 | 23.595589 | 3,150,718.99 | 20.280000 | 2,707,988.40 | -442,730.59 | 0.34 |
| | | Base | | 23.595589 | 3,150,718.99 | 20.280000 | 2,707,988.40 | -442,730.59 | 0.34 |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,477.000 | 25.731395 | 1,504,694.77 | 15.180000 | 887,680.86 | -617,013.91 | 0.11 |
| | | Base | | 25.731395 | 1,504,694.77 | 15.180000 | 887,680.86 | -617,013.91 | 0.11 |

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**Base Currency: 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 | 136.710000 | 1,292,866.47 | -213,854.01 | 0.16 |
| | | Base | | 159.323303 | 1,506,720.48 | 136.710000 | 1,292,866.47 | -213,854.01 | 0.16 |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 24,688.000 | 44.995732 | 1,110,854.64 | 76.740000 | 1,894,557.12 | 783,702.48 | 0.23 |
| | | Base | | 44.995732 | 1,110,854.64 | 76.740000 | 1,894,557.12 | 783,702.48 | 0.23 |
| 80874P109 | SCIENTIFIC GAMES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,847.000 | 48.447700 | 1,300,675.39 | 19.100000 | 512,777.70 | -787,897.69 | 0.06 |
| | | Base | | 48.447700 | 1,300,675.39 | 19.100000 | 512,777.70 | -787,897.69 | 0.06 |
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,057.000 | 48.906455 | 932,010.32 | 89.530000 | 1,706,173.21 | 774,162.89 | 0.21 |
| | | Base | | 48.906455 | 932,010.32 | 89.530000 | 1,706,173.21 | 774,162.89 | 0.21 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,724.000 | 53.400000 | 1,694,061.60 | 39.830000 | 1,263,566.92 | -430,494.68 | 0.16 |
| | | Base | | 53.400000 | 1,694,061.60 | 39.830000 | 1,263,566.92 | -430,494.68 | 0.16 |
| 81721M109 | SENIOR HOUSING PROP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 115,248.000 | 22.037845 | 2,539,817.57 | 7.880000 | 908,154.24 | -1,631,663.33 | 0.11 |
| | | Base | | 22.037845 | 2,539,817.57 | 7.880000 | 908,154.24 | -1,631,663.33 | 0.11 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 20,498.000 | 31.662473 | 649,017.37 | 67.700000 | 1,387,714.60 | 738,697.23 | 0.17 |
| | | Base | | 31.662473 | 649,017.37 | 67.700000 | 1,387,714.60 | 738,697.23 | 0.17 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 87,921.000 | 10.295830 | 905,219.67 | 43.870000 | 3,857,094.27 | 2,951,874.60 | 0.48 |
| | | Base | | 10.295830 | 905,219.67 | 43.870000 | 3,857,094.27 | 2,951,874.60 | 0.48 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,723.000 | 80.419956 | 2,149,062.49 | 114.550000 | 3,061,119.65 | 912,057.16 | 0.38 |
| | | Base | | 80.419956 | 2,149,062.49 | 114.550000 | 3,061,119.65 | 912,057.16 | 0.38 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 20,904.000 | 46.758156 | 977,432.49 | 93.570000 | 1,955,987.28 | 978,554.79 | 0.24 |
| | | Base | | 46.758156 | 977,432.49 | 93.570000 | 1,955,987.28 | 978,554.79 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,516.000 | 17.049740 | 639,638.04 | 28.990000 | 1,087,588.84 | 447,950.80 | 0.13 |
| | | Base | | 17.049740 | 639,638.04 | 28.990000 | 1,087,588.84 | 447,950.80 | 0.13 |
| 83001A102 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | | | | | | | | |
| | | Local | 34,669.000 | 62.386424 | 2,162,874.95 | 49.360000 | 1,711,261.84 | -451,613.11 | 0.21 |
| | | Base | | 62.386424 | 2,162,874.95 | 49.360000 | 1,711,261.84 | -451,613.11 | 0.21 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 64,704.000 | 36.434980 | 2,357,488.95 | 27.930000 | 1,807,182.72 | -550,306.23 | 0.22 |
| | | Base | | 36.434980 | 2,357,488.95 | 27.930000 | 1,807,182.72 | -550,306.23 | 0.22 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | | |
| | | Local | 48,455.000 | 32.079693 | 1,554,421.52 | 61.830000 | 2,995,972.65 | 1,441,551.13 | 0.37 |
| | | Base | | 32.079693 | 1,554,421.52 | 61.830000 | 2,995,972.65 | 1,441,551.13 | 0.37 |
| 835898107 | SOTHEBY S COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,955.000 | 27.796259 | 443,489.32 | 33.710000 | 537,843.05 | 94,353.73 | 0.07 |
| | | Base | | 27.796259 | 443,489.32 | 33.710000 | 537,843.05 | 94,353.73 | 0.07 |
| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,737.000 | 78.355545 | 2,016,636.65 | 85.140000 | 2,191,248.18 | 174,611.53 | 0.27 |
| | | Base | | 78.355545 | 2,016,636.65 | 85.140000 | 2,191,248.18 | 174,611.53 | 0.27 |
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 263,002.000 | 7.241685 | 1,904,577.64 | 3.590000 | 944,177.18 | -960,400.46 | 0.12 |
| | | Base | | 7.241685 | 1,904,577.64 | 3.590000 | 944,177.18 | -960,400.46 | 0.12 |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,602.000 | 77.418714 | 1,904,655.19 | 83.320000 | 2,049,838.64 | 145,183.45 | 0.25 |
| | | Base | | 77.418714 | 1,904,655.19 | 83.320000 | 2,049,838.64 | 145,183.45 | 0.25 |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 60,178.000 | 21.963757 | 1,321,734.99 | 20.050000 | 1,206,568.90 | -115,166.09 | 0.15 |
| | | Base | | 21.963757 | 1,321,734.99 | 20.050000 | 1,206,568.90 | -115,166.09 | 0.15 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 111,355.000 | 14.168654 | 1,577,750.49 | 25.150000 | 2,800,578.25 | 1,222,827.76 | 0.35 |
| | | Base | | 14.168654 | 1,577,750.49 | 25.150000 | 2,800,578.25 | 1,222,827.76 | 0.35 |

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|---|---|---|---|---|---|---|---|---|---|
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,336.000 | 47.715333 | 1,972,361.01 | 46.380000 | 1,917,163.68 | -55,197.33 | 0.24 |
| | | Base | | 47.715333 | 1,972,361.01 | 46.380000 | 1,917,163.68 | -55,197.33 | 0.24 |
| 85917A100 | STERLING BANCORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 103,179.000 | 24.529753 | 2,530,955.37 | 19.310000 | 1,992,386.49 | -538,568.88 | 0.25 |
| | | Base | | 24.529753 | 2,530,955.37 | 19.310000 | 1,992,386.49 | -538,568.88 | 0.25 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 34,855.000 | 48.938724 | 1,705,759.23 | 53.630000 | 1,869,273.65 | 163,514.42 | 0.23 |
| | | Base | | 48.938724 | 1,705,759.23 | 53.630000 | 1,869,273.65 | 163,514.42 | 0.23 |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,684.000 | 79.427353 | 1,325,165.95 | 26.450000 | 441,291.80 | -883,874.15 | 0.05 |
| | | Base | | 79.427353 | 1,325,165.95 | 26.450000 | 441,291.80 | -883,874.15 | 0.05 |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 77,202.000 | 23.993723 | 1,852,363.43 | 31.960000 | 2,467,375.92 | 615,012.49 | 0.31 |
| | | Base | | 23.993723 | 1,852,363.43 | 31.960000 | 2,467,375.92 | 615,012.49 | 0.31 |
| 87162W100 | SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,114.000 | 90.237741 | 1,815,041.93 | 86.710000 | 1,744,084.94 | -70,956.99 | 0.22 |
| | | Base | | 90.237741 | 1,815,041.93 | 86.710000 | 1,744,084.94 | -70,956.99 | 0.22 |
| 87166B102 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,556.000 | 45.266376 | 1,337,893.02 | 41.230000 | 1,218,593.88 | -119,299.14 | 0.15 |
| | | Base | | 45.266376 | 1,337,893.02 | 41.230000 | 1,218,593.88 | -119,299.14 | 0.15 |
| 872275102 | TCF FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,463.000 | 15.947218 | 1,267,213.82 | 19.060000 | 1,514,564.78 | 247,350.96 | 0.19 |
| | | Base | | 15.947218 | 1,267,213.82 | 19.060000 | 1,514,564.78 | 247,350.96 | 0.19 |
| 87265H109 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,738.000 | 14.448643 | 993,170.85 | 12.300000 | 845,477.40 | -147,693.45 | 0.10 |
| | | Base | | 14.448643 | 993,170.85 | 12.300000 | 845,477.40 | -147,693.45 | 0.10 |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | | Local | 45,566.000 | 33.600609 | 1,531,045.34 | 16.960000 | 772,799.36 | -758,245.98 | 0.10 |
| | | Base | | 33.600609 | 1,531,045.34 | 16.960000 | 772,799.36 | -758,245.98 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 876664103 | TAUBMAN CENTERS INC REIT USD.01 | | | | | | | | |
| | | Local | 29,638.000 | 57.640844 | 1,708,359.32 | 44.360000 | 1,314,741.68 | -393,617.64 | 0.16 |
| | | Base | | 57.640844 | 1,708,359.32 | 44.360000 | 1,314,741.68 | -393,617.64 | 0.16 |
| 878237106 | TECH DATA CORP COMMON STOCK USD.0015 | | | | | | | | |
| | | Local | 18,093.000 | 45.610943 | 825,238.80 | 90.650000 | 1,640,130.45 | 814,891.65 | 0.20 |
| | | Base | | 45.610943 | 825,238.80 | 90.650000 | 1,640,130.45 | 814,891.65 | 0.20 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 104,624.000 | 14.368232 | 1,503,261.86 | 15.140000 | 1,584,007.36 | 80,745.50 | 0.20 |
| | | Base | | 14.368232 | 1,503,261.86 | 15.140000 | 1,584,007.36 | 80,745.50 | 0.20 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,559.000 | 107.011350 | 1,879,012.29 | 235.800000 | 4,140,412.20 | 2,261,399.91 | 0.51 |
| | | Base | | 107.011350 | 1,879,012.29 | 235.800000 | 4,140,412.20 | 2,261,399.91 | 0.51 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,453.000 | 33.739386 | 1,533,556.33 | 28.810000 | 1,309,500.93 | -224,055.40 | 0.16 |
| | | Base | | 33.739386 | 1,533,556.33 | 28.810000 | 1,309,500.93 | -224,055.40 | 0.16 |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,252.000 | 49.374901 | 1,098,690.30 | 63.810000 | 1,419,900.12 | 321,209.82 | 0.18 |
| | | Base | | 49.374901 | 1,098,690.30 | 63.810000 | 1,419,900.12 | 321,209.82 | 0.18 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 40,345.000 | 31.282511 | 1,262,092.91 | 19.960000 | 805,286.20 | -456,806.71 | 0.10 |
| | | Base | | 31.282511 | 1,262,092.91 | 19.960000 | 805,286.20 | -456,806.71 | 0.10 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,883.000 | 30.259979 | 1,721,278.40 | 34.340000 | 1,953,362.22 | 232,083.82 | 0.24 |
| | | Base | | 30.259979 | 1,721,278.40 | 34.340000 | 1,953,362.22 | 232,083.82 | 0.24 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 84,201.000 | 20.415821 | 1,719,032.56 | 42.140000 | 3,548,230.14 | 1,829,197.58 | 0.44 |
| | | Base | | 20.415821 | 1,719,032.56 | 42.140000 | 3,548,230.14 | 1,829,197.58 | 0.44 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,027.000 | 23.811671 | 714,993.06 | 26.770000 | 803,822.79 | 88,829.73 | 0.10 |
| | | Base | | 23.811671 | 714,993.06 | 26.770000 | 803,822.79 | 88,829.73 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,357.000 | 80.368967 | 1,957,546.94 | 57.300000 | 1,395,656.10 | -561,890.84 | 0.17 |
| | | Base | | 80.368967 | 1,957,546.94 | 57.300000 | 1,395,656.10 | -561,890.84 | 0.17 |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,338.000 | 45.575109 | 1,473,807.88 | 51.260000 | 1,657,645.88 | 183,838.00 | 0.21 |
| | | Base | | 45.575109 | 1,473,807.88 | 51.260000 | 1,657,645.88 | 183,838.00 | 0.21 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,360.000 | 39.384660 | 998,794.99 | 51.640000 | 1,309,590.40 | 310,795.41 | 0.16 |
| | | Base | | 39.384660 | 998,794.99 | 51.640000 | 1,309,590.40 | 310,795.41 | 0.16 |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | | |
| | | Local | 33,069.000 | 26.215694 | 866,926.80 | 44.010000 | 1,455,366.69 | 588,439.89 | 0.18 |
| | | Base | | 26.215694 | 866,926.80 | 44.010000 | 1,455,366.69 | 588,439.89 | 0.18 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,081.000 | 28.054921 | 1,825,842.29 | 34.770000 | 2,262,866.37 | 437,024.08 | 0.28 |
| | | Base | | 28.054921 | 1,825,842.29 | 34.770000 | 2,262,866.37 | 437,024.08 | 0.28 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | | Local | 9,241.000 | 20.877759 | 192,931.37 | 37.960000 | 350,788.36 | 157,856.99 | 0.04 |
| | | Base | | 20.877759 | 192,931.37 | 37.960000 | 350,788.36 | 157,856.99 | 0.04 |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 51,469.000 | 36.424971 | 1,874,756.84 | 65.160000 | 3,353,720.04 | 1,478,963.20 | 0.42 |
| | | Base | | 36.424971 | 1,874,756.84 | 65.160000 | 3,353,720.04 | 1,478,963.20 | 0.42 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,149.000 | 81.441889 | 2,211,065.84 | 52.130000 | 1,415,277.37 | -795,788.47 | 0.18 |
| | | Base | | 81.441889 | 2,211,065.84 | 52.130000 | 1,415,277.37 | -795,788.47 | 0.18 |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,500.000 | 61.527500 | 1,753,533.75 | 59.820000 | 1,704,870.00 | -48,663.75 | 0.21 |
| | | Base | | 61.527500 | 1,753,533.75 | 59.820000 | 1,704,870.00 | -48,663.75 | 0.21 |
| 896239100 | TRIMBLE INC COMMON STOCK | | | | | | | | |
| | | Local | 121,938.000 | 20.548993 | 2,505,703.11 | 39.900000 | 4,865,326.20 | 2,359,623.09 | 0.60 |
| | | Base | | 20.548993 | 2,505,703.11 | 39.900000 | 4,865,326.20 | 2,359,623.09 | 0.60 |

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|---|---|---|---|---|---|---|---|---|---|
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,658.000 | 9.804727 | 633,954.06 | 19.280000 | 1,246,606.24 | 612,652.18 | 0.15 |
| | | Base | | 9.804727 | 633,954.06 | 19.280000 | 1,246,606.24 | 612,652.18 | 0.15 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 31,601.000 | 22.102283 | 698,454.24 | 31.770000 | 1,003,963.77 | 305,509.53 | 0.12 |
| | | Base | | 22.102283 | 698,454.24 | 31.770000 | 1,003,963.77 | 305,509.53 | 0.12 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,594.000 | 37.324762 | 880,640.44 | 18.620000 | 439,320.28 | -441,320.16 | 0.05 |
| | | Base | | 37.324762 | 880,640.44 | 18.620000 | 439,320.28 | -441,320.16 | 0.05 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,565.000 | 128.549843 | 2,386,527.83 | 213.350000 | 3,960,842.75 | 1,574,314.92 | 0.49 |
| | | Base | | 128.549843 | 2,386,527.83 | 213.350000 | 3,960,842.75 | 1,574,314.92 | 0.49 |
| 902681105 | UGI CORP COMMON STOCK | | | | | | | | |
| | | Local | 84,326.000 | 20.733048 | 1,748,335.00 | 51.610000 | 4,352,064.86 | 2,603,729.86 | 0.54 |
| | | Base | | 20.733048 | 1,748,335.00 | 51.610000 | 4,352,064.86 | 2,603,729.86 | 0.54 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,414.000 | 77.700624 | 1,663,881.16 | 61.740000 | 1,322,100.36 | -341,780.80 | 0.16 |
| | | Base | | 77.700624 | 1,663,881.16 | 61.740000 | 1,322,100.36 | -341,780.80 | 0.16 |
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK | | | | | | | | |
| | | Local | 106,897.000 | 18.135286 | 1,938,607.62 | 15.970000 | 1,707,145.09 | -231,462.53 | 0.21 |
| | | Base | | 18.135286 | 1,938,607.62 | 15.970000 | 1,707,145.09 | -231,462.53 | 0.21 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 49,516.000 | 40.940355 | 2,027,202.64 | 35.780000 | 1,771,682.48 | -255,520.16 | 0.22 |
| | | Base | | 40.940355 | 2,027,202.64 | 35.780000 | 1,771,682.48 | -255,520.16 | 0.22 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 84,026.000 | 30.113137 | 2,530,286.41 | 11.820000 | 993,187.32 | -1,537,099.09 | 0.12 |
| | | Base | | 30.113137 | 2,530,286.41 | 11.820000 | 993,187.32 | -1,537,099.09 | 0.12 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,213.000 | 64.266208 | 1,363,279.06 | 83.970000 | 1,781,255.61 | 417,976.55 | 0.22 |
| | | Base | | 64.266208 | 1,363,279.06 | 83.970000 | 1,781,255.61 | 417,976.55 | 0.22 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91325V108 | UNITI GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 86,852.000 | 26.885195 | 2,335,032.98 | 9.610000 | 834,647.72 | -1,500,385.26 | 0.10 |
| | | Base | | 26.885195 | 2,335,032.98 | 9.610000 | 834,647.72 | -1,500,385.26 | 0.10 |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,557.000 | 92.782700 | 1,907,333.97 | 146.930000 | 3,020,440.01 | 1,113,106.04 | 0.37 |
| | | Base | | 92.782700 | 1,907,333.97 | 146.930000 | 3,020,440.01 | 1,113,106.04 | 0.37 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 36,531.000 | 23.715795 | 866,361.71 | 22.470000 | 820,851.57 | -45,510.14 | 0.10 |
| | | Base | | 23.715795 | 866,361.71 | 22.470000 | 820,851.57 | -45,510.14 | 0.10 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 57,911.000 | 23.362912 | 1,352,969.62 | 17.250000 | 998,964.75 | -354,004.87 | 0.12 |
| | | Base | | 23.362912 | 1,352,969.62 | 17.250000 | 998,964.75 | -354,004.87 | 0.12 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 160,952.000 | 10.924930 | 1,758,389.31 | 9.820000 | 1,580,548.64 | -177,840.67 | 0.20 |
| | | Base | | 10.924930 | 1,758,389.31 | 9.820000 | 1,580,548.64 | -177,840.67 | 0.20 |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,639.000 | 95.785994 | 1,019,067.19 | 113.110000 | 1,203,377.29 | 184,310.10 | 0.15 |
| | | Base | | 95.785994 | 1,019,067.19 | 113.110000 | 1,203,377.29 | 184,310.10 | 0.15 |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 91,226.000 | 11.604336 | 1,058,617.12 | 17.450000 | 1,591,893.70 | 533,276.58 | 0.20 |
| | | Base | | 11.604336 | 1,058,617.12 | 17.450000 | 1,591,893.70 | 533,276.58 | 0.20 |
| 92532W103 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 52,920.000 | 24.097371 | 1,275,232.85 | 51.350000 | 2,717,442.00 | 1,442,209.15 | 0.34 |
| | | Base | | 24.097371 | 1,275,232.85 | 51.350000 | 2,717,442.00 | 1,442,209.15 | 0.34 |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 27,563.000 | 73.868943 | 2,036,049.68 | 87.030000 | 2,398,807.89 | 362,758.21 | 0.30 |
| | | Base | | 73.868943 | 2,036,049.68 | 87.030000 | 2,398,807.89 | 362,758.21 | 0.30 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 64,138.000 | 9.275564 | 594,916.10 | 15.240000 | 977,463.12 | 382,547.02 | 0.12 |
| | | Base | | 9.275564 | 594,916.10 | 15.240000 | 977,463.12 | 382,547.02 | 0.12 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92839U206 | VISTEON CORP COMMON STOCK | | | | | | | | |
| | | Local | 13,702.000 | 131.162050 | 1,797,182.41 | 44.510000 | 609,876.02 | -1,187,306.39 | 0.08 |
| | | Base | | 131.162050 | 1,797,182.41 | 44.510000 | 609,876.02 | -1,187,306.39 | 0.08 |
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 39,312.000 | 17.195501 | 675,989.52 | 31.570000 | 1,241,079.84 | 565,090.32 | 0.15 |
| | | Base | | 17.195501 | 675,989.52 | 31.570000 | 1,241,079.84 | 565,090.32 | 0.15 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 15,572.000 | 87.050698 | 1,355,553.47 | 157.390000 | 2,450,877.08 | 1,095,323.61 | 0.30 |
| | | Base | | 87.050698 | 1,355,553.47 | 157.390000 | 2,450,877.08 | 1,095,323.61 | 0.30 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,742.000 | 23.220845 | 1,038,947.04 | 44.280000 | 1,981,175.76 | 942,228.72 | 0.25 |
| | | Base | | 23.220845 | 1,038,947.04 | 44.280000 | 1,981,175.76 | 942,228.72 | 0.25 |
| 948626106 | WEIGHT WATCHERS INTL INC COMMON STOCK | | | | | | | | |
| | | Local | 18,838.000 | 65.827950 | 1,240,066.92 | 17.290000 | 325,709.02 | -914,357.90 | 0.04 |
| | | Base | | 65.827950 | 1,240,066.92 | 17.290000 | 325,709.02 | -914,357.90 | 0.04 |
| 948741103 | WEINGARTEN REALTY INVESTORS REIT USD.03 | | | | | | | | |
| | | Local | 57,995.000 | 24.048414 | 1,394,687.75 | 28.200000 | 1,635,459.00 | 240,771.25 | 0.20 |
| | | Base | | 24.048414 | 1,394,687.75 | 28.200000 | 1,635,459.00 | 240,771.25 | 0.20 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 88,230.000 | 5.887152 | 519,423.42 | 18.390000 | 1,622,549.70 | 1,103,126.28 | 0.20 |
| | | Base | | 5.887152 | 519,423.42 | 18.390000 | 1,622,549.70 | 1,103,126.28 | 0.20 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,188.000 | 23.344299 | 494,619.00 | 27.880000 | 590,721.44 | 96,102.44 | 0.07 |
| | | Base | | 23.344299 | 494,619.00 | 27.880000 | 590,721.44 | 96,102.44 | 0.07 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 35,970.000 | 62.367842 | 2,243,371.29 | 114.600000 | 4,122,162.00 | 1,878,790.71 | 0.51 |
| | | Base | | 62.367842 | 2,243,371.29 | 114.600000 | 4,122,162.00 | 1,878,790.71 | 0.51 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,904.000 | 83.123415 | 1,737,611.87 | 188.940000 | 3,949,601.76 | 2,211,989.89 | 0.49 |
| | | Base | | 83.123415 | 1,737,611.87 | 188.940000 | 3,949,601.76 | 2,211,989.89 | 0.49 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,926.000 | 43.723741 | 958,686.75 | 41.780000 | 916,068.28 | -42,618.47 | 0.11 |
| | | Base | | 43.723741 | 958,686.75 | 41.780000 | 916,068.28 | -42,618.47 | 0.11 |
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,866.000 | 32.541489 | 1,264,757.53 | 58.500000 | 2,273,661.00 | 1,008,903.47 | 0.28 |
| | | Base | | 32.541489 | 1,264,757.53 | 58.500000 | 2,273,661.00 | 1,008,903.47 | 0.28 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 27,395.000 | 72.352069 | 1,982,084.94 | 67.740000 | 1,855,737.30 | -126,347.64 | 0.23 |
| | | Base | | 72.352069 | 1,982,084.94 | 67.740000 | 1,855,737.30 | -126,347.64 | 0.23 |
| 980745103 | WOODWARD INC COMMON STOCK USD.00292 | | | | | | | | |
| | | Local | 27,086.000 | 33.021360 | 894,416.57 | 108.920000 | 2,950,207.12 | 2,055,790.55 | 0.37 |
| | | Base | | 33.021360 | 894,416.57 | 108.920000 | 2,950,207.12 | 2,055,790.55 | 0.37 |
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,589.000 | 40.713741 | 1,326,820.12 | 29.140000 | 949,643.46 | -377,176.66 | 0.12 |
| | | Base | | 40.713741 | 1,326,820.12 | 29.140000 | 949,643.46 | -377,176.66 | 0.12 |
| 98156Q108 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,242.000 | 78.576522 | 1,669,122.48 | 72.740000 | 1,545,143.08 | -123,979.40 | 0.19 |
| | | Base | | 78.576522 | 1,669,122.48 | 72.740000 | 1,545,143.08 | -123,979.40 | 0.19 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK | | | | | | | | |
| | | Local | 19,040.000 | 17.203265 | 327,550.16 | 34.140000 | 650,025.60 | 322,475.44 | 0.08 |
| | | Base | | 17.203265 | 327,550.16 | 34.140000 | 650,025.60 | 322,475.44 | 0.08 |
| 98212B103 | WPX ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 191,765.000 | 14.712058 | 2,821,257.71 | 10.760000 | 2,063,391.40 | -757,866.31 | 0.26 |
| | | Base | | 14.712058 | 2,821,257.71 | 10.760000 | 2,063,391.40 | -757,866.31 | 0.26 |
| 98310W108 | WYNDHAM DESTINATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,787.000 | 45.172390 | 2,068,308.24 | 39.780000 | 1,821,406.86 | -246,901.38 | 0.23 |
| | | Base | | 45.172390 | 2,068,308.24 | 39.780000 | 1,821,406.86 | -246,901.38 | 0.23 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,459.000 | 59.145663 | 2,806,994.03 | 53.340000 | 2,531,463.06 | -275,530.97 | 0.31 |
| | | Base | | 59.145663 | 2,806,994.03 | 53.340000 | 2,531,463.06 | -275,530.97 | 0.31 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 983793100 | XPO LOGISTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,460.000 | 54.694305 | 1,775,377.15 | 52.090000 | 1,690,841.40 | -84,535.75 | 0.21 |
| | | Base | | 54.694305 | 1,775,377.15 | 52.090000 | 1,690,841.40 | -84,535.75 | 0.21 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 34,387.000 | 34.714070 | 1,193,712.71 | 30.730000 | 1,056,712.51 | -137,000.20 | 0.13 |
| | | Base | | 34.714070 | 1,193,712.71 | 30.730000 | 1,056,712.51 | -137,000.20 | 0.13 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,120.000 | 43.045369 | 1,124,345.03 | 171.440000 | 4,478,012.80 | 3,353,667.77 | 0.56 |
| | | Base | | 43.045369 | 1,124,345.03 | 171.440000 | 4,478,012.80 | 3,353,667.77 | 0.56 |
| G0084W101 | ADIENT PLC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,204.000 | 43.452451 | 1,833,867.25 | 17.260000 | 728,441.04 | -1,105,426.21 | 0.09 |
| | | Base | | 43.452451 | 1,833,867.25 | 17.260000 | 728,441.04 | -1,105,426.21 | 0.09 |
| G2709G107 | DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,881.000 | 51.052051 | 2,189,163.02 | 15.260000 | 654,364.06 | -1,534,798.96 | 0.08 |
| | | Base | | 51.052051 | 2,189,163.02 | 15.260000 | 654,364.06 | -1,534,798.96 | 0.08 |
| G3166L100 | ENSCO ROWAN PLC CLASS A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 95,556.000 | 36.746964 | 3,511,392.89 | 8.370000 | 799,803.72 | -2,711,589.17 | 0.10 |
| | | Base | | 36.746964 | 3,511,392.89 | 8.370000 | 799,803.72 | -2,711,589.17 | 0.10 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,415.000 | 103.165750 | 1,280,802.79 | 133.610000 | 1,658,768.15 | 377,965.36 | 0.21 |
| | | Base | | 103.165750 | 1,280,802.79 | 133.610000 | 1,658,768.15 | 377,965.36 | 0.21 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK | | | | | | | | |
| | | Local | 80,022.000 | 27.309641 | 2,185,372.13 | 20.320000 | 1,626,047.04 | -559,325.09 | 0.20 |
| | | Base | | 27.309641 | 2,185,372.13 | 20.320000 | 1,626,047.04 | -559,325.09 | 0.20 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | | | | | | | | |
| | | Local | 23,620.000 | 73.004510 | 1,724,366.53 | 71.900000 | 1,698,278.00 | -26,088.53 | 0.21 |
| | | Base | | 73.004510 | 1,724,366.53 | 71.900000 | 1,698,278.00 | -26,088.53 | 0.21 |
| G5785G107 | MALLINCKRODT PLC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 40,521.000 | 45.360205 | 1,838,040.85 | 8.690000 | 352,127.49 | -1,485,913.36 | 0.04 |
| | | Base | | 45.360205 | 1,838,040.85 | 8.690000 | 352,127.49 | -1,485,913.36 | 0.04 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 78,218.000 | 26.176329 | 2,047,460.14 | 23.060000 | 1,803,707.08 | -243,753.06 | 0.22 |
| | | Base | | 26.176329 | 2,047,460.14 | 23.060000 | 1,803,707.08 | -243,753.06 | 0.22 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,472.000 | 97.293640 | 1,991,795.40 | 174.440000 | 3,571,135.68 | 1,579,340.28 | 0.44 |
| | | Base | | 97.293640 | 1,991,795.40 | 174.440000 | 3,571,135.68 | 1,579,340.28 | 0.44 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | | Local | 25,177.000 | 38.627119 | 972,514.97 | 18.860000 | 474,838.22 | -497,676.75 | 0.06 |
| | | Base | | 38.627119 | 972,514.97 | 18.860000 | 474,838.22 | -497,676.75 | 0.06 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | | Local | 41,009.000 | 75.677915 | 3,103,475.63 | 133.680000 | 5,482,083.12 | 2,378,607.49 | 0.68 |
| | | Base | | 75.677915 | 3,103,475.63 | 133.680000 | 5,482,083.12 | 2,378,607.49 | 0.68 |
| H8817H100 | TRANSOCEAN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | | Local | 245,489.000 | 8.666116 | 2,127,436.05 | 6.200000 | 1,522,031.80 | -605,404.25 | 0.19 |
| | | Base | | 8.666116 | 2,127,436.05 | 6.200000 | 1,522,031.80 | -605,404.25 | 0.19 |
| N22717107 | CORE LABORATORIES N.V. COMMON STOCK EUR.02 | | | | | | | | |
| | | Local | 21,488.000 | 105.426252 | 2,265,399.31 | 47.640000 | 1,023,688.32 | -1,241,710.99 | 0.13 |
| | | Base | | 105.426252 | 2,265,399.31 | 47.640000 | 1,023,688.32 | -1,241,710.99 | 0.13 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 19,958,812.000 | | 652,250,849.11 | | 806,325,158.76 | 154,074,309.65 | 99.99 |
| | | Base | | | 652,250,849.11 | | 806,325,158.76 | 154,074,309.65 | 99.99 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 19,958,812.000 | | 652,250,849.11 | | 806,325,158.76 | 154,074,309.65 | 99.99 |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 20,074,166.630 | Base | 652,366,272.91 | | 806,440,582.60 | 154,074,309.69 | 100.00 |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 1,481,460.750 | 1.000000 | 1,481,460.75 | 1.000000 | 1,481,460.75 | 0.00 | 0.27 |
| | | Base | | 1.000000 | 1,481,460.75 | 1.000000 | 1,481,460.75 | 0.00 | 0.27 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,481,460.750 | | 1,481,460.75 | | 1,481,460.75 | 0.00 | 0.27 |
| | | Base | | | 1,481,460.75 | | 1,481,460.75 | 0.00 | 0.27 |
| **CASH Total** | | | | | | | | | |
| | | Base | 1,481,460.750 | | 1,481,460.75 | | 1,481,460.75 | 0.00 | 0.27 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | | 2.479883 | 31 Dec 2030 | | |
| | | Local | 3,544,656.400 | 100.059853 | 3,546,777.98 | 100.060000 | 3,546,783.19 | 5.21 | 0.66 |
| | | Base | | 100.059853 | 3,546,777.98 | 100.060000 | 3,546,783.19 | 5.21 | 0.66 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 3,544,656.400 | | 3,546,777.98 | | 3,546,783.19 | 5.21 | 0.66 |
| | | Base | | | 3,546,777.98 | | 3,546,783.19 | 5.21 | 0.66 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 3,544,656.400 | | 3,546,777.98 | | 3,546,783.19 | 5.21 | 0.66 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 29,050.000 | 12.777821 | 371,195.70 | 45.390000 | 1,318,579.50 | 947,383.80 | 0.24 |
| | | Base | | 12.777821 | 371,195.70 | 45.390000 | 1,318,579.50 | 947,383.80 | 0.24 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,390.000 | 24.830000 | 580,773.71 | 30.090000 | 703,805.10 | 123,031.39 | 0.13 |
| | | Base | | 24.830000 | 580,773.71 | 30.090000 | 703,805.10 | 123,031.39 | 0.13 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,445.000 | 25.378766 | 1,204,095.57 | 36.250000 | 1,719,881.25 | 515,785.68 | 0.32 |
| | | Base | | 25.378766 | 1,204,095.57 | 36.250000 | 1,719,881.25 | 515,785.68 | 0.32 |
| 001547108 | AK STEEL HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 227,427.000 | 6.040236 | 1,373,712.76 | 1.720000 | 391,174.44 | -982,538.32 | 0.07 |
| | | Base | | 6.040236 | 1,373,712.76 | 1.720000 | 391,174.44 | -982,538.32 | 0.07 |
| 00163U106 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,888.000 | 25.839137 | 643,084.43 | 9.530000 | 237,182.64 | -405,901.79 | 0.04 |
| | | Base | | 25.839137 | 643,084.43 | 9.530000 | 237,182.64 | -405,901.79 | 0.04 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,554.000 | 13.033491 | 437,325.76 | 48.440000 | 1,625,355.76 | 1,188,030.00 | 0.30 |
| | | Base | | 13.033491 | 437,325.76 | 48.440000 | 1,625,355.76 | 1,188,030.00 | 0.30 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 5,948.000 | 64.309862 | 382,515.06 | 69.660000 | 414,337.68 | 31,822.62 | 0.08 |
| | | Base | | 64.309862 | 382,515.06 | 69.660000 | 414,337.68 | 31,822.62 | 0.08 |
| 00215F107 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,796.000 | 47.625000 | 371,284.50 | 58.500000 | 456,066.00 | 84,781.50 | 0.08 |
| | | Base | | 47.625000 | 371,284.50 | 58.500000 | 456,066.00 | 84,781.50 | 0.08 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,694.000 | 30.345808 | 567,284.53 | 42.080000 | 786,643.52 | 219,358.99 | 0.15 |
| | | Base | | 30.345808 | 567,284.53 | 42.080000 | 786,643.52 | 219,358.99 | 0.15 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,170.000 | 15.600979 | 735,898.16 | 17.300000 | 816,041.00 | 80,142.84 | 0.15 |
| | | Base | | 15.600979 | 735,898.16 | 17.300000 | 816,041.00 | 80,142.84 | 0.15 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 58,467.000 | 26.757763 | 1,564,446.14 | 27.350000 | 1,599,072.45 | 34,626.31 | 0.30 |
| | | Base | | 26.757763 | 1,564,446.14 | 27.350000 | 1,599,072.45 | 34,626.31 | 0.30 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 00484M106 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,345.000 | 28.465854 | 806,864.63 | 9.290000 | 263,325.05 | -543,539.58 | 0.05 |
| | | Base | | 28.465854 | 806,864.63 | 9.290000 | 263,325.05 | -543,539.58 | 0.05 |
| 00508X203 | ACTUANT CORP A COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 43,790.000 | 25.943198 | 1,136,052.64 | 22.140000 | 969,510.60 | -166,542.04 | 0.18 |
| | | Base | | 25.943198 | 1,136,052.64 | 22.140000 | 969,510.60 | -166,542.04 | 0.18 |
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,227.000 | 67.306611 | 486,424.88 | 68.380000 | 494,182.26 | 7,757.38 | 0.09 |
| | | Base | | 67.306611 | 486,424.88 | 68.380000 | 494,182.26 | 7,757.38 | 0.09 |
| 00738A106 | ADTRAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,252.000 | 20.703184 | 709,125.47 | 15.680000 | 537,071.36 | -172,054.11 | 0.10 |
| | | Base | | 20.703184 | 709,125.47 | 15.680000 | 537,071.36 | -172,054.11 | 0.10 |
| 00770F104 | AEGION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,768.000 | 19.989333 | 455,117.13 | 14.400000 | 327,859.20 | -127,257.93 | 0.06 |
| | | Base | | 19.989333 | 455,117.13 | 14.400000 | 327,859.20 | -127,257.93 | 0.06 |
| 00773T101 | ADVANSIX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,802.000 | 16.759801 | 348,637.38 | 24.380000 | 507,152.76 | 158,515.38 | 0.09 |
| | | Base | | 16.759801 | 348,637.38 | 24.380000 | 507,152.76 | 158,515.38 | 0.09 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 51,681.000 | 11.914826 | 615,770.12 | 38.580000 | 1,993,852.98 | 1,378,082.86 | 0.37 |
| | | Base | | 11.914826 | 615,770.12 | 38.580000 | 1,993,852.98 | 1,378,082.86 | 0.37 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,369.000 | 17.590196 | 481,426.07 | 50.170000 | 1,373,102.73 | 891,676.66 | 0.25 |
| | | Base | | 17.590196 | 481,426.07 | 50.170000 | 1,373,102.73 | 891,676.66 | 0.25 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,261.000 | 30.597754 | 466,952.33 | 64.750000 | 988,149.75 | 521,197.42 | 0.18 |
| | | Base | | 30.597754 | 466,952.33 | 64.750000 | 988,149.75 | 521,197.42 | 0.18 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 12,670.000 | 9.712172 | 123,053.22 | 21.800000 | 276,206.00 | 153,152.78 | 0.05 |
| | | Base | | 9.712172 | 123,053.22 | 21.800000 | 276,206.00 | 153,152.78 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | | |
| | | Local | 26,927.000 | 41.623249 | 1,120,789.22 | 66.950000 | 1,802,762.65 | 681,973.43 | 0.33 |
| | | Base | | 41.623249 | 1,120,789.22 | 66.950000 | 1,802,762.65 | 681,973.43 | 0.33 |
| 009728106 | AKORN INC COMMON STOCK | | | | | | | | |
| | | Local | 67,473.000 | 6.643566 | 448,261.34 | 4.120000 | 277,988.76 | -170,272.58 | 0.05 |
| | | Base | | 6.643566 | 448,261.34 | 4.120000 | 277,988.76 | -170,272.58 | 0.05 |
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 6,903.000 | 61.714284 | 426,013.70 | 94.930000 | 655,301.79 | 229,288.09 | 0.12 |
| | | Base | | 61.714284 | 426,013.70 | 94.930000 | 655,301.79 | 229,288.09 | 0.12 |
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 25,210.000 | 40.234507 | 1,014,311.92 | 58.310000 | 1,469,995.10 | 455,683.18 | 0.27 |
| | | Base | | 40.234507 | 1,014,311.92 | 58.310000 | 1,469,995.10 | 455,683.18 | 0.27 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,776.000 | 28.090828 | 583,615.05 | 70.070000 | 1,455,774.32 | 872,159.27 | 0.27 |
| | | Base | | 28.090828 | 583,615.05 | 70.070000 | 1,455,774.32 | 872,159.27 | 0.27 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,214.000 | 71.580075 | 659,538.81 | 140.110000 | 1,290,973.54 | 631,434.73 | 0.24 |
| | | Base | | 71.580075 | 659,538.81 | 140.110000 | 1,290,973.54 | 631,434.73 | 0.24 |
| 023139884 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,501.000 | 19.805788 | 643,707.92 | 15.200000 | 494,015.20 | -149,692.72 | 0.09 |
| | | Base | | 19.805788 | 643,707.92 | 15.200000 | 494,015.20 | -149,692.72 | 0.09 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 27,124.000 | 33.760966 | 915,732.43 | 45.390000 | 1,231,158.36 | 315,425.93 | 0.23 |
| | | Base | | 33.760966 | 915,732.43 | 45.390000 | 1,231,158.36 | 315,425.93 | 0.23 |
| 024061103 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 80,044.000 | 16.496588 | 1,320,452.87 | 10.110000 | 809,244.84 | -511,208.03 | 0.15 |
| | | Base | | 16.496588 | 1,320,452.87 | 10.110000 | 809,244.84 | -511,208.03 | 0.15 |
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 64,859.000 | 25.354128 | 1,644,443.36 | 28.310000 | 1,836,158.29 | 191,714.93 | 0.34 |
| | | Base | | 25.354128 | 1,644,443.36 | 28.310000 | 1,836,158.29 | 191,714.93 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,782.000 | 37.698685 | 444,165.91 | 27.980000 | 329,660.36 | -114,505.55 | 0.06 |
| | | Base | | 37.698685 | 444,165.91 | 27.980000 | 329,660.36 | -114,505.55 | 0.06 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | | |
| | | Local | 26,345.000 | 22.934041 | 604,197.32 | 72.940000 | 1,921,604.30 | 1,317,406.98 | 0.36 |
| | | Base | | 22.934041 | 604,197.32 | 72.940000 | 1,921,604.30 | 1,317,406.98 | 0.36 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,126.000 | 14.441924 | 276,216.24 | 13.280000 | 253,993.28 | -22,222.96 | 0.05 |
| | | Base | | 14.441924 | 276,216.24 | 13.280000 | 253,993.28 | -22,222.96 | 0.05 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,756.000 | 45.191732 | 486,082.27 | 72.490000 | 779,702.44 | 293,620.17 | 0.14 |
| | | Base | | 45.191732 | 486,082.27 | 72.490000 | 779,702.44 | 293,620.17 | 0.14 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,815.000 | 29.141768 | 402,593.52 | 59.570000 | 822,959.55 | 420,366.03 | 0.15 |
| | | Base | | 29.141768 | 402,593.52 | 59.570000 | 822,959.55 | 420,366.03 | 0.15 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,585.000 | 35.417976 | 1,012,422.85 | 35.290000 | 1,008,764.65 | -3,658.20 | 0.19 |
| | | Base | | 35.417976 | 1,012,422.85 | 35.290000 | 1,008,764.65 | -3,658.20 | 0.19 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 24,781.000 | 20.276476 | 502,471.34 | 19.250000 | 477,034.25 | -25,437.09 | 0.09 |
| | | Base | | 20.276476 | 502,471.34 | 19.250000 | 477,034.25 | -25,437.09 | 0.09 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 18,871.000 | 32.694995 | 616,987.25 | 27.170000 | 512,725.07 | -104,262.18 | 0.09 |
| | | Base | | 32.694995 | 616,987.25 | 27.170000 | 512,725.07 | -104,262.18 | 0.09 |
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,617.000 | 16.738177 | 445,520.07 | 18.790000 | 500,133.43 | 54,613.36 | 0.09 |
| | | Base | | 16.738177 | 445,520.07 | 18.790000 | 500,133.43 | 54,613.36 | 0.09 |
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,188.000 | 36.299505 | 369,819.36 | 38.000000 | 387,144.00 | 17,324.64 | 0.07 |
| | | Base | | 36.299505 | 369,819.36 | 38.000000 | 387,144.00 | 17,324.64 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 035290105 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,629.000 | 66.577636 | 1,373,430.06 | 53.360000 | 1,100,763.44 | -272,666.62 | 0.20 |
| | | Base | | 66.577636 | 1,373,430.06 | 53.360000 | 1,100,763.44 | -272,666.62 | 0.20 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 19,469.000 | 20.396235 | 397,094.30 | 36.250000 | 705,751.25 | 308,656.95 | 0.13 |
| | | Base | | 20.396235 | 397,094.30 | 36.250000 | 705,751.25 | 308,656.95 | 0.13 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | | | | | | | | |
| | | Local | 97,079.000 | 18.667709 | 1,812,242.50 | 18.380000 | 1,784,312.02 | -27,930.48 | 0.33 |
| | | Base | | 18.667709 | 1,812,242.50 | 18.380000 | 1,784,312.02 | -27,930.48 | 0.33 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | | |
| | | Local | 27,773.000 | 36.892456 | 1,024,614.17 | 54.330000 | 1,508,907.09 | 484,292.92 | 0.28 |
| | | Base | | 36.892456 | 1,024,614.17 | 54.330000 | 1,508,907.09 | 484,292.92 | 0.28 |
| 03823U102 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,554.000 | 48.079900 | 651,674.96 | 8.660000 | 117,377.64 | -534,297.32 | 0.02 |
| | | Base | | 48.079900 | 651,674.96 | 8.660000 | 117,377.64 | -534,297.32 | 0.02 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,336.000 | 24.237014 | 444,409.89 | 25.070000 | 459,683.52 | 15,273.63 | 0.09 |
| | | Base | | 24.237014 | 444,409.89 | 25.070000 | 459,683.52 | 15,273.63 | 0.09 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 93,427.000 | 11.234906 | 1,049,643.56 | 8.870000 | 828,697.49 | -220,946.07 | 0.15 |
| | | Base | | 11.234906 | 1,049,643.56 | 8.870000 | 828,697.49 | -220,946.07 | 0.15 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,853.000 | 27.913506 | 972,869.42 | 33.890000 | 1,181,168.17 | 208,298.75 | 0.22 |
| | | Base | | 27.913506 | 972,869.42 | 33.890000 | 1,181,168.17 | 208,298.75 | 0.22 |
| 04206A101 | ARLO TECHNOLOGIES INC W/I COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,196.000 | 7.556460 | 401,973.45 | 3.430000 | 182,462.28 | -219,511.17 | 0.03 |
| | | Base | | 7.556460 | 401,973.45 | 3.430000 | 182,462.28 | -219,511.17 | 0.03 |
| 04208T108 | ARMADA HOFFLER PROPERTIES IN REIT USD.01 | | | | | | | | |
| | | Local | 36,082.000 | 13.278107 | 479,100.64 | 16.500000 | 595,353.00 | 116,252.36 | 0.11 |
| | | Base | | 13.278107 | 479,100.64 | 16.500000 | 595,353.00 | 116,252.36 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 042315507 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | | |
| | | Local | 42,064.000 | 24.349654 | 1,024,243.86 | 17.400000 | 731,913.60 | -292,330.26 | 0.14 |
| | | Base | | 24.349654 | 1,024,243.86 | 17.400000 | 731,913.60 | -292,330.26 | 0.14 |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,300.000 | 24.459635 | 276,393.88 | 23.710000 | 267,923.00 | -8,470.88 | 0.05 |
| | | Base | | 24.459635 | 276,393.88 | 23.710000 | 267,923.00 | -8,470.88 | 0.05 |
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,973.000 | 49.691939 | 694,345.47 | 74.190000 | 1,036,656.87 | 342,311.40 | 0.19 |
| | | Base | | 49.691939 | 694,345.47 | 74.190000 | 1,036,656.87 | 342,311.40 | 0.19 |
| 04351G101 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,469.000 | 5.862000 | 729,637.33 | 1.050000 | 130,692.45 | -598,944.88 | 0.02 |
| | | Base | | 5.862000 | 729,637.33 | 1.050000 | 130,692.45 | -598,944.88 | 0.02 |
| 04545L107 | ASSERTIO THERAPEUTICS INC COMMON STOCK | | | | | | | | |
| | | Local | 45,901.000 | 11.980798 | 549,930.59 | 2.930000 | 134,489.93 | -415,440.66 | 0.02 |
| | | Base | | 11.980798 | 549,930.59 | 2.930000 | 134,489.93 | -415,440.66 | 0.02 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 16,355.000 | 37.090950 | 606,622.48 | 29.430000 | 481,327.65 | -125,294.83 | 0.09 |
| | | Base | | 37.090950 | 606,622.48 | 29.430000 | 481,327.65 | -125,294.83 | 0.09 |
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,461.000 | 46.007135 | 849,337.72 | 35.390000 | 653,334.79 | -196,002.93 | 0.12 |
| | | Base | | 46.007135 | 849,337.72 | 35.390000 | 653,334.79 | -196,002.93 | 0.12 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | | |
| | | Local | 47,102.000 | 28.547163 | 1,344,628.47 | 41.760000 | 1,966,979.52 | 622,351.05 | 0.36 |
| | | Base | | 28.547163 | 1,344,628.47 | 41.760000 | 1,966,979.52 | 622,351.05 | 0.36 |
| 054303102 | AVON PRODUCTS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 318,004.000 | 2.822391 | 897,531.77 | 3.760000 | 1,195,695.04 | 298,163.27 | 0.22 |
| | | Base | | 2.822391 | 897,531.77 | 3.760000 | 1,195,695.04 | 298,163.27 | 0.22 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,348.000 | 32.309948 | 754,372.66 | 14.830000 | 346,250.84 | -408,121.82 | 0.06 |
| | | Base | | 32.309948 | 754,372.66 | 14.830000 | 346,250.84 | -408,121.82 | 0.06 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 42,175.000 | 22.885587 | 965,199.62 | 66.780000 | 2,816,446.50 | 1,851,246.88 | 0.52 |
| | | Base | | 22.885587 | 965,199.62 | 66.780000 | 2,816,446.50 | 1,851,246.88 | 0.52 |
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,606.000 | 19.190613 | 740,872.81 | 27.310000 | 1,054,329.86 | 313,457.05 | 0.20 |
| | | Base | | 19.190613 | 740,872.81 | 27.310000 | 1,054,329.86 | 313,457.05 | 0.20 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,043.000 | 26.252625 | 1,235,002.24 | 21.950000 | 1,032,593.85 | -202,408.39 | 0.19 |
| | | Base | | 26.252625 | 1,235,002.24 | 21.950000 | 1,032,593.85 | -202,408.39 | 0.19 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,857.000 | 21.539615 | 449,251.75 | 52.800000 | 1,101,249.60 | 651,997.85 | 0.20 |
| | | Base | | 21.539615 | 449,251.75 | 52.800000 | 1,101,249.60 | 651,997.85 | 0.20 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | | |
| | | Local | 23,126.000 | 44.928714 | 1,039,021.44 | 90.690000 | 2,097,296.94 | 1,058,275.50 | 0.39 |
| | | Base | | 44.928714 | 1,039,021.44 | 90.690000 | 2,097,296.94 | 1,058,275.50 | 0.39 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,576.000 | 17.749074 | 542,695.69 | 13.230000 | 404,520.48 | -138,175.21 | 0.07 |
| | | Base | | 17.749074 | 542,695.69 | 13.230000 | 404,520.48 | -138,175.21 | 0.07 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,384.000 | 40.479655 | 906,096.60 | 50.460000 | 1,129,496.64 | 223,400.04 | 0.21 |
| | | Base | | 40.479655 | 906,096.60 | 50.460000 | 1,129,496.64 | 223,400.04 | 0.21 |
| 067774109 | BARNES + NOBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 40,961.000 | 11.752800 | 481,406.46 | 4.390000 | 179,818.79 | -301,587.67 | 0.03 |
| | | Base | | 11.752800 | 481,406.46 | 4.390000 | 179,818.79 | -301,587.67 | 0.03 |
| 06777U101 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,293.000 | 11.505887 | 302,524.28 | 3.170000 | 83,348.81 | -219,175.47 | 0.02 |
| | | Base | | 11.505887 | 302,524.28 | 3.170000 | 83,348.81 | -219,175.47 | 0.02 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,861.000 | 28.235201 | 956,072.14 | 51.720000 | 1,751,290.92 | 795,218.78 | 0.32 |
| | | Base | | 28.235201 | 956,072.14 | 51.720000 | 1,751,290.92 | 795,218.78 | 0.32 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 077347300 | BEL FUSE INC CL B COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,251.000 | 20.949403 | 151,904.12 | 17.280000 | 125,297.28 | -26,606.84 | 0.02 |
| | | Base | | 20.949403 | 151,904.12 | 17.280000 | 125,297.28 | -26,606.84 | 0.02 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,461.000 | 17.394589 | 477,672.80 | 22.090000 | 606,613.49 | 128,940.69 | 0.11 |
| | | Base | | 17.394589 | 477,672.80 | 22.090000 | 606,613.49 | 128,940.69 | 0.11 |
| 084680107 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,670.000 | 39.547211 | 1,292,007.39 | 29.190000 | 953,637.30 | -338,370.09 | 0.18 |
| | | Base | | 39.547211 | 1,292,007.39 | 29.190000 | 953,637.30 | -338,370.09 | 0.18 |
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,691.000 | 34.647800 | 994,080.03 | 27.600000 | 791,871.60 | -202,208.43 | 0.15 |
| | | Base | | 34.647800 | 994,080.03 | 27.600000 | 791,871.60 | -202,208.43 | 0.15 |
| 090672106 | BIOTELEMETRY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,080.000 | 22.777026 | 548,470.79 | 47.860000 | 1,152,468.80 | 603,998.01 | 0.21 |
| | | Base | | 22.777026 | 548,470.79 | 47.860000 | 1,152,468.80 | 603,998.01 | 0.21 |
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 15,101.000 | 46.789655 | 706,570.58 | 41.890000 | 632,580.89 | -73,989.69 | 0.12 |
| | | Base | | 46.789655 | 706,570.58 | 41.890000 | 632,580.89 | -73,989.69 | 0.12 |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,300.000 | 19.300700 | 1,260,335.71 | 19.300700 | 1,260,335.71 | 0.00 | 0.23 |
| | | Base | | 19.300700 | 1,260,335.71 | 19.300700 | 1,260,335.71 | 0.00 | 0.23 |
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 34,552.000 | 13.434022 | 464,172.32 | 30.970000 | 1,070,075.44 | 605,903.12 | 0.20 |
| | | Base | | 13.434022 | 464,172.32 | 30.970000 | 1,070,075.44 | 605,903.12 | 0.20 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,731.000 | 30.254359 | 838,983.63 | 22.200000 | 615,628.20 | -223,355.43 | 0.11 |
| | | Base | | 30.254359 | 838,983.63 | 22.200000 | 615,628.20 | -223,355.43 | 0.11 |
| 097793400 | BONANZA CREEK ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 13,415.000 | 36.765398 | 493,207.81 | 19.530000 | 261,994.95 | -231,212.86 | 0.05 |
| | | Base | | 36.765398 | 493,207.81 | 19.530000 | 261,994.95 | -231,212.86 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 20,237.000 | 29.288249 | 592,706.29 | 26.130000 | 528,792.81 | -63,913.48 | 0.10 |
| | | Base | | 29.288249 | 592,706.29 | 26.130000 | 528,792.81 | -63,913.48 | 0.10 |
| 101119105 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 60,010.000 | 8.674232 | 520,540.67 | 10.250000 | 615,102.50 | 94,561.83 | 0.11 |
| | | Base | | 8.674232 | 520,540.67 | 10.250000 | 615,102.50 | 94,561.83 | 0.11 |
| 101388106 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,833.000 | 27.594939 | 740,455.01 | 43.680000 | 1,172,065.44 | 431,610.43 | 0.22 |
| | | Base | | 27.594939 | 740,455.01 | 43.680000 | 1,172,065.44 | 431,610.43 | 0.22 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,207.000 | 31.055092 | 1,093,356.62 | 46.300000 | 1,630,084.10 | 536,727.48 | 0.30 |
| | | Base | | 31.055092 | 1,093,356.62 | 46.300000 | 1,630,084.10 | 536,727.48 | 0.30 |
| 109043109 | BRIGGS + STRATTON COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,190.000 | 18.693344 | 564,352.07 | 9.400000 | 283,786.00 | -280,566.07 | 0.05 |
| | | Base | | 18.693344 | 564,352.07 | 9.400000 | 283,786.00 | -280,566.07 | 0.05 |
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,224.000 | 10.138025 | 580,138.32 | 14.350000 | 821,164.40 | 241,026.08 | 0.15 |
| | | Base | | 10.138025 | 580,138.32 | 14.350000 | 821,164.40 | 241,026.08 | 0.15 |
| 114340102 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,853.000 | 11.646971 | 592,283.40 | 35.490000 | 1,804,772.97 | 1,212,489.57 | 0.33 |
| | | Base | | 11.646971 | 592,283.40 | 35.490000 | 1,804,772.97 | 1,212,489.57 | 0.33 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,368.000 | 41.663130 | 848,594.64 | 15.050000 | 306,538.40 | -542,056.24 | 0.06 |
| | | Base | | 41.663130 | 848,594.64 | 15.050000 | 306,538.40 | -542,056.24 | 0.06 |
| 124830100 | CBL + ASSOCIATES PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 124,267.000 | 9.429133 | 1,171,730.03 | 0.814300 | 101,190.62 | -1,070,539.41 | 0.02 |
| | | Base | | 9.429133 | 1,171,730.03 | 0.814300 | 101,190.62 | -1,070,539.41 | 0.02 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,621.000 | 21.131628 | 499,150.18 | 44.850000 | 1,059,401.85 | 560,251.67 | 0.20 |
| | | Base | | 21.131628 | 499,150.18 | 44.850000 | 1,059,401.85 | 560,251.67 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 126501105 | CTS CORP COMMON STOCK | | | | | | | | |
| | | Local | 23,459.000 | 12.157819 | 285,210.27 | 26.460000 | 620,725.14 | 335,514.87 | 0.11 |
| | | Base | | 12.157819 | 285,210.27 | 26.460000 | 620,725.14 | 335,514.87 | 0.11 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 73,201.000 | 13.383369 | 979,675.97 | 20.550000 | 1,504,280.55 | 524,604.58 | 0.28 |
| | | Base | | 13.383369 | 979,675.97 | 20.550000 | 1,504,280.55 | 524,604.58 | 0.28 |
| 12674R100 | C+J ENERGY SERVICES INC COMMON STOCK | | | | | | | | |
| | | Local | 44,041.000 | 28.495643 | 1,254,976.61 | 11.840000 | 521,445.44 | -733,531.17 | 0.10 |
| | | Base | | 28.495643 | 1,254,976.61 | 11.840000 | 521,445.44 | -733,531.17 | 0.10 |
| 12709P103 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,752.000 | 53.520918 | 1,110,666.10 | 97.470000 | 2,022,697.44 | 912,031.34 | 0.37 |
| | | Base | | 53.520918 | 1,110,666.10 | 97.470000 | 2,022,697.44 | 912,031.34 | 0.37 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,665.000 | 23.925991 | 518,356.59 | 37.020000 | 802,038.30 | 283,681.71 | 0.15 |
| | | Base | | 23.925991 | 518,356.59 | 37.020000 | 802,038.30 | 283,681.71 | 0.15 |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,543.000 | 15.377838 | 377,418.28 | 10.160000 | 249,356.88 | -128,061.40 | 0.05 |
| | | Base | | 15.377838 | 377,418.28 | 10.160000 | 249,356.88 | -128,061.40 | 0.05 |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,202.000 | 33.332843 | 373,394.51 | 87.450000 | 979,614.90 | 606,220.39 | 0.18 |
| | | Base | | 33.332843 | 373,394.51 | 87.450000 | 979,614.90 | 606,220.39 | 0.18 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,718.000 | 15.699743 | 482,264.70 | 18.860000 | 579,341.48 | 97,076.78 | 0.11 |
| | | Base | | 15.699743 | 482,264.70 | 18.860000 | 579,341.48 | 97,076.78 | 0.11 |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,449.000 | 26.577176 | 915,557.15 | 49.220000 | 1,695,579.78 | 780,022.63 | 0.31 |
| | | Base | | 26.577176 | 915,557.15 | 49.220000 | 1,695,579.78 | 780,022.63 | 0.31 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,679.000 | 7.806252 | 497,094.35 | 14.700000 | 936,081.30 | 438,986.95 | 0.17 |
| | | Base | | 7.806252 | 497,094.35 | 14.700000 | 936,081.30 | 438,986.95 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 132011107 | CAMBREX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 24,109.000 | 14.554157 | 350,886.17 | 39.800000 | 959,538.20 | 608,652.03 | 0.18 |
| | | Base | | 14.554157 | 350,886.17 | 39.800000 | 959,538.20 | 608,652.03 | 0.18 |
| 14067E506 | CAPSTEAD MORTGAGE CORP REIT USD.01 | | | | | | | | |
| | | Local | 61,284.000 | 12.083083 | 740,499.64 | 7.910000 | 484,756.44 | -255,743.20 | 0.09 |
| | | Base | | 12.083083 | 740,499.64 | 7.910000 | 484,756.44 | -255,743.20 | 0.09 |
| 141619106 | CARDIOVASCULAR SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 24,960.000 | 40.080885 | 1,000,418.90 | 38.950000 | 972,192.00 | -28,226.90 | 0.18 |
| | | Base | | 40.080885 | 1,000,418.90 | 38.950000 | 972,192.00 | -28,226.90 | 0.18 |
| 141633107 | CARE.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,688.000 | 23.550328 | 440,108.53 | 14.290000 | 267,051.52 | -173,057.01 | 0.05 |
| | | Base | | 23.550328 | 440,108.53 | 14.290000 | 267,051.52 | -173,057.01 | 0.05 |
| 141665109 | CAREER EDUCATION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,015.000 | 6.486688 | 324,431.72 | 18.770000 | 938,781.55 | 614,349.83 | 0.17 |
| | | Base | | 6.486688 | 324,431.72 | 18.770000 | 938,781.55 | 614,349.83 | 0.17 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 74,630.000 | 14.509319 | 1,082,830.51 | 24.310000 | 1,814,255.30 | 731,424.79 | 0.34 |
| | | Base | | 14.509319 | 1,082,830.51 | 24.310000 | 1,814,255.30 | 731,424.79 | 0.34 |
| 144577103 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,046.000 | 29.850648 | 1,822,262.67 | 10.180000 | 621,448.28 | -1,200,814.39 | 0.12 |
| | | Base | | 29.850648 | 1,822,262.67 | 10.180000 | 621,448.28 | -1,200,814.39 | 0.12 |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 16,377.000 | 27.874996 | 456,508.81 | 12.390000 | 202,911.03 | -253,597.78 | 0.04 |
| | | Base | | 27.874996 | 456,508.81 | 12.390000 | 202,911.03 | -253,597.78 | 0.04 |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,131.000 | 102.344260 | 627,472.66 | 143.600000 | 880,411.60 | 252,938.94 | 0.16 |
| | | Base | | 102.344260 | 627,472.66 | 143.600000 | 880,411.60 | 252,938.94 | 0.16 |
| 150602209 | CEDAR REALTY TRUST INC REIT USD.06 | | | | | | | | |
| | | Local | 61,884.000 | 5.297948 | 327,858.22 | 2.830000 | 175,131.72 | -152,726.50 | 0.03 |
| | | Base | | 5.297948 | 327,858.22 | 2.830000 | 175,131.72 | -152,726.50 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,405.000 | 16.615083 | 123,034.69 | 28.150000 | 208,450.75 | 85,416.06 | 0.04 |
| | | Base | | 16.615083 | 123,034.69 | 28.150000 | 208,450.75 | 85,416.06 | 0.04 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,416.000 | 13.813792 | 406,346.52 | 25.570000 | 752,167.12 | 345,820.60 | 0.14 |
| | | Base | | 13.813792 | 406,346.52 | 25.570000 | 752,167.12 | 345,820.60 | 0.14 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | | |
| | | Local | 20,666.000 | 21.849426 | 451,540.24 | 27.790000 | 574,308.14 | 122,767.90 | 0.11 |
| | | Base | | 21.849426 | 451,540.24 | 27.790000 | 574,308.14 | 122,767.90 | 0.11 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,345.000 | 13.398388 | 473,566.04 | 5.590000 | 197,578.55 | -275,987.49 | 0.04 |
| | | Base | | 13.398388 | 473,566.04 | 5.590000 | 197,578.55 | -275,987.49 | 0.04 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,558.000 | 26.419750 | 516,717.47 | 26.700000 | 522,198.60 | 5,481.13 | 0.10 |
| | | Base | | 26.419750 | 516,717.47 | 26.700000 | 522,198.60 | 5,481.13 | 0.10 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,691.000 | 26.095553 | 409,465.32 | 22.830000 | 358,225.53 | -51,239.79 | 0.07 |
| | | Base | | 26.095553 | 409,465.32 | 22.830000 | 358,225.53 | -51,239.79 | 0.07 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,640.000 | 35.660452 | 807,352.64 | 76.630000 | 1,734,903.20 | 927,550.56 | 0.32 |
| | | Base | | 35.660452 | 807,352.64 | 76.630000 | 1,734,903.20 | 927,550.56 | 0.32 |
| 16208T102 | CHATHAM LODGING TRUST REIT USD.01 | | | | | | | | |
| | | Local | 33,371.000 | 20.621558 | 688,162.02 | 19.040000 | 635,383.84 | -52,778.18 | 0.12 |
| | | Base | | 20.621558 | 688,162.02 | 19.040000 | 635,383.84 | -52,778.18 | 0.12 |
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,538.000 | 33.734208 | 557,896.34 | 31.670000 | 523,758.46 | -34,137.88 | 0.10 |
| | | Base | | 33.734208 | 557,896.34 | 31.670000 | 523,758.46 | -34,137.88 | 0.10 |
| 165240102 | CHESAPEAKE LODGING TRUST REIT USD.01 | | | | | | | | |
| | | Local | 43,546.000 | 30.331565 | 1,320,818.35 | 28.770000 | 1,252,818.42 | -67,999.93 | 0.23 |
| | | Base | | 30.331565 | 1,320,818.35 | 28.770000 | 1,252,818.42 | -67,999.93 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 82,934.000 | 8.695764 | 721,174.50 | 3.370000 | 279,487.58 | -441,686.92 | 0.05 |
| | | Base | | 8.695764 | 721,174.50 | 3.370000 | 279,487.58 | -441,686.92 | 0.05 |
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,604.000 | 52.445021 | 608,572.02 | 92.660000 | 1,075,226.64 | 466,654.62 | 0.20 |
| | | Base | | 52.445021 | 608,572.02 | 92.660000 | 1,075,226.64 | 466,654.62 | 0.20 |
| 171604101 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,159.000 | 30.108531 | 366,089.63 | 22.120000 | 268,957.08 | -97,132.55 | 0.05 |
| | | Base | | 30.108531 | 366,089.63 | 22.120000 | 268,957.08 | -97,132.55 | 0.05 |
| 171871502 | CINCINNATI BELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,063.000 | 16.827683 | 606,856.73 | 6.400000 | 230,803.20 | -376,053.53 | 0.04 |
| | | Base | | 16.827683 | 606,856.73 | 6.400000 | 230,803.20 | -376,053.53 | 0.04 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,230.000 | 42.142984 | 599,694.66 | 42.260000 | 601,359.80 | 1,665.14 | 0.11 |
| | | Base | | 42.142984 | 599,694.66 | 42.260000 | 601,359.80 | 1,665.14 | 0.11 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 11,905.000 | 39.756257 | 473,298.24 | 73.050000 | 869,660.25 | 396,362.01 | 0.16 |
| | | Base | | 39.756257 | 473,298.24 | 73.050000 | 869,660.25 | 396,362.01 | 0.16 |
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 11,799.000 | 40.380544 | 476,450.04 | 16.110000 | 190,081.89 | -286,368.15 | 0.04 |
| | | Base | | 40.380544 | 476,450.04 | 16.110000 | 190,081.89 | -286,368.15 | 0.04 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 3,331.000 | 209.790084 | 698,810.77 | 302.010000 | 1,005,995.31 | 307,184.54 | 0.19 |
| | | Base | | 209.790084 | 698,810.77 | 302.010000 | 1,005,995.31 | 307,184.54 | 0.19 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,877.000 | 37.147752 | 1,109,863.38 | 58.500000 | 1,747,804.50 | 637,941.12 | 0.32 |
| | | Base | | 37.147752 | 1,109,863.38 | 58.500000 | 1,747,804.50 | 637,941.12 | 0.32 |
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 29,158.000 | 15.495253 | 451,810.58 | 14.550000 | 424,248.90 | -27,561.68 | 0.08 |
| | | Base | | 15.495253 | 451,810.58 | 14.550000 | 424,248.90 | -27,561.68 | 0.08 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | | |
| | | Local | 52,537.000 | 27.281840 | 1,433,306.03 | 33.350000 | 1,752,108.95 | 318,802.92 | 0.32 |
| | | Base | | 27.281840 | 1,433,306.03 | 33.350000 | 1,752,108.95 | 318,802.92 | 0.32 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,414.000 | 14.309959 | 377,983.25 | 47.180000 | 1,246,212.52 | 868,229.27 | 0.23 |
| | | Base | | 14.309959 | 377,983.25 | 47.180000 | 1,246,212.52 | 868,229.27 | 0.23 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 36,783.000 | 32.731643 | 1,203,968.01 | 61.810000 | 2,273,557.23 | 1,069,589.22 | 0.42 |
| | | Base | | 32.731643 | 1,203,968.01 | 61.810000 | 2,273,557.23 | 1,069,589.22 | 0.42 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 83,255.000 | 11.054841 | 920,370.79 | 2.660000 | 221,458.30 | -698,912.49 | 0.04 |
| | | Base | | 11.054841 | 920,370.79 | 2.660000 | 221,458.30 | -698,912.49 | 0.04 |
| 20369C106 | COMMUNITY HEALTHCARE TRUST I REIT USD.01 | | | | | | | | |
| | | Local | 12,753.000 | 27.217491 | 347,104.66 | 39.130000 | 499,024.89 | 151,920.23 | 0.09 |
| | | Base | | 27.217491 | 347,104.66 | 39.130000 | 499,024.89 | 151,920.23 | 0.09 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,588.000 | 56.851695 | 488,242.36 | 25.810000 | 221,656.28 | -266,586.08 | 0.04 |
| | | Base | | 56.851695 | 488,242.36 | 25.810000 | 221,656.28 | -266,586.08 | 0.04 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,127.000 | 23.577603 | 403,813.61 | 21.150000 | 362,236.05 | -41,577.56 | 0.07 |
| | | Base | | 23.577603 | 403,813.61 | 21.150000 | 362,236.05 | -41,577.56 | 0.07 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,558.000 | 32.900260 | 610,563.03 | 80.480000 | 1,493,547.84 | 882,984.81 | 0.28 |
| | | Base | | 32.900260 | 610,563.03 | 80.480000 | 1,493,547.84 | 882,984.81 | 0.28 |
| 208242107 | CONN S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,517.000 | 20.380952 | 357,013.13 | 17.950000 | 314,430.15 | -42,582.98 | 0.06 |
| | | Base | | 20.380952 | 357,013.13 | 17.950000 | 314,430.15 | -42,582.98 | 0.06 |
| 20854L108 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,657.000 | 24.701577 | 485,558.90 | 26.220000 | 515,406.54 | 29,847.64 | 0.10 |
| | | Base | | 24.701577 | 485,558.90 | 26.220000 | 515,406.54 | 29,847.64 | 0.10 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,045.000 | 21.882393 | 1,116,986.77 | 4.000000 | 204,180.00 | -912,806.77 | 0.04 |
| | | Base | | 21.882393 | 1,116,986.77 | 4.000000 | 204,180.00 | -912,806.77 | 0.04 |
| 21240D107 | CONTROL4 CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,034.000 | 24.754546 | 471,178.03 | 23.660000 | 450,344.44 | -20,833.59 | 0.08 |
| | | Base | | 24.754546 | 471,178.03 | 23.660000 | 450,344.44 | -20,833.59 | 0.08 |
| 21676P103 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,620.000 | 99.092190 | 1,151,451.25 | 38.660000 | 449,229.20 | -702,222.05 | 0.08 |
| | | Base | | 99.092190 | 1,151,451.25 | 38.660000 | 449,229.20 | -702,222.05 | 0.08 |
| 216831107 | COOPER TIRE + RUBBER COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,895.000 | 26.492872 | 950,961.64 | 27.580000 | 989,984.10 | 39,022.46 | 0.18 |
| | | Base | | 26.492872 | 950,961.64 | 27.580000 | 989,984.10 | 39,022.46 | 0.18 |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 74,921.000 | 20.561876 | 1,540,516.28 | 9.780000 | 732,727.38 | -807,788.90 | 0.14 |
| | | Base | | 20.561876 | 1,540,516.28 | 9.780000 | 732,727.38 | -807,788.90 | 0.14 |
| 218681104 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,861.000 | 33.521844 | 1,101,561.32 | 36.880000 | 1,211,913.68 | 110,352.36 | 0.22 |
| | | Base | | 33.521844 | 1,101,561.32 | 36.880000 | 1,211,913.68 | 110,352.36 | 0.22 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,568.000 | 28.786527 | 189,069.91 | 73.980000 | 485,900.64 | 296,830.73 | 0.09 |
| | | Base | | 28.786527 | 189,069.91 | 73.980000 | 485,900.64 | 296,830.73 | 0.09 |
| 225223304 | CRAY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,294.000 | 36.826655 | 1,078,800.04 | 35.010000 | 1,025,582.94 | -53,217.10 | 0.19 |
| | | Base | | 36.826655 | 1,078,800.04 | 35.010000 | 1,025,582.94 | -53,217.10 | 0.19 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,809.000 | 20.015059 | 956,899.95 | 19.320000 | 923,669.88 | -33,230.07 | 0.17 |
| | | Base | | 20.015059 | 956,899.95 | 19.320000 | 923,669.88 | -33,230.07 | 0.17 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 25,927.000 | 8.910932 | 231,033.73 | 7.110000 | 184,340.97 | -46,692.76 | 0.03 |
| | | Base | | 8.910932 | 231,033.73 | 7.110000 | 184,340.97 | -46,692.76 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 228903100 | CRYOLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 24,417.000 | Local | 9.986968 | 243,851.80 | 28.750000 | 701,988.75 | 458,136.95 | 0.13 |
| | | | Base | 9.986968 | 243,851.80 | 28.750000 | 701,988.75 | 458,136.95 | 0.13 |
| 229669106 | CUBIC CORP COMMON STOCK | | | | | | | | |
| | | 20,538.000 | Local | 49.506380 | 1,016,762.04 | 56.420000 | 1,158,753.96 | 141,991.92 | 0.21 |
| | | | Base | 49.506380 | 1,016,762.04 | 56.420000 | 1,158,753.96 | 141,991.92 | 0.21 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 20,496.000 | Local | 26.298813 | 539,020.48 | 19.720000 | 404,181.12 | -134,839.36 | 0.07 |
| | | | Base | 26.298813 | 539,020.48 | 19.720000 | 404,181.12 | -134,839.36 | 0.07 |
| 232109108 | CUTERA INC COMMON STOCK USD.001 | | | | | | | | |
| | | 9,972.000 | Local | 44.791694 | 446,662.77 | 16.850000 | 168,028.20 | -278,634.57 | 0.03 |
| | | | Base | 44.791694 | 446,662.77 | 16.850000 | 168,028.20 | -278,634.57 | 0.03 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 39,242.000 | Local | 15.535619 | 609,648.78 | 10.370000 | 406,939.54 | -202,709.24 | 0.08 |
| | | | Base | 15.535619 | 609,648.78 | 10.370000 | 406,939.54 | -202,709.24 | 0.08 |
| 23291C103 | DMC GLOBAL INC COMMON STOCK USD.05 | | | | | | | | |
| | | 9,797.000 | Local | 68.705969 | 673,112.38 | 67.640000 | 662,669.08 | -10,443.30 | 0.12 |
| | | | Base | 68.705969 | 673,112.38 | 67.640000 | 662,669.08 | -10,443.30 | 0.12 |
| 23332B106 | DSP GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 13,854.000 | Local | 8.013052 | 111,012.82 | 13.970000 | 193,540.38 | 82,527.56 | 0.04 |
| | | | Base | 8.013052 | 111,012.82 | 13.970000 | 193,540.38 | 82,527.56 | 0.04 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 11,460.000 | Local | 58.733158 | 673,081.99 | 32.220000 | 369,241.20 | -303,840.79 | 0.07 |
| | | | Base | 58.733158 | 673,081.99 | 32.220000 | 369,241.20 | -303,840.79 | 0.07 |
| 234264109 | DAKTRONICS INC COMMON STOCK | | | | | | | | |
| | | 28,378.000 | Local | 10.305572 | 292,451.51 | 6.210000 | 176,227.38 | -116,224.13 | 0.03 |
| | | | Base | 10.305572 | 292,451.51 | 6.210000 | 176,227.38 | -116,224.13 | 0.03 |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 117,960.000 | Local | 16.967653 | 2,001,504.30 | 18.900000 | 2,229,444.00 | 227,939.70 | 0.41 |
| | | | Base | 16.967653 | 2,001,504.30 | 18.900000 | 2,229,444.00 | 227,939.70 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 238337109 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,059.000 | 42.291292 | 1,102,068.79 | 49.740000 | 1,296,174.66 | 194,105.87 | 0.24 |
| | | Base | | 42.291292 | 1,102,068.79 | 49.740000 | 1,296,174.66 | 194,105.87 | 0.24 |
| 242370203 | DEAN FOODS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,513.000 | 8.610508 | 564,100.20 | 1.100000 | 72,064.30 | -492,035.90 | 0.01 |
| | | Base | | 8.610508 | 564,100.20 | 1.100000 | 72,064.30 | -492,035.90 | 0.01 |
| 247916208 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 331,442.000 | 2.331933 | 772,900.42 | 1.440000 | 477,276.48 | -295,623.94 | 0.09 |
| | | Base | | 2.331933 | 772,900.42 | 1.440000 | 477,276.48 | -295,623.94 | 0.09 |
| 250565108 | DESIGNER BRANDS INC CLASS A COMMON STOCK | | | | | | | | |
| | | Local | 41,075.000 | 20.993490 | 862,307.62 | 18.090000 | 743,046.75 | -119,260.87 | 0.14 |
| | | Base | | 20.993490 | 862,307.62 | 18.090000 | 743,046.75 | -119,260.87 | 0.14 |
| 25271C102 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,318.000 | 10.733685 | 497,162.82 | 7.870000 | 364,522.66 | -132,640.16 | 0.07 |
| | | Base | | 10.733685 | 497,162.82 | 7.870000 | 364,522.66 | -132,640.16 | 0.07 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | | |
| | | Local | 144,408.000 | 10.564936 | 1,525,661.21 | 9.910000 | 1,431,083.28 | -94,577.93 | 0.26 |
| | | Base | | 10.564936 | 1,525,661.21 | 9.910000 | 1,431,083.28 | -94,577.93 | 0.26 |
| 253651103 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 54,903.000 | 12.422673 | 682,042.00 | 8.500000 | 466,675.50 | -215,366.50 | 0.09 |
| | | Base | | 12.422673 | 682,042.00 | 8.500000 | 466,675.50 | -215,366.50 | 0.09 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,841.000 | 11.234377 | 222,901.27 | 10.890000 | 216,068.49 | -6,832.78 | 0.04 |
| | | Base | | 11.234377 | 222,901.27 | 10.890000 | 216,068.49 | -6,832.78 | 0.04 |
| 253922108 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,979.000 | 14.445044 | 317,487.63 | 17.780000 | 390,786.62 | 73,298.99 | 0.07 |
| | | Base | | 14.445044 | 317,487.63 | 17.780000 | 390,786.62 | 73,298.99 | 0.07 |
| 254423106 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,564.000 | 61.811540 | 776,600.19 | 94.420000 | 1,186,292.88 | 409,692.69 | 0.22 |
| | | Base | | 61.811540 | 776,600.19 | 94.420000 | 1,186,292.88 | 409,692.69 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | | |
| | | Local | 29,290.000 | 25.200701 | 738,128.53 | 30.930000 | 905,939.70 | 167,811.17 | 0.17 |
| | | Base | | 25.200701 | 738,128.53 | 30.930000 | 905,939.70 | 167,811.17 | 0.17 |
| 25456K101 | DIPLOMAT PHARMACY INC COMMON STOCK | | | | | | | | |
| | | Local | 40,477.000 | 25.787793 | 1,043,812.50 | 4.620000 | 187,003.74 | -856,808.76 | 0.03 |
| | | Base | | 25.787793 | 1,043,812.50 | 4.620000 | 187,003.74 | -856,808.76 | 0.03 |
| 257867200 | RR DONNELLEY + SONS CO COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 50,573.000 | 24.717493 | 1,250,037.77 | 2.220000 | 112,272.06 | -1,137,765.71 | 0.02 |
| | | Base | | 24.717493 | 1,250,037.77 | 2.220000 | 112,272.06 | -1,137,765.71 | 0.02 |
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,474.000 | 25.260427 | 618,223.68 | 12.330000 | 301,764.42 | -316,459.26 | 0.06 |
| | | Base | | 25.260427 | 618,223.68 | 12.330000 | 301,764.42 | -316,459.26 | 0.06 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,813.000 | 40.539275 | 843,743.93 | 81.660000 | 1,699,589.58 | 855,845.65 | 0.31 |
| | | Base | | 40.539275 | 843,743.93 | 81.660000 | 1,699,589.58 | 855,845.65 | 0.31 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,068.000 | 37.776592 | 984,760.19 | 41.250000 | 1,075,305.00 | 90,544.81 | 0.20 |
| | | Base | | 37.776592 | 984,760.19 | 41.250000 | 1,075,305.00 | 90,544.81 | 0.20 |
| 268603107 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,965.000 | 13.395084 | 213,852.52 | 10.480000 | 167,313.20 | -46,539.32 | 0.03 |
| | | Base | | 13.395084 | 213,852.52 | 10.480000 | 167,313.20 | -46,539.32 | 0.03 |
| 26885G109 | ERA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,668.000 | 19.836748 | 290,965.42 | 7.350000 | 107,809.80 | -183,155.62 | 0.02 |
| | | Base | | 19.836748 | 290,965.42 | 7.350000 | 107,809.80 | -183,155.62 | 0.02 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,684.000 | 57.687500 | 1,308,583.25 | 53.080000 | 1,204,066.72 | -104,516.53 | 0.22 |
| | | Base | | 57.687500 | 1,308,583.25 | 53.080000 | 1,204,066.72 | -104,516.53 | 0.22 |
| 269796108 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,392.000 | 58.125593 | 429,664.38 | 50.810000 | 375,587.52 | -54,076.86 | 0.07 |
| | | Base | | 58.125593 | 429,664.38 | 50.810000 | 375,587.52 | -54,076.86 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 27616P103 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | | |
| | | 48,676.000 | Local | 20.783145 | 1,011,640.35 | 18.410000 | 896,125.16 | -115,515.19 | 0.17 |
| | | | Base | 20.783145 | 1,011,640.35 | 18.410000 | 896,125.16 | -115,515.19 | 0.17 |
| 277276101 | EASTGROUP PROPERTIES INC REIT | | | | | | | | |
| | | 17,607.000 | Local | 53.151454 | 935,837.65 | 111.000000 | 1,954,377.00 | 1,018,539.35 | 0.36 |
| | | | Base | 53.151454 | 935,837.65 | 111.000000 | 1,954,377.00 | 1,018,539.35 | 0.36 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | | |
| | | 15,769.000 | Local | 22.492648 | 354,686.56 | 46.930000 | 740,039.17 | 385,352.61 | 0.14 |
| | | | Base | 22.492648 | 354,686.56 | 46.930000 | 740,039.17 | 385,352.61 | 0.14 |
| 27875T101 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 19,921.000 | Local | 25.265573 | 503,315.48 | 19.670000 | 391,846.07 | -111,469.41 | 0.07 |
| | | | Base | 25.265573 | 503,315.48 | 19.670000 | 391,846.07 | -111,469.41 | 0.07 |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | | 13,140.000 | Local | 21.748004 | 285,768.77 | 70.560000 | 927,158.40 | 641,389.63 | 0.17 |
| | | | Base | 21.748004 | 285,768.77 | 70.560000 | 927,158.40 | 641,389.63 | 0.17 |
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | | |
| | | 68,561.000 | Local | 10.672186 | 731,695.77 | 24.130000 | 1,654,376.93 | 922,681.16 | 0.31 |
| | | | Base | 10.672186 | 731,695.77 | 24.130000 | 1,654,376.93 | 922,681.16 | 0.31 |
| 283677854 | EL PASO ELECTRIC CO COMMON STOCK | | | | | | | | |
| | | 29,196.000 | Local | 34.137768 | 996,686.27 | 58.200000 | 1,699,207.20 | 702,520.93 | 0.31 |
| | | | Base | 34.137768 | 996,686.27 | 58.200000 | 1,699,207.20 | 702,520.93 | 0.31 |
| 286082102 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | | | | | | | |
| | | 30,572.000 | Local | 24.441279 | 747,218.79 | 36.650000 | 1,120,463.80 | 373,245.01 | 0.21 |
| | | | Base | 24.441279 | 747,218.79 | 36.650000 | 1,120,463.80 | 373,245.01 | 0.21 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 32,290.000 | Local | 30.635227 | 989,211.48 | 39.920000 | 1,289,016.80 | 299,805.32 | 0.24 |
| | | | Base | 30.635227 | 989,211.48 | 39.920000 | 1,289,016.80 | 299,805.32 | 0.24 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,537.000 | Local | 19.320527 | 454,747.25 | 41.540000 | 977,726.98 | 522,979.73 | 0.18 |
| | | | Base | 19.320527 | 454,747.25 | 41.540000 | 977,726.98 | 522,979.73 | 0.18 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,299.000 | 48.817722 | 551,591.44 | 90.470000 | 1,022,220.53 | 470,629.09 | 0.19 |
| | | Base | | 48.817722 | 551,591.44 | 90.470000 | 1,022,220.53 | 470,629.09 | 0.19 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,378.000 | 29.805806 | 547,771.10 | 34.340000 | 631,100.52 | 83,329.42 | 0.12 |
| | | Base | | 29.805806 | 547,771.10 | 34.340000 | 631,100.52 | 83,329.42 | 0.12 |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,963.000 | 29.403170 | 439,959.63 | 49.910000 | 746,803.33 | 306,843.70 | 0.14 |
| | | Base | | 29.403170 | 439,959.63 | 49.910000 | 746,803.33 | 306,843.70 | 0.14 |
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,898.000 | 47.997489 | 715,066.59 | 55.490000 | 826,690.02 | 111,623.43 | 0.15 |
| | | Base | | 47.997489 | 715,066.59 | 55.490000 | 826,690.02 | 111,623.43 | 0.15 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 23,993.000 | 23.727380 | 569,291.02 | 21.350000 | 512,250.55 | -57,040.47 | 0.09 |
| | | Base | | 23.727380 | 569,291.02 | 21.350000 | 512,250.55 | -57,040.47 | 0.09 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,514.000 | 13.434077 | 477,097.80 | 53.260000 | 1,891,475.64 | 1,414,377.84 | 0.35 |
| | | Base | | 13.434077 | 477,097.80 | 53.260000 | 1,891,475.64 | 1,414,377.84 | 0.35 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,751.000 | 42.903865 | 418,355.59 | 70.660000 | 689,005.66 | 270,650.07 | 0.13 |
| | | Base | | 42.903865 | 418,355.59 | 70.660000 | 689,005.66 | 270,650.07 | 0.13 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,569.000 | 35.709597 | 663,091.50 | 69.890000 | 1,297,787.41 | 634,695.91 | 0.24 |
| | | Base | | 35.709597 | 663,091.50 | 69.890000 | 1,297,787.41 | 634,695.91 | 0.24 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,709.000 | 22.282827 | 394,606.58 | 21.220000 | 375,784.98 | -18,821.60 | 0.07 |
| | | Base | | 22.282827 | 394,606.58 | 21.220000 | 375,784.98 | -18,821.60 | 0.07 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,053.000 | 19.908575 | 857,123.86 | 28.660000 | 1,233,898.98 | 376,775.12 | 0.23 |
| | | Base | | 19.908575 | 857,123.86 | 28.660000 | 1,233,898.98 | 376,775.12 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 24,618.000 | Local | 29.898458 | 736,040.24 | 59.260000 | 1,458,862.68 | 722,822.44 | 0.27 |
| | | | Base | 29.898458 | 736,040.24 | 59.260000 | 1,458,862.68 | 722,822.44 | 0.27 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | 36,900.000 | Local | 14.516801 | 535,669.94 | 56.050000 | 2,068,245.00 | 1,532,575.06 | 0.38 |
| | | | Base | 14.516801 | 535,669.94 | 56.050000 | 2,068,245.00 | 1,532,575.06 | 0.38 |
| 30219E103 | EXPRESS INC COMMON STOCK | | | | | | | | |
| | | 49,094.000 | Local | 17.517924 | 860,024.94 | 3.010000 | 147,772.94 | -712,252.00 | 0.03 |
| | | | Base | 17.517924 | 860,024.94 | 3.010000 | 147,772.94 | -712,252.00 | 0.03 |
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 83,646.000 | Local | 14.680483 | 1,227,963.67 | 5.630000 | 470,926.98 | -757,036.69 | 0.09 |
| | | | Base | 14.680483 | 1,227,963.67 | 5.630000 | 470,926.98 | -757,036.69 | 0.09 |
| 30227H106 | EXTERRAN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 22,526.000 | Local | 15.421501 | 347,384.74 | 13.800000 | 310,858.80 | -36,525.94 | 0.06 |
| | | | Base | 15.421501 | 347,384.74 | 13.800000 | 310,858.80 | -36,525.94 | 0.06 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 37,592.000 | Local | 22.189784 | 834,158.37 | 8.780000 | 330,057.76 | -504,100.61 | 0.06 |
| | | | Base | 22.189784 | 834,158.37 | 8.780000 | 330,057.76 | -504,100.61 | 0.06 |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,126.000 | Local | 33.715487 | 914,566.30 | 83.920000 | 2,276,413.92 | 1,361,847.62 | 0.42 |
| | | | Base | 33.715487 | 914,566.30 | 83.920000 | 2,276,413.92 | 1,361,847.62 | 0.42 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | 12,375.000 | Local | 42.729660 | 528,779.54 | 44.100000 | 545,737.50 | 16,957.96 | 0.10 |
| | | | Base | 42.729660 | 528,779.54 | 44.100000 | 545,737.50 | 16,957.96 | 0.10 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 43,091.000 | Local | 8.081113 | 348,223.23 | 23.890000 | 1,029,443.99 | 681,220.76 | 0.19 |
| | | | Base | 8.081113 | 348,223.23 | 23.890000 | 1,029,443.99 | 681,220.76 | 0.19 |
| 315405100 | FERRO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 59,679.000 | Local | 19.192363 | 1,145,381.05 | 13.540000 | 808,053.66 | -337,327.39 | 0.15 |
| | | | Base | 19.192363 | 1,145,381.05 | 13.540000 | 808,053.66 | -337,327.39 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 316394105 | FIDELITY SOUTHERN CORP COMMON STOCK | | | | | | | | |
| | | Local | 15,848.000 | 19.934555 | 315,922.82 | 28.170000 | 446,438.16 | 130,515.34 | 0.08 |
| | | Base | | 19.934555 | 315,922.82 | 28.170000 | 446,438.16 | 130,515.34 | 0.08 |
| 31660B101 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,723.000 | 24.075541 | 402,615.27 | 14.180000 | 237,132.14 | -165,483.13 | 0.04 |
| | | Base | | 24.075541 | 402,615.27 | 14.180000 | 237,132.14 | -165,483.13 | 0.04 |
| 31787A507 | FINISAR CORPORATION COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 84,500.000 | 19.324530 | 1,632,922.76 | 20.980000 | 1,772,810.00 | 139,887.24 | 0.33 |
| | | Base | | 19.324530 | 1,632,922.76 | 20.980000 | 1,772,810.00 | 139,887.24 | 0.33 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 155,630.000 | 6.026395 | 937,887.83 | 9.960000 | 1,550,074.80 | 612,186.97 | 0.29 |
| | | Base | | 6.026395 | 937,887.83 | 9.960000 | 1,550,074.80 | 612,186.97 | 0.29 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 70,722.000 | 7.212874 | 510,108.84 | 12.570000 | 888,975.54 | 378,866.70 | 0.16 |
| | | Base | | 7.212874 | 510,108.84 | 12.570000 | 888,975.54 | 378,866.70 | 0.16 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 70,484.000 | 21.277291 | 1,499,708.58 | 22.320000 | 1,573,202.88 | 73,494.30 | 0.29 |
| | | Base | | 21.277291 | 1,499,708.58 | 22.320000 | 1,573,202.88 | 73,494.30 | 0.29 |
| 320867104 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,545.000 | 15.118701 | 1,157,260.95 | 19.490000 | 1,491,862.05 | 334,601.10 | 0.28 |
| | | Base | | 15.118701 | 1,157,260.95 | 19.490000 | 1,491,862.05 | 334,601.10 | 0.28 |
| 33767D105 | FIRSTCASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,214.000 | 41.662949 | 1,300,467.28 | 94.720000 | 2,956,590.08 | 1,656,122.80 | 0.55 |
| | | Base | | 41.662949 | 1,300,467.28 | 94.720000 | 2,956,590.08 | 1,656,122.80 | 0.55 |
| 337930705 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,628.000 | 30.977215 | 638,998.00 | 31.480000 | 649,369.44 | 10,371.44 | 0.12 |
| | | Base | | 30.977215 | 638,998.00 | 31.480000 | 649,369.44 | 10,371.44 | 0.12 |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,389.000 | 14.004502 | 747,686.35 | 14.360000 | 766,666.04 | 18,979.69 | 0.14 |
| | | Base | | 14.004502 | 747,686.35 | 14.360000 | 766,666.04 | 18,979.69 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,341.000 | 35.350861 | 259,510.67 | 45.530000 | 334,235.73 | 74,725.06 | 0.06 |
| | | Base | | 35.350861 | 259,510.67 | 45.530000 | 334,235.73 | 74,725.06 | 0.06 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,621.000 | 36.283291 | 748,197.74 | 55.830000 | 1,151,270.43 | 403,072.69 | 0.21 |
| | | Base | | 36.283291 | 748,197.74 | 55.830000 | 1,151,270.43 | 403,072.69 | 0.21 |
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,719.000 | 17.177740 | 562,038.48 | 9.790000 | 320,319.01 | -241,719.47 | 0.06 |
| | | Base | | 17.177740 | 562,038.48 | 9.790000 | 320,319.01 | -241,719.47 | 0.06 |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | | |
| | | Local | 63,567.000 | 19.840889 | 1,261,225.80 | 28.760000 | 1,828,186.92 | 566,961.12 | 0.34 |
| | | Base | | 19.840889 | 1,261,225.80 | 28.760000 | 1,828,186.92 | 566,961.12 | 0.34 |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,223.000 | 26.512314 | 721,744.73 | 67.020000 | 1,824,485.46 | 1,102,740.73 | 0.34 |
| | | Base | | 26.512314 | 721,744.73 | 67.020000 | 1,824,485.46 | 1,102,740.73 | 0.34 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,537.000 | 26.964953 | 742,533.90 | 43.830000 | 1,206,946.71 | 464,412.81 | 0.22 |
| | | Base | | 26.964953 | 742,533.90 | 43.830000 | 1,206,946.71 | 464,412.81 | 0.22 |
| 35352P104 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | | | | | | | | |
| | | Local | 8,755.000 | 37.516841 | 328,459.94 | 26.250000 | 229,818.75 | -98,641.19 | 0.04 |
| | | Base | | 37.516841 | 328,459.94 | 26.250000 | 229,818.75 | -98,641.19 | 0.04 |
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | | | | | | | | |
| | | Local | 76,924.000 | 12.519277 | 963,032.89 | 7.240000 | 556,929.76 | -406,103.13 | 0.10 |
| | | Base | | 12.519277 | 963,032.89 | 7.240000 | 556,929.76 | -406,103.13 | 0.10 |
| 35906A306 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 75,805.000 | 8.253621 | 625,665.74 | 1.880000 | 142,513.40 | -483,152.34 | 0.03 |
| | | Base | | 8.253621 | 625,665.74 | 1.880000 | 142,513.40 | -483,152.34 | 0.03 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 36,448.000 | 28.936968 | 1,054,694.62 | 39.430000 | 1,437,144.64 | 382,450.02 | 0.27 |
| | | Base | | 28.936968 | 1,054,694.62 | 39.430000 | 1,437,144.64 | 382,450.02 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | 18,503.000 | Local | 15.271571 | 282,569.88 | 10.380000 | 192,061.14 | -90,508.74 | 0.04 |
| | | | Base | 15.271571 | 282,569.88 | 10.380000 | 192,061.14 | -90,508.74 | 0.04 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 30,055.000 | Local | 38.429211 | 1,154,989.95 | 25.730000 | 773,315.15 | -381,674.80 | 0.14 |
| | | | Base | 38.429211 | 1,154,989.95 | 25.730000 | 773,315.15 | -381,674.80 | 0.14 |
| 36251C103 | GMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,558.000 | Local | 18.619766 | 438,644.45 | 16.840000 | 396,716.72 | -41,927.73 | 0.07 |
| | | | Base | 18.619766 | 438,644.45 | 16.840000 | 396,716.72 | -41,927.73 | 0.07 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | 18,049.000 | Local | 14.809803 | 267,302.13 | 7.580000 | 136,811.42 | -130,490.71 | 0.03 |
| | | | Base | 14.809803 | 267,302.13 | 7.580000 | 136,811.42 | -130,490.71 | 0.03 |
| 36473H104 | GANNETT CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | 82,080.000 | Local | 12.209028 | 1,002,117.00 | 7.860000 | 645,148.80 | -356,968.20 | 0.12 |
| | | | Base | 12.209028 | 1,002,117.00 | 7.860000 | 645,148.80 | -356,968.20 | 0.12 |
| 366505105 | GARRETT MOTION INC COMMON STOCK USD.001 | | | | | | | | |
| | | 53,095.000 | Local | 14.778393 | 784,658.75 | 15.380000 | 816,601.10 | 31,942.35 | 0.15 |
| | | | Base | 14.778393 | 784,658.75 | 15.380000 | 816,601.10 | 31,942.35 | 0.15 |
| 371532102 | GENESCO INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 13,060.000 | Local | 54.886971 | 716,823.84 | 44.980000 | 587,438.80 | -129,385.04 | 0.11 |
| | | | Base | 54.886971 | 716,823.84 | 44.980000 | 587,438.80 | -129,385.04 | 0.11 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | | |
| | | 24,132.000 | Local | 50.730475 | 1,224,227.82 | 37.380000 | 902,054.16 | -322,173.66 | 0.17 |
| | | | Base | 50.730475 | 1,224,227.82 | 37.380000 | 902,054.16 | -322,173.66 | 0.17 |
| 37364X109 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 9,825.000 | Local | 44.149945 | 433,773.21 | 12.510000 | 122,910.75 | -310,862.46 | 0.02 |
| | | | Base | 44.149945 | 433,773.21 | 12.510000 | 122,910.75 | -310,862.46 | 0.02 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | | |
| | | 24,546.000 | Local | 21.184641 | 519,998.21 | 30.960000 | 759,944.16 | 239,945.95 | 0.14 |
| | | | Base | 21.184641 | 519,998.21 | 30.960000 | 759,944.16 | 239,945.95 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,002.000 | Local | 15.252079 | 350,828.31 | 35.700000 | 821,171.40 | 470,343.09 | 0.15 |
| | | | Base | 15.252079 | 350,828.31 | 35.700000 | 821,171.40 | 470,343.09 | 0.15 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 60,582.000 | Local | 19.122619 | 1,158,486.52 | 39.410000 | 2,387,536.62 | 1,229,050.10 | 0.44 |
| | | | Base | 19.122619 | 1,158,486.52 | 39.410000 | 2,387,536.62 | 1,229,050.10 | 0.44 |
| 377316104 | GLATFELTER COMMON STOCK USD.01 | | | | | | | | |
| | | 31,531.000 | Local | 19.441042 | 612,995.51 | 14.580000 | 459,721.98 | -153,273.53 | 0.09 |
| | | | Base | 19.441042 | 612,995.51 | 14.580000 | 459,721.98 | -153,273.53 | 0.09 |
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | | |
| | | 60,094.000 | Local | 17.552071 | 1,054,774.16 | 18.410000 | 1,106,330.54 | 51,556.38 | 0.20 |
| | | | Base | 17.552071 | 1,054,774.16 | 18.410000 | 1,106,330.54 | 51,556.38 | 0.20 |
| 38741L107 | GRANITE POINT MORTGAGE TRUST REIT USD.01 | | | | | | | | |
| | | 38,435.000 | Local | 18.743704 | 720,414.25 | 18.590000 | 714,506.65 | -5,907.60 | 0.13 |
| | | | Base | 18.743704 | 720,414.25 | 18.590000 | 714,506.65 | -5,907.60 | 0.13 |
| 391416104 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 40,803.000 | Local | 31.311186 | 1,277,590.32 | 31.070000 | 1,267,749.21 | -9,841.11 | 0.23 |
| | | | Base | 31.311186 | 1,277,590.32 | 31.070000 | 1,267,749.21 | -9,841.11 | 0.23 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 27,637.000 | Local | 23.124895 | 639,102.73 | 13.050000 | 360,662.85 | -278,439.88 | 0.07 |
| | | | Base | 23.124895 | 639,102.73 | 13.050000 | 360,662.85 | -278,439.88 | 0.07 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | | |
| | | 23,176.000 | Local | 34.856096 | 807,824.88 | 27.210000 | 630,618.96 | -177,205.92 | 0.12 |
| | | | Base | 34.856096 | 807,824.88 | 27.210000 | 630,618.96 | -177,205.92 | 0.12 |
| 395259104 | GREENHILL + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,605.000 | Local | 44.946694 | 566,553.08 | 14.970000 | 188,696.85 | -377,856.23 | 0.03 |
| | | | Base | 44.946694 | 566,553.08 | 14.970000 | 188,696.85 | -377,856.23 | 0.03 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | | 24,804.000 | Local | 12.408219 | 307,773.46 | 14.380000 | 356,681.52 | 48,908.06 | 0.07 |
| | | | Base | 12.408219 | 307,773.46 | 14.380000 | 356,681.52 | 48,908.06 | 0.07 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,486.000 | 53.337879 | 665,976.76 | 72.190000 | 901,364.34 | 235,387.58 | 0.17 |
| | | Base | | 53.337879 | 665,976.76 | 72.190000 | 901,364.34 | 235,387.58 | 0.17 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,803.000 | 13.844837 | 495,686.71 | 16.170000 | 578,934.51 | 83,247.80 | 0.11 |
| | | Base | | 13.844837 | 495,686.71 | 16.170000 | 578,934.51 | 83,247.80 | 0.11 |
| 402307102 | GULF ISLAND FABRICATION INC COMMON STOCK | | | | | | | | |
| | | Local | 10,040.000 | 24.601267 | 246,996.72 | 8.000000 | 80,320.00 | -166,676.72 | 0.01 |
| | | Base | | 24.601267 | 246,996.72 | 8.000000 | 80,320.00 | -166,676.72 | 0.01 |
| 402635304 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 106,386.000 | 9.662349 | 1,027,938.66 | 5.470000 | 581,931.42 | -446,007.24 | 0.11 |
| | | Base | | 9.662349 | 1,027,938.66 | 5.470000 | 581,931.42 | -446,007.24 | 0.11 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 4,861.000 | 42.361596 | 205,919.72 | 40.650000 | 197,599.65 | -8,320.07 | 0.04 |
| | | Base | | 42.361596 | 205,919.72 | 40.650000 | 197,599.65 | -8,320.07 | 0.04 |
| 40418F108 | HFF INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,149.000 | 22.171078 | 624,093.67 | 43.180000 | 1,215,473.82 | 591,380.15 | 0.23 |
| | | Base | | 22.171078 | 624,093.67 | 43.180000 | 1,215,473.82 | 591,380.15 | 0.23 |
| 40425J101 | HMS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,108.000 | 15.279123 | 933,676.65 | 30.430000 | 1,859,516.44 | 925,839.79 | 0.34 |
| | | Base | | 15.279123 | 933,676.65 | 30.430000 | 1,859,516.44 | 925,839.79 | 0.34 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,153.000 | 12.247620 | 271,321.53 | 20.620000 | 456,794.86 | 185,473.33 | 0.08 |
| | | Base | | 12.247620 | 271,321.53 | 20.620000 | 456,794.86 | 185,473.33 | 0.08 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 63,528.000 | 6.059251 | 384,932.10 | 5.220000 | 331,616.16 | -53,315.94 | 0.06 |
| | | Base | | 6.059251 | 384,932.10 | 5.220000 | 331,616.16 | -53,315.94 | 0.06 |
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 57,014.000 | 16.104379 | 918,175.08 | 25.000000 | 1,425,350.00 | 507,174.92 | 0.26 |
| | | Base | | 16.104379 | 918,175.08 | 25.000000 | 1,425,350.00 | 507,174.92 | 0.26 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,601.000 | 14.852620 | 202,010.48 | 17.410000 | 236,793.41 | 34,782.93 | 0.04 |
| | | Base | | 14.852620 | 202,010.48 | 17.410000 | 236,793.41 | 34,782.93 | 0.04 |
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,690.000 | 27.846096 | 965,981.07 | 24.980000 | 866,556.20 | -99,424.87 | 0.16 |
| | | Base | | 27.846096 | 965,981.07 | 24.980000 | 866,556.20 | -99,424.87 | 0.16 |
| 420261109 | HAWKINS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 6,932.000 | 39.113868 | 271,137.33 | 35.560000 | 246,501.92 | -24,635.41 | 0.05 |
| | | Base | | 39.113868 | 271,137.33 | 35.560000 | 246,501.92 | -24,635.41 | 0.05 |
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,979.000 | 54.006863 | 484,927.62 | 29.130000 | 261,558.27 | -223,369.35 | 0.05 |
| | | Base | | 54.006863 | 484,927.62 | 29.130000 | 261,558.27 | -223,369.35 | 0.05 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | | |
| | | Local | 18,317.000 | 27.249894 | 499,136.30 | 25.000000 | 457,925.00 | -41,211.30 | 0.08 |
| | | Base | | 27.249894 | 499,136.30 | 25.000000 | 457,925.00 | -41,211.30 | 0.08 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,059.000 | 18.123372 | 617,263.94 | 17.880000 | 608,974.92 | -8,289.02 | 0.11 |
| | | Base | | 18.123372 | 617,263.94 | 17.880000 | 608,974.92 | -8,289.02 | 0.11 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,600.000 | 21.821936 | 296,778.33 | 30.360000 | 412,896.00 | 116,117.67 | 0.08 |
| | | Base | | 21.821936 | 296,778.33 | 30.360000 | 412,896.00 | 116,117.67 | 0.08 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | | |
| | | Local | 100,192.000 | 6.321397 | 633,353.37 | 6.760000 | 677,297.92 | 43,944.55 | 0.13 |
| | | Base | | 6.321397 | 633,353.37 | 6.760000 | 677,297.92 | 43,944.55 | 0.13 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 23,787.000 | 34.646547 | 824,137.42 | 28.100000 | 668,414.70 | -155,722.72 | 0.12 |
| | | Base | | 34.646547 | 824,137.42 | 28.100000 | 668,414.70 | -155,722.72 | 0.12 |
| 427825500 | HERSHA HOSPITALITY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 25,827.000 | 19.550206 | 504,923.18 | 17.050000 | 440,350.35 | -64,572.83 | 0.08 |
| | | Base | | 19.550206 | 504,923.18 | 17.050000 | 440,350.35 | -64,572.83 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 42805E306 | HESKA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,905.000 | 105.065827 | 515,347.88 | 70.100000 | 343,840.50 | -171,507.38 | 0.06 |
| | | Base | | 105.065827 | 515,347.88 | 70.100000 | 343,840.50 | -171,507.38 | 0.06 |
| 428567101 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,112.000 | 40.839181 | 535,483.34 | 22.120000 | 290,037.44 | -245,445.90 | 0.05 |
| | | Base | | 40.839181 | 535,483.34 | 22.120000 | 290,037.44 | -245,445.90 | 0.05 |
| 43114K108 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 150,613.000 | 8.908699 | 1,341,765.81 | 1.870000 | 281,646.31 | -1,060,119.50 | 0.05 |
| | | Base | | 8.908699 | 1,341,765.81 | 1.870000 | 281,646.31 | -1,060,119.50 | 0.05 |
| 431571108 | HILLENBRAND INC COMMON STOCK | | | | | | | | |
| | | Local | 44,807.000 | 24.307679 | 1,089,154.16 | 37.230000 | 1,668,164.61 | 579,010.45 | 0.31 |
| | | Base | | 24.307679 | 1,089,154.16 | 37.230000 | 1,668,164.61 | 579,010.45 | 0.31 |
| 43785V102 | HOMESTREET INC COMMON STOCK | | | | | | | | |
| | | Local | 19,339.000 | 31.238453 | 604,120.45 | 28.450000 | 550,194.55 | -53,925.90 | 0.10 |
| | | Base | | 31.238453 | 604,120.45 | 28.450000 | 550,194.55 | -53,925.90 | 0.10 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 86,255.000 | 9.884661 | 852,601.46 | 12.870000 | 1,110,101.85 | 257,500.39 | 0.21 |
| | | Base | | 9.884661 | 852,601.46 | 12.870000 | 1,110,101.85 | 257,500.39 | 0.21 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,379.000 | 20.032429 | 588,532.74 | 40.510000 | 1,190,143.29 | 601,610.55 | 0.22 |
| | | Base | | 20.032429 | 588,532.74 | 40.510000 | 1,190,143.29 | 601,610.55 | 0.22 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,437.000 | 35.946768 | 878,431.16 | 38.960000 | 952,065.52 | 73,634.36 | 0.18 |
| | | Base | | 35.946768 | 878,431.16 | 38.960000 | 952,065.52 | 73,634.36 | 0.18 |
| 45031U101 | ISTAR INC REIT USD.001 | | | | | | | | |
| | | Local | 46,025.000 | 10.716836 | 493,242.37 | 11.010000 | 506,735.25 | 13,492.88 | 0.09 |
| | | Base | | 10.716836 | 493,242.37 | 11.010000 | 506,735.25 | 13,492.88 | 0.09 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | | |
| | | Local | 63,999.000 | 9.841015 | 629,815.12 | 10.980000 | 702,709.02 | 72,893.90 | 0.13 |
| | | Base | | 9.841015 | 629,815.12 | 10.980000 | 702,709.02 | 72,893.90 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,412.000 | 43.171565 | 1,053,904.24 | 69.350000 | 1,692,972.20 | 639,067.96 | 0.31 |
| | | Base | | 43.171565 | 1,053,904.24 | 69.350000 | 1,692,972.20 | 639,067.96 | 0.31 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,444.000 | 19.893045 | 506,158.63 | 51.480000 | 1,309,857.12 | 803,698.49 | 0.24 |
| | | Base | | 19.893045 | 506,158.63 | 51.480000 | 1,309,857.12 | 803,698.49 | 0.24 |
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,514.000 | 48.094019 | 842,318.65 | 80.710000 | 1,413,554.94 | 571,236.29 | 0.26 |
| | | Base | | 48.094019 | 842,318.65 | 80.710000 | 1,413,554.94 | 571,236.29 | 0.26 |
| 45774N108 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,078.000 | 49.641546 | 698,853.69 | 26.590000 | 374,334.02 | -324,519.67 | 0.07 |
| | | Base | | 49.641546 | 698,853.69 | 26.590000 | 374,334.02 | -324,519.67 | 0.07 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 13,082.000 | 39.989288 | 523,139.86 | 18.280000 | 239,138.96 | -284,000.90 | 0.04 |
| | | Base | | 39.989288 | 523,139.86 | 18.280000 | 239,138.96 | -284,000.90 | 0.04 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,009.000 | 27.645560 | 414,932.21 | 51.440000 | 772,062.96 | 357,130.75 | 0.14 |
| | | Base | | 27.645560 | 414,932.21 | 51.440000 | 772,062.96 | 357,130.75 | 0.14 |
| 45781M101 | INNOVIVA INC COMMON STOCK | | | | | | | | |
| | | Local | 48,572.000 | 10.747706 | 522,037.59 | 13.670000 | 663,979.24 | 141,941.65 | 0.12 |
| | | Base | | 10.747706 | 522,037.59 | 13.670000 | 663,979.24 | 141,941.65 | 0.12 |
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | | |
| | | Local | 7,002.000 | 73.753389 | 516,421.23 | 84.030000 | 588,378.06 | 71,956.83 | 0.11 |
| | | Base | | 73.753389 | 516,421.23 | 84.030000 | 588,378.06 | 71,956.83 | 0.11 |
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,439.000 | 30.418040 | 652,132.36 | 70.100000 | 1,502,873.90 | 850,741.54 | 0.28 |
| | | Base | | 30.418040 | 652,132.36 | 70.100000 | 1,502,873.90 | 850,741.54 | 0.28 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,395.000 | 22.988468 | 284,942.06 | 64.780000 | 802,948.10 | 518,006.04 | 0.15 |
| | | Base | | 22.988468 | 284,942.06 | 64.780000 | 802,948.10 | 518,006.04 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | | |
| | | 42,648.000 | Local | 16.413054 | 699,983.93 | 14.470000 | 617,116.56 | -82,867.37 | 0.11 |
| | | | Base | 16.413054 | 699,983.93 | 14.470000 | 617,116.56 | -82,867.37 | 0.11 |
| 46116V105 | INTL FCSTONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 11,490.000 | Local | 30.358085 | 348,814.40 | 34.760000 | 399,392.40 | 50,578.00 | 0.07 |
| | | | Base | 30.358085 | 348,814.40 | 34.760000 | 399,392.40 | 50,578.00 | 0.07 |
| 461203101 | INVACARE CORP COMMON STOCK USD.25 | | | | | | | | |
| | | 23,810.000 | Local | 22.668858 | 539,745.52 | 5.930000 | 141,193.30 | -398,552.22 | 0.03 |
| | | | Base | 22.668858 | 539,745.52 | 5.930000 | 141,193.30 | -398,552.22 | 0.03 |
| 46131B100 | INVESCO MORTGAGE CAPITAL REIT USD.01 | | | | | | | | |
| | | 91,529.000 | Local | 17.412147 | 1,593,716.39 | 15.390000 | 1,408,631.31 | -185,085.08 | 0.26 |
| | | | Base | 17.412147 | 1,593,716.39 | 15.390000 | 1,408,631.31 | -185,085.08 | 0.26 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 69,954.000 | Local | 11.104750 | 776,821.71 | 21.430000 | 1,499,114.22 | 722,292.51 | 0.28 |
| | | | Base | 11.104750 | 776,821.71 | 21.430000 | 1,499,114.22 | 722,292.51 | 0.28 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 19,913.000 | Local | 31.832588 | 633,882.33 | 87.110000 | 1,734,621.43 | 1,100,739.10 | 0.32 |
| | | | Base | 31.832588 | 633,882.33 | 87.110000 | 1,734,621.43 | 1,100,739.10 | 0.32 |
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | | |
| | | 554,503.000 | Local | 80.286617 | 44,519,170.04 | 73.170000 | 40,572,984.51 | -3,946,185.53 | 7.51 |
| | | | Base | 80.286617 | 44,519,170.04 | 73.170000 | 40,572,984.51 | -3,946,185.53 | 7.51 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | | |
| | | 24,075.000 | Local | 35.559335 | 856,090.99 | 56.650000 | 1,363,848.75 | 507,757.76 | 0.25 |
| | | | Base | 35.559335 | 856,090.99 | 56.650000 | 1,363,848.75 | 507,757.76 | 0.25 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | | |
| | | 10,765.000 | Local | 66.196804 | 712,608.60 | 160.850000 | 1,731,550.25 | 1,018,941.65 | 0.32 |
| | | | Base | 66.196804 | 712,608.60 | 160.850000 | 1,731,550.25 | 1,018,941.65 | 0.32 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 22,583.000 | Local | 28.495220 | 643,507.55 | 102.550000 | 2,315,886.65 | 1,672,379.10 | 0.43 |
| | | | Base | 28.495220 | 643,507.55 | 102.550000 | 2,315,886.65 | 1,672,379.10 | 0.43 |

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|---|---|---|---|---|---|---|---|---|---|
| 48253L106 | KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,020.000 | 28.320984 | 453,702.17 | 19.700000 | 315,594.00 | -138,108.17 | 0.06 |
| | | Base | | 28.320984 | 453,702.17 | 19.700000 | 315,594.00 | -138,108.17 | 0.06 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,539.000 | 59.980815 | 692,118.62 | 89.120000 | 1,028,355.68 | 336,237.06 | 0.19 |
| | | Base | | 59.980815 | 692,118.62 | 89.120000 | 1,028,355.68 | 336,237.06 | 0.19 |
| 483548103 | KAMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,977.000 | 36.260660 | 724,379.20 | 55.610000 | 1,110,920.97 | 386,541.77 | 0.21 |
| | | Base | | 36.260660 | 724,379.20 | 55.610000 | 1,110,920.97 | 386,541.77 | 0.21 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,353.000 | 17.213646 | 384,776.64 | 23.500000 | 525,295.50 | 140,518.86 | 0.10 |
| | | Base | | 17.213646 | 384,776.64 | 23.500000 | 525,295.50 | 140,518.86 | 0.10 |
| 488360207 | KEMET CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,422.000 | 25.103336 | 1,039,830.40 | 15.900000 | 658,609.80 | -381,220.60 | 0.12 |
| | | Base | | 25.103336 | 1,039,830.40 | 15.900000 | 658,609.80 | -381,220.60 | 0.12 |
| 497498105 | KIRKLAND S INC COMMON STOCK | | | | | | | | |
| | | Local | 10,659.000 | 14.047822 | 149,735.74 | 4.030000 | 42,955.77 | -106,779.97 | 0.01 |
| | | Base | | 14.047822 | 149,735.74 | 4.030000 | 42,955.77 | -106,779.97 | 0.01 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 60,088.000 | 24.216495 | 1,455,120.75 | 15.200000 | 913,337.60 | -541,783.15 | 0.17 |
| | | Base | | 24.216495 | 1,455,120.75 | 15.200000 | 913,337.60 | -541,783.15 | 0.17 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,708.000 | 13.478681 | 872,178.48 | 15.730000 | 1,017,856.84 | 145,678.36 | 0.19 |
| | | Base | | 13.478681 | 872,178.48 | 15.730000 | 1,017,856.84 | 145,678.36 | 0.19 |
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 32,870.000 | 37.480208 | 1,231,974.44 | 29.300000 | 963,091.00 | -268,883.44 | 0.18 |
| | | Base | | 37.480208 | 1,231,974.44 | 29.300000 | 963,091.00 | -268,883.44 | 0.18 |
| 500600101 | KOPIN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,075.000 | 3.667684 | 176,323.92 | 1.150000 | 55,286.25 | -121,037.67 | 0.01 |
| | | Base | | 3.667684 | 176,323.92 | 1.150000 | 55,286.25 | -121,037.67 | 0.01 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,727.000 | 34.787731 | 512,318.91 | 26.660000 | 392,621.82 | -119,697.09 | 0.07 |
| | | Base | | 34.787731 | 512,318.91 | 26.660000 | 392,621.82 | -119,697.09 | 0.07 |
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,602.000 | 20.407238 | 828,574.66 | 43.080000 | 1,749,134.16 | 920,559.50 | 0.32 |
| | | Base | | 20.407238 | 828,574.66 | 43.080000 | 1,749,134.16 | 920,559.50 | 0.32 |
| 50077C106 | KRATON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,871.000 | 28.606501 | 654,259.28 | 24.470000 | 559,653.37 | -94,605.91 | 0.10 |
| | | Base | | 28.606501 | 654,259.28 | 24.470000 | 559,653.37 | -94,605.91 | 0.10 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | | |
| | | Local | 47,383.000 | 10.922567 | 517,543.98 | 19.390000 | 918,756.37 | 401,212.39 | 0.17 |
| | | Base | | 10.922567 | 517,543.98 | 19.390000 | 918,756.37 | 401,212.39 | 0.17 |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,926.000 | 36.360231 | 760,874.20 | 113.280000 | 2,370,497.28 | 1,609,623.08 | 0.44 |
| | | Base | | 36.360231 | 760,874.20 | 113.280000 | 2,370,497.28 | 1,609,623.08 | 0.44 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,339.000 | 38.258642 | 510,332.03 | 68.200000 | 909,719.80 | 399,387.77 | 0.17 |
| | | Base | | 38.258642 | 510,332.03 | 68.200000 | 909,719.80 | 399,387.77 | 0.17 |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,817.000 | 36.832236 | 656,239.94 | 82.870000 | 1,476,494.79 | 820,254.85 | 0.27 |
| | | Base | | 36.832236 | 656,239.94 | 82.870000 | 1,476,494.79 | 820,254.85 | 0.27 |
| 502160104 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,676.000 | 33.560084 | 492,527.80 | 3.350000 | 49,164.60 | -443,363.20 | 0.01 |
| | | Base | | 33.560084 | 492,527.80 | 3.350000 | 49,164.60 | -443,363.20 | 0.01 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 28,464.000 | 35.134950 | 1,000,081.22 | 44.750000 | 1,273,764.00 | 273,682.78 | 0.24 |
| | | Base | | 35.134950 | 1,000,081.22 | 44.750000 | 1,273,764.00 | 273,682.78 | 0.24 |
| 50218P107 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,868.000 | 31.440719 | 750,427.08 | 4.850000 | 115,759.80 | -634,667.28 | 0.02 |
| | | Base | | 31.440719 | 750,427.08 | 4.850000 | 115,759.80 | -634,667.28 | 0.02 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 33,447.000 | Local | 14.167836 | 473,871.62 | 32.190000 | 1,076,658.93 | 602,787.31 | 0.20 |
| | | | Base | 14.167836 | 473,871.62 | 32.190000 | 1,076,658.93 | 602,787.31 | 0.20 |
| 516012101 | LANNETT CO INC COMMON STOCK USD.001 | | | | | | | | |
| | | 24,583.000 | Local | 34.769984 | 854,750.52 | 5.260000 | 129,306.58 | -725,443.94 | 0.02 |
| | | | Base | 34.769984 | 854,750.52 | 5.260000 | 129,306.58 | -725,443.94 | 0.02 |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,616.000 | Local | 16.507644 | 455,875.10 | 23.990000 | 662,507.84 | 206,632.74 | 0.12 |
| | | | Base | 16.507644 | 455,875.10 | 23.990000 | 662,507.84 | 206,632.74 | 0.12 |
| 516806106 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | | | | | | | | |
| | | 109,281.000 | Local | 6.496090 | 709,899.22 | 2.640000 | 288,501.84 | -421,397.38 | 0.05 |
| | | | Base | 6.496090 | 709,899.22 | 2.640000 | 288,501.84 | -421,397.38 | 0.05 |
| 52471Y106 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | 32,357.000 | Local | 21.260630 | 687,930.20 | 36.500000 | 1,181,030.50 | 493,100.30 | 0.22 |
| | | | Base | 21.260630 | 687,930.20 | 36.500000 | 1,181,030.50 | 493,100.30 | 0.22 |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | | | | | | | |
| | | 11,379.000 | Local | 31.779806 | 361,622.41 | 25.810000 | 293,691.99 | -67,930.42 | 0.05 |
| | | | Base | 31.779806 | 361,622.41 | 25.810000 | 293,691.99 | -67,930.42 | 0.05 |
| 529043101 | LEXINGTON REALTY TRUST REIT USD.0001 | | | | | | | | |
| | | 149,839.000 | Local | 9.618270 | 1,441,191.94 | 9.170000 | 1,374,023.63 | -67,168.31 | 0.25 |
| | | | Base | 9.618270 | 1,441,191.94 | 9.170000 | 1,374,023.63 | -67,168.31 | 0.25 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 7,732.000 | Local | 70.306029 | 543,606.22 | 79.380000 | 613,766.16 | 70,159.94 | 0.11 |
| | | | Base | 70.306029 | 543,606.22 | 79.380000 | 613,766.16 | 70,159.94 | 0.11 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | 19,138.000 | Local | 23.424823 | 448,304.26 | 5.620000 | 107,555.56 | -340,748.70 | 0.02 |
| | | | Base | 23.424823 | 448,304.26 | 5.620000 | 107,555.56 | -340,748.70 | 0.02 |
| 536797103 | LITHIA MOTORS INC CL A COMMON STOCK | | | | | | | | |
| | | 16,021.000 | Local | 42.459716 | 680,247.11 | 114.150000 | 1,828,797.15 | 1,148,550.04 | 0.34 |
| | | | Base | 42.459716 | 680,247.11 | 114.150000 | 1,828,797.15 | 1,148,550.04 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,154.000 | 12.524533 | 527,959.16 | 27.830000 | 1,173,145.82 | 645,186.66 | 0.22 |
| | | Base | | 12.524533 | 527,959.16 | 27.830000 | 1,173,145.82 | 645,186.66 | 0.22 |
| 53814L108 | LIVENT CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 103,806.000 | 12.275247 | 1,274,244.29 | 6.320000 | 656,053.92 | -618,190.37 | 0.12 |
| | | Base | | 12.275247 | 1,274,244.29 | 6.320000 | 656,053.92 | -618,190.37 | 0.12 |
| 55003T107 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,524.000 | 27.815183 | 570,878.81 | 9.590000 | 196,825.16 | -374,053.65 | 0.04 |
| | | Base | | 27.815183 | 570,878.81 | 9.590000 | 196,825.16 | -374,053.65 | 0.04 |
| 55027E102 | LUMINEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,765.000 | 22.165570 | 659,758.19 | 21.100000 | 628,041.50 | -31,716.69 | 0.12 |
| | | Base | | 22.165570 | 659,758.19 | 21.100000 | 628,041.50 | -31,716.69 | 0.12 |
| 550819106 | LYDALL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,580.000 | 15.513804 | 195,163.66 | 18.080000 | 227,446.40 | 32,282.74 | 0.04 |
| | | Base | | 15.513804 | 195,163.66 | 18.080000 | 227,446.40 | 32,282.74 | 0.04 |
| 552074700 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,419.000 | 19.528653 | 457,341.52 | 18.540000 | 434,188.26 | -23,153.26 | 0.08 |
| | | Base | | 19.528653 | 457,341.52 | 18.540000 | 434,188.26 | -23,153.26 | 0.08 |
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,166.000 | 19.956718 | 701,797.93 | 31.430000 | 1,105,267.38 | 403,469.45 | 0.20 |
| | | Base | | 19.956718 | 701,797.93 | 31.430000 | 1,105,267.38 | 403,469.45 | 0.20 |
| 55303J106 | MGP INGREDIENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 9,118.000 | 88.869147 | 810,308.88 | 60.210000 | 548,994.78 | -261,314.10 | 0.10 |
| | | Base | | 88.869147 | 810,308.88 | 60.210000 | 548,994.78 | -261,314.10 | 0.10 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,724.000 | 18.372888 | 362,386.85 | 27.380000 | 540,043.12 | 177,656.27 | 0.10 |
| | | Base | | 18.372888 | 362,386.85 | 27.380000 | 540,043.12 | 177,656.27 | 0.10 |
| 553777103 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 12,825.000 | 46.077403 | 590,942.69 | 54.260000 | 695,884.50 | 104,941.81 | 0.13 |
| | | Base | | 46.077403 | 590,942.69 | 54.260000 | 695,884.50 | 104,941.81 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,868.000 | 30.693009 | 364,264.63 | 32.290000 | 383,217.72 | 18,953.09 | 0.07 |
| | | Base | | 30.693009 | 364,264.63 | 32.290000 | 383,217.72 | 18,953.09 | 0.07 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 56,022.000 | 18.023303 | 1,009,701.48 | 30.260000 | 1,695,225.72 | 685,524.24 | 0.31 |
| | | Base | | 18.023303 | 1,009,701.48 | 30.260000 | 1,695,225.72 | 685,524.24 | 0.31 |
| 559079207 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,153.000 | 54.567498 | 935,996.29 | 66.030000 | 1,132,612.59 | 196,616.30 | 0.21 |
| | | Base | | 54.567498 | 935,996.29 | 66.030000 | 1,132,612.59 | 196,616.30 | 0.21 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,044.000 | 30.532037 | 581,452.11 | 61.370000 | 1,168,730.28 | 587,278.17 | 0.22 |
| | | Base | | 30.532037 | 581,452.11 | 61.370000 | 1,168,730.28 | 587,278.17 | 0.22 |
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,368.000 | 36.300717 | 557,869.42 | 30.540000 | 469,338.72 | -88,530.70 | 0.09 |
| | | Base | | 36.300717 | 557,869.42 | 30.540000 | 469,338.72 | -88,530.70 | 0.09 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,429.000 | 15.905820 | 245,410.89 | 34.960000 | 539,397.84 | 293,986.95 | 0.10 |
| | | Base | | 15.905820 | 245,410.89 | 34.960000 | 539,397.84 | 293,986.95 | 0.10 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,378.000 | 11.755608 | 192,533.35 | 15.580000 | 255,169.24 | 62,635.89 | 0.05 |
| | | Base | | 11.755608 | 192,533.35 | 15.580000 | 255,169.24 | 62,635.89 | 0.05 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,706.000 | 13.186124 | 365,334.74 | 17.620000 | 488,179.72 | 122,844.98 | 0.09 |
| | | Base | | 13.186124 | 365,334.74 | 17.620000 | 488,179.72 | 122,844.98 | 0.09 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | | |
| | | Local | 14,506.000 | 33.452831 | 485,266.76 | 60.450000 | 876,887.70 | 391,620.94 | 0.16 |
| | | Base | | 33.452831 | 485,266.76 | 60.450000 | 876,887.70 | 391,620.94 | 0.16 |
| 576853105 | MATRIX SERVICE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,208.000 | 15.119140 | 290,408.44 | 18.100000 | 347,664.80 | 57,256.36 | 0.06 |
| | | Base | | 15.119140 | 290,408.44 | 18.100000 | 347,664.80 | 57,256.36 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | | |
| | | 30,698.000 | Local | 26.389880 | 810,116.55 | 34.220000 | 1,050,485.56 | 240,369.01 | 0.19 |
| | | | Base | 26.389880 | 810,116.55 | 34.220000 | 1,050,485.56 | 240,369.01 | 0.19 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | 22,833.000 | Local | 43.263341 | 987,831.86 | 34.030000 | 777,006.99 | -210,824.87 | 0.14 |
| | | | Base | 43.263341 | 987,831.86 | 34.030000 | 777,006.99 | -210,824.87 | 0.14 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | | | | | | | |
| | | 45,327.000 | Local | 30.177377 | 1,367,849.95 | 21.170000 | 959,572.59 | -408,277.36 | 0.18 |
| | | | Base | 30.177377 | 1,367,849.95 | 21.170000 | 959,572.59 | -408,277.36 | 0.18 |
| 584688105 | MEDICINES COMPANY COMMON STOCK USD.001 | | | | | | | | |
| | | 47,111.000 | Local | 23.802971 | 1,121,381.76 | 35.650000 | 1,679,507.15 | 558,125.39 | 0.31 |
| | | | Base | 23.802971 | 1,121,381.76 | 35.650000 | 1,679,507.15 | 558,125.39 | 0.31 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | | | | | | | |
| | | 8,509.000 | Local | 46.175012 | 392,903.18 | 128.950000 | 1,097,235.55 | 704,332.37 | 0.20 |
| | | | Base | 46.175012 | 392,903.18 | 128.950000 | 1,097,235.55 | 704,332.37 | 0.20 |
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,665.000 | Local | 52.937500 | 988,078.44 | 53.980000 | 1,007,536.70 | 19,458.26 | 0.19 |
| | | | Base | 52.937500 | 988,078.44 | 53.980000 | 1,007,536.70 | 19,458.26 | 0.19 |
| 588056101 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 30,829.000 | Local | 14.219044 | 438,358.92 | 14.330000 | 441,779.57 | 3,420.65 | 0.08 |
| | | | Base | 14.219044 | 438,358.92 | 14.330000 | 441,779.57 | 3,420.65 | 0.08 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 38,788.000 | Local | 25.074842 | 972,602.99 | 68.760000 | 2,667,062.88 | 1,694,459.89 | 0.49 |
| | | | Base | 25.074842 | 972,602.99 | 68.760000 | 2,667,062.88 | 1,694,459.89 | 0.49 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK | | | | | | | | |
| | | 30,439.000 | Local | 20.158068 | 613,591.42 | 11.300000 | 343,960.70 | -269,630.72 | 0.06 |
| | | | Base | 20.158068 | 613,591.42 | 11.300000 | 343,960.70 | -269,630.72 | 0.06 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | 39,346.000 | Local | 20.736861 | 815,912.53 | 51.630000 | 2,031,433.98 | 1,215,521.45 | 0.38 |
| | | | Base | 20.736861 | 815,912.53 | 51.630000 | 2,031,433.98 | 1,215,521.45 | 0.38 |

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|---|---|---|---|---|---|---|---|---|---|
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,677.000 | 30.885358 | 793,043.35 | 50.100000 | 1,286,417.70 | 493,374.35 | 0.24 |
| | | Base | | 30.885358 | 793,043.35 | 50.100000 | 1,286,417.70 | 493,374.35 | 0.24 |
| 59100U108 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,789.000 | 24.358732 | 482,034.94 | 26.170000 | 517,878.13 | 35,843.19 | 0.10 |
| | | Base | | 24.358732 | 482,034.94 | 26.170000 | 517,878.13 | 35,843.19 | 0.10 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 26,498.000 | 17.282183 | 457,943.28 | 24.630000 | 652,645.74 | 194,702.46 | 0.12 |
| | | Base | | 17.282183 | 457,943.28 | 24.630000 | 652,645.74 | 194,702.46 | 0.12 |
| 594972408 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 5,912.000 | 139.737722 | 826,129.41 | 132.910000 | 785,763.92 | -40,365.49 | 0.15 |
| | | Base | | 139.737722 | 826,129.41 | 132.910000 | 785,763.92 | -40,365.49 | 0.15 |
| 60740F105 | MOBILE MINI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,021.000 | 26.806847 | 858,382.04 | 30.670000 | 982,084.07 | 123,702.03 | 0.18 |
| | | Base | | 26.806847 | 858,382.04 | 30.670000 | 982,084.07 | 123,702.03 | 0.18 |
| 60877T100 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 70,620.000 | 14.779060 | 1,043,697.20 | 11.630000 | 821,310.60 | -222,386.60 | 0.15 |
| | | Base | | 14.779060 | 1,043,697.20 | 11.630000 | 821,310.60 | -222,386.60 | 0.15 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,479.000 | 14.289483 | 121,160.53 | 43.030000 | 364,851.37 | 243,690.84 | 0.07 |
| | | Base | | 14.289483 | 121,160.53 | 43.030000 | 364,851.37 | 243,690.84 | 0.07 |
| 61022P100 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,457.000 | 17.510807 | 515,815.85 | 16.290000 | 479,854.53 | -35,961.32 | 0.09 |
| | | Base | | 17.510807 | 515,815.85 | 16.290000 | 479,854.53 | -35,961.32 | 0.09 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,715.000 | 43.318756 | 1,027,304.29 | 79.710000 | 1,890,322.65 | 863,018.36 | 0.35 |
| | | Base | | 43.318756 | 1,027,304.29 | 79.710000 | 1,890,322.65 | 863,018.36 | 0.35 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,254.000 | 46.918614 | 1,091,045.46 | 82.420000 | 1,916,594.68 | 825,549.22 | 0.35 |
| | | Base | | 46.918614 | 1,091,045.46 | 82.420000 | 1,916,594.68 | 825,549.22 | 0.35 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 620071100 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,475.000 | 33.406600 | 450,153.93 | 17.710000 | 238,642.25 | -211,511.68 | 0.04 |
| | | Base | | 33.406600 | 450,153.93 | 17.710000 | 238,642.25 | -211,511.68 | 0.04 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,826.000 | 21.507701 | 254,350.07 | 25.760000 | 304,637.76 | 50,287.69 | 0.06 |
| | | Base | | 21.507701 | 254,350.07 | 25.760000 | 304,637.76 | 50,287.69 | 0.06 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,565.000 | 23.048593 | 934,966.19 | 26.950000 | 1,093,226.75 | 158,260.56 | 0.20 |
| | | Base | | 23.048593 | 934,966.19 | 26.950000 | 1,093,226.75 | 158,260.56 | 0.20 |
| 625383104 | MULTI COLOR CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,997.000 | 61.001322 | 609,830.22 | 49.740000 | 497,250.78 | -112,579.44 | 0.09 |
| | | Base | | 61.001322 | 609,830.22 | 49.740000 | 497,250.78 | -112,579.44 | 0.09 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 25,341.000 | 14.365650 | 364,039.93 | 16.920000 | 428,769.72 | 64,729.79 | 0.08 |
| | | Base | | 14.365650 | 364,039.93 | 16.920000 | 428,769.72 | 64,729.79 | 0.08 |
| 62855J104 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,507.000 | 21.163912 | 1,111,253.55 | 24.770000 | 1,300,598.39 | 189,344.84 | 0.24 |
| | | Base | | 21.163912 | 1,111,253.55 | 24.770000 | 1,300,598.39 | 189,344.84 | 0.24 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,329.000 | 22.943785 | 718,805.85 | 35.950000 | 1,126,277.55 | 407,471.70 | 0.21 |
| | | Base | | 22.943785 | 718,805.85 | 35.950000 | 1,126,277.55 | 407,471.70 | 0.21 |
| 62914B100 | NIC INC COMMON STOCK | | | | | | | | |
| | | Local | 47,736.000 | 16.845282 | 804,126.37 | 15.960000 | 761,866.56 | -42,259.81 | 0.14 |
| | | Base | | 16.845282 | 804,126.37 | 15.960000 | 761,866.56 | -42,259.81 | 0.14 |
| 629209305 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,625.000 | 15.484210 | 737,435.49 | 27.260000 | 1,298,257.50 | 560,822.01 | 0.24 |
| | | Base | | 15.484210 | 737,435.49 | 27.260000 | 1,298,257.50 | 560,822.01 | 0.24 |
| 630077105 | NANOMETRICS INC COMMON STOCK | | | | | | | | |
| | | Local | 17,537.000 | 16.872181 | 295,887.43 | 28.450000 | 498,927.65 | 203,040.22 | 0.09 |
| | | Base | | 16.872181 | 295,887.43 | 28.450000 | 498,927.65 | 203,040.22 | 0.09 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | | | | | | | | |
| | | 18,578.000 | Local | 31.723274 | 589,354.98 | 35.090000 | 651,902.02 | 62,547.04 | 0.12 |
| | | | Base | 31.723274 | 589,354.98 | 35.090000 | 651,902.02 | 62,547.04 | 0.12 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 3,602.000 | Local | 94.152265 | 339,136.46 | 97.890000 | 352,599.78 | 13,463.32 | 0.07 |
| | | | Base | 94.152265 | 339,136.46 | 97.890000 | 352,599.78 | 13,463.32 | 0.07 |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | | | | | | | | |
| | | 40,620.000 | Local | 24.591061 | 998,888.90 | 29.790000 | 1,210,069.80 | 211,180.90 | 0.22 |
| | | | Base | 24.591061 | 998,888.90 | 29.790000 | 1,210,069.80 | 211,180.90 | 0.22 |
| 639050103 | NATUS MEDICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | 24,217.000 | Local | 21.688749 | 525,236.44 | 24.900000 | 603,003.30 | 77,766.86 | 0.11 |
| | | | Base | 21.688749 | 525,236.44 | 24.900000 | 603,003.30 | 77,766.86 | 0.11 |
| 63910B102 | NAUTILUS INC COMMON STOCK | | | | | | | | |
| | | 21,236.000 | Local | 23.324616 | 495,321.54 | 2.690000 | 57,124.84 | -438,196.70 | 0.01 |
| | | | Base | 23.324616 | 495,321.54 | 2.690000 | 57,124.84 | -438,196.70 | 0.01 |
| 63935N107 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | | | | | | | |
| | | 29,029.000 | Local | 11.918424 | 345,979.92 | 22.000000 | 638,638.00 | 292,658.08 | 0.12 |
| | | | Base | 11.918424 | 345,979.92 | 22.000000 | 638,638.00 | 292,658.08 | 0.12 |
| 640079109 | NEENAH INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,081.000 | Local | 31.449710 | 379,943.95 | 57.160000 | 690,549.96 | 310,606.01 | 0.13 |
| | | | Base | 31.449710 | 379,943.95 | 57.160000 | 690,549.96 | 310,606.01 | 0.13 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | | |
| | | 37,329.000 | Local | 25.753810 | 961,363.99 | 56.350000 | 2,103,489.15 | 1,142,125.16 | 0.39 |
| | | | Base | 25.753810 | 961,363.99 | 56.350000 | 2,103,489.15 | 1,142,125.16 | 0.39 |
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 72,706.000 | Local | 17.391422 | 1,264,460.74 | 21.710000 | 1,578,447.26 | 313,986.52 | 0.29 |
| | | | Base | 17.391422 | 1,264,460.74 | 21.710000 | 1,578,447.26 | 313,986.52 | 0.29 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | 22,571.000 | Local | 21.473699 | 484,682.86 | 25.200000 | 568,789.20 | 84,106.34 | 0.11 |
| | | | Base | 21.473699 | 484,682.86 | 25.200000 | 568,789.20 | 84,106.34 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 64704V106 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,051.000 | 16.006898 | 625,085.36 | 9.230000 | 360,440.73 | -264,644.63 | 0.07 |
| | | Base | | 16.006898 | 625,085.36 | 9.230000 | 360,440.73 | -264,644.63 | 0.07 |
| 649604501 | NEW YORK MORTGAGE TRUST INC REIT USD.02 | | | | | | | | |
| | | Local | 145,582.000 | 6.116123 | 890,397.45 | 6.040000 | 879,315.28 | -11,082.17 | 0.16 |
| | | Base | | 6.116123 | 890,397.45 | 6.040000 | 879,315.28 | -11,082.17 | 0.16 |
| 651718504 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,744.000 | 11.371759 | 736,253.17 | 6.990000 | 452,560.56 | -283,692.61 | 0.08 |
| | | Base | | 11.371759 | 736,253.17 | 6.990000 | 452,560.56 | -283,692.61 | 0.08 |
| 65343C102 | NEXTGEN HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,303.000 | 33.034478 | 1,133,181.71 | 19.250000 | 660,332.75 | -472,848.96 | 0.12 |
| | | Base | | 33.034478 | 1,133,181.71 | 19.250000 | 660,332.75 | -472,848.96 | 0.12 |
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,899.000 | 15.559392 | 527,447.82 | 15.010000 | 508,823.99 | -18,623.83 | 0.09 |
| | | Base | | 15.559392 | 527,447.82 | 15.010000 | 508,823.99 | -18,623.83 | 0.09 |
| 66706L101 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | | | | | | | | |
| | | Local | 35,578.000 | 17.528010 | 623,611.54 | 16.470000 | 585,969.66 | -37,641.88 | 0.11 |
| | | Base | | 17.528010 | 623,611.54 | 16.470000 | 585,969.66 | -37,641.88 | 0.11 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,325.000 | 12.778347 | 949,750.61 | 16.770000 | 1,246,430.25 | 296,679.64 | 0.23 |
| | | Base | | 12.778347 | 949,750.61 | 16.770000 | 1,246,430.25 | 296,679.64 | 0.23 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | | |
| | | Local | 20,708.000 | 47.195736 | 977,329.30 | 68.820000 | 1,425,124.56 | 447,795.26 | 0.26 |
| | | Base | | 47.195736 | 977,329.30 | 68.820000 | 1,425,124.56 | 447,795.26 | 0.26 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,251.000 | 15.268051 | 477,141.85 | 18.780000 | 586,893.78 | 109,751.93 | 0.11 |
| | | Base | | 15.268051 | 477,141.85 | 18.780000 | 586,893.78 | 109,751.93 | 0.11 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 12,040.000 | 50.147582 | 603,776.89 | 103.590000 | 1,247,223.60 | 643,446.71 | 0.23 |
| | | Base | | 50.147582 | 603,776.89 | 103.590000 | 1,247,223.60 | 643,446.71 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 676220106 | OFFICE DEPOT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 386,512.000 | 2.709057 | 1,047,083.22 | 1.960000 | 757,563.52 | -289,519.70 | 0.14 |
| | | Base | | 2.709057 | 1,047,083.22 | 1.960000 | 757,563.52 | -289,519.70 | 0.14 |
| 67623C109 | OFFICE PROPERTIES INCOME TRU REIT USD.01 | | | | | | | | |
| | | Local | 34,448.000 | 59.493029 | 2,049,415.87 | 23.910000 | 823,651.68 | -1,225,764.19 | 0.15 |
| | | Base | | 59.493029 | 2,049,415.87 | 23.910000 | 823,651.68 | -1,225,764.19 | 0.15 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,340.000 | 24.681810 | 1,069,709.64 | 16.640000 | 721,177.60 | -348,532.04 | 0.13 |
| | | Base | | 24.681810 | 1,069,709.64 | 16.640000 | 721,177.60 | -348,532.04 | 0.13 |
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 107,983.000 | 12.799219 | 1,382,098.04 | 15.940000 | 1,721,249.02 | 339,150.98 | 0.32 |
| | | Base | | 12.799219 | 1,382,098.04 | 15.940000 | 1,721,249.02 | 339,150.98 | 0.32 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | | | | | | | |
| | | Local | 6,550.000 | 23.121272 | 151,444.33 | 12.380000 | 81,089.00 | -70,355.33 | 0.02 |
| | | Base | | 23.121272 | 151,444.33 | 12.380000 | 81,089.00 | -70,355.33 | 0.02 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,220.000 | 23.711259 | 692,842.99 | 79.450000 | 2,321,529.00 | 1,628,686.01 | 0.43 |
| | | Base | | 23.711259 | 692,842.99 | 79.450000 | 2,321,529.00 | 1,628,686.01 | 0.43 |
| 68287N100 | ONESPAN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,500.000 | 12.611472 | 283,758.13 | 13.950000 | 313,875.00 | 30,116.87 | 0.06 |
| | | Base | | 12.611472 | 283,758.13 | 13.950000 | 313,875.00 | 30,116.87 | 0.06 |
| 684000102 | OPUS BANK COMMON STOCK | | | | | | | | |
| | | Local | 15,493.000 | 31.539147 | 488,636.01 | 20.070000 | 310,944.51 | -177,691.50 | 0.06 |
| | | Base | | 31.539147 | 488,636.01 | 20.070000 | 310,944.51 | -177,691.50 | 0.06 |
| 68554V108 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 44,214.000 | 13.046190 | 576,824.23 | 8.300000 | 366,976.20 | -209,848.03 | 0.07 |
| | | Base | | 13.046190 | 576,824.23 | 8.300000 | 366,976.20 | -209,848.03 | 0.07 |
| 68633D103 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,410.000 | 13.840863 | 379,378.06 | 16.000000 | 438,560.00 | 59,181.94 | 0.08 |
| | | Base | | 13.840863 | 379,378.06 | 16.000000 | 438,560.00 | 59,181.94 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 68752M108 | ORTHOFIX MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | 13,669.000 | Local | 39.969069 | 546,337.21 | 49.330000 | 674,291.77 | 127,954.56 | 0.12 |
| | | | Base | 39.969069 | 546,337.21 | 49.330000 | 674,291.77 | 127,954.56 | 0.12 |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2.0 | | | | | | | | |
| | | 44,719.000 | Local | 15.778818 | 705,612.96 | 2.690000 | 120,294.11 | -585,318.85 | 0.02 |
| | | | Base | 15.778818 | 705,612.96 | 2.690000 | 120,294.11 | -585,318.85 | 0.02 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 12,168.000 | Local | 48.540173 | 590,636.83 | 71.240000 | 866,848.32 | 276,211.49 | 0.16 |
| | | | Base | 48.540173 | 590,636.83 | 71.240000 | 866,848.32 | 276,211.49 | 0.16 |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | 47,400.000 | Local | 47.376408 | 2,245,641.76 | 30.520000 | 1,446,648.00 | -798,993.76 | 0.27 |
| | | | Base | 47.376408 | 2,245,641.76 | 30.520000 | 1,446,648.00 | -798,993.76 | 0.27 |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | | |
| | | 19,885.000 | Local | 18.003177 | 357,993.17 | 12.150000 | 241,602.75 | -116,390.42 | 0.04 |
| | | | Base | 18.003177 | 357,993.17 | 12.150000 | 241,602.75 | -116,390.42 | 0.04 |
| 69336V101 | PGT INNOVATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 41,611.000 | Local | 10.700530 | 445,259.75 | 14.960000 | 622,500.56 | 177,240.81 | 0.12 |
| | | | Base | 10.700530 | 445,259.75 | 14.960000 | 622,500.56 | 177,240.81 | 0.12 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 32,467.000 | Local | 30.829301 | 1,000,934.92 | 27.610000 | 896,413.87 | -104,521.05 | 0.17 |
| | | | Base | 30.829301 | 1,000,934.92 | 27.610000 | 896,413.87 | -104,521.05 | 0.17 |
| 69478X105 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 32,249.000 | Local | 38.914601 | 1,254,956.97 | 28.300000 | 912,646.70 | -342,310.27 | 0.17 |
| | | | Base | 38.914601 | 1,254,956.97 | 28.300000 | 912,646.70 | -342,310.27 | 0.17 |
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 21,456.000 | Local | 20.320990 | 436,007.16 | 19.600000 | 420,537.60 | -15,469.56 | 0.08 |
| | | | Base | 20.320990 | 436,007.16 | 19.600000 | 420,537.60 | -15,469.56 | 0.08 |
| 700416209 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 13,809.000 | Local | 26.576309 | 366,992.25 | 14.940000 | 206,306.46 | -160,685.79 | 0.04 |
| | | | Base | 26.576309 | 366,992.25 | 14.940000 | 206,306.46 | -160,685.79 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | 16,251.000 | Local | 43.337897 | 704,284.16 | 40.790000 | 662,878.29 | -41,405.87 | 0.12 |
| | | | Base | 43.337897 | 704,284.16 | 40.790000 | 662,878.29 | -41,405.87 | 0.12 |
| 70788V102 | PENN VIRGINIA CORP COMMON STOCK | | | | | | | | |
| | | 9,652.000 | Local | 84.270731 | 813,381.10 | 30.500000 | 294,386.00 | -518,995.10 | 0.05 |
| | | | Base | 84.270731 | 813,381.10 | 30.500000 | 294,386.00 | -518,995.10 | 0.05 |
| 708160106 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | | | | | | | |
| | | 226,451.000 | Local | 4.641402 | 1,051,050.19 | 0.850000 | 192,483.35 | -858,566.84 | 0.04 |
| | | | Base | 4.641402 | 1,051,050.19 | 0.850000 | 192,483.35 | -858,566.84 | 0.04 |
| 709102107 | PENN REAL ESTATE INVEST TST REIT USD1.0 | | | | | | | | |
| | | 42,468.000 | Local | 15.868469 | 673,902.16 | 6.410000 | 272,219.88 | -401,682.28 | 0.05 |
| | | | Base | 15.868469 | 673,902.16 | 6.410000 | 272,219.88 | -401,682.28 | 0.05 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | | |
| | | 54,274.000 | Local | 17.090129 | 927,549.68 | 20.800000 | 1,128,899.20 | 201,349.52 | 0.21 |
| | | | Base | 17.090129 | 927,549.68 | 20.800000 | 1,128,899.20 | 201,349.52 | 0.21 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | 23,767.000 | Local | 13.262575 | 315,211.63 | 30.430000 | 723,229.81 | 408,018.18 | 0.13 |
| | | | Base | 13.262575 | 315,211.63 | 30.430000 | 723,229.81 | 408,018.18 | 0.13 |
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 14,818.000 | Local | 13.256207 | 196,430.48 | 17.470000 | 258,870.46 | 62,439.98 | 0.05 |
| | | | Base | 13.256207 | 196,430.48 | 17.470000 | 258,870.46 | 62,439.98 | 0.05 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | | |
| | | 14,532.000 | Local | 32.148167 | 467,177.17 | 29.580000 | 429,856.56 | -37,320.61 | 0.08 |
| | | | Base | 32.148167 | 467,177.17 | 29.580000 | 429,856.56 | -37,320.61 | 0.08 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 48,030.000 | Local | 9.721556 | 466,926.32 | 8.110000 | 389,523.30 | -77,403.02 | 0.07 |
| | | | Base | 9.721556 | 466,926.32 | 8.110000 | 389,523.30 | -77,403.02 | 0.07 |
| 723664108 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 56,510.000 | Local | 9.538204 | 539,003.88 | 0.315000 | 17,800.65 | -521,203.23 | 0.00 |
| | | | Base | 9.538204 | 539,003.88 | 0.315000 | 17,800.65 | -521,203.23 | 0.00 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 724078100 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,488.000 | 37.072922 | 388,820.81 | 70.820000 | 742,760.16 | 353,939.35 | 0.14 |
| | | Base | | 37.072922 | 388,820.81 | 70.820000 | 742,760.16 | 353,939.35 | 0.14 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 134,009.000 | 6.910040 | 926,007.53 | 3.650000 | 489,132.85 | -436,874.68 | 0.09 |
| | | Base | | 6.910040 | 926,007.53 | 3.650000 | 489,132.85 | -436,874.68 | 0.09 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,165.000 | 33.894804 | 751,278.34 | 49.530000 | 1,097,832.45 | 346,554.11 | 0.20 |
| | | Base | | 33.894804 | 751,278.34 | 49.530000 | 1,097,832.45 | 346,554.11 | 0.20 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,298.000 | 38.028201 | 239,501.61 | 34.420000 | 216,777.16 | -22,724.45 | 0.04 |
| | | Base | | 38.028201 | 239,501.61 | 34.420000 | 216,777.16 | -22,724.45 | 0.04 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,706.000 | 41.090756 | 850,825.20 | 65.160000 | 1,349,202.96 | 498,377.76 | 0.25 |
| | | Base | | 41.090756 | 850,825.20 | 65.160000 | 1,349,202.96 | 498,377.76 | 0.25 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | | |
| | | Local | 10,002.000 | 67.023813 | 670,372.18 | 43.770000 | 437,787.54 | -232,584.64 | 0.08 |
| | | Base | | 67.023813 | 670,372.18 | 43.770000 | 437,787.54 | -232,584.64 | 0.08 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,436.000 | 38.813341 | 1,491,829.57 | 37.520000 | 1,442,118.72 | -49,710.85 | 0.27 |
| | | Base | | 38.813341 | 1,491,829.57 | 37.520000 | 1,442,118.72 | -49,710.85 | 0.27 |
| 743187106 | PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013 | | | | | | | | |
| | | Local | 60,698.000 | 10.528153 | 639,037.83 | 4.190000 | 254,324.62 | -384,713.21 | 0.05 |
| | | Base | | 10.528153 | 639,037.83 | 4.190000 | 254,324.62 | -384,713.21 | 0.05 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,347.000 | 24.526851 | 793,370.05 | 40.960000 | 1,324,933.12 | 531,563.07 | 0.25 |
| | | Base | | 24.526851 | 793,370.05 | 40.960000 | 1,324,933.12 | 531,563.07 | 0.25 |
| 74347M108 | PROPETRO HOLDING CORP COMMON STOCK | | | | | | | | |
| | | Local | 53,149.000 | 18.126283 | 963,393.80 | 19.420000 | 1,032,153.58 | 68,759.78 | 0.19 |
| | | Base | | 18.126283 | 963,393.80 | 19.420000 | 1,032,153.58 | 68,759.78 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,331.000 | 80.219234 | 1,550,718.01 | 100.350000 | 1,939,865.85 | 389,147.84 | 0.36 |
| | | Base | | 80.219234 | 1,550,718.01 | 100.350000 | 1,939,865.85 | 389,147.84 | 0.36 |
| 743815102 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,915.000 | 45.738163 | 362,017.56 | 64.680000 | 511,942.20 | 149,924.64 | 0.09 |
| | | Base | | 45.738163 | 362,017.56 | 64.680000 | 511,942.20 | 149,924.64 | 0.09 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,912.000 | 15.590604 | 684,614.62 | 23.840000 | 1,046,862.08 | 362,247.46 | 0.19 |
| | | Base | | 15.590604 | 684,614.62 | 23.840000 | 1,046,862.08 | 362,247.46 | 0.19 |
| 747316107 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,568.000 | 53.481381 | 511,709.85 | 180.860000 | 1,730,468.48 | 1,218,758.63 | 0.32 |
| | | Base | | 53.481381 | 511,709.85 | 180.860000 | 1,730,468.48 | 1,218,758.63 | 0.32 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,262.000 | 31.673236 | 768,456.06 | 88.610000 | 2,149,855.82 | 1,381,399.76 | 0.40 |
| | | Base | | 31.673236 | 768,456.06 | 88.610000 | 2,149,855.82 | 1,381,399.76 | 0.40 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,871.000 | 17.164021 | 409,722.35 | 15.510000 | 370,239.21 | -39,483.14 | 0.07 |
| | | Base | | 17.164021 | 409,722.35 | 15.510000 | 370,239.21 | -39,483.14 | 0.07 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,831.000 | 8.257099 | 229,803.33 | 15.330000 | 426,649.23 | 196,845.90 | 0.08 |
| | | Base | | 8.257099 | 229,803.33 | 15.330000 | 426,649.23 | 196,845.90 | 0.08 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,063.000 | 38.223911 | 1,072,677.62 | 85.880000 | 2,410,050.44 | 1,337,372.82 | 0.45 |
| | | Base | | 38.223911 | 1,072,677.62 | 85.880000 | 2,410,050.44 | 1,337,372.82 | 0.45 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,377.000 | 29.556105 | 395,372.02 | 85.150000 | 1,139,051.55 | 743,679.53 | 0.21 |
| | | Base | | 29.556105 | 395,372.02 | 85.150000 | 1,139,051.55 | 743,679.53 | 0.21 |
| 74971D101 | RPT REALTY REIT USD.01 | | | | | | | | |
| | | Local | 57,469.000 | 13.161692 | 756,389.25 | 12.170000 | 699,397.73 | -56,991.52 | 0.13 |
| | | Base | | 13.161692 | 756,389.25 | 12.170000 | 699,397.73 | -56,991.52 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 78,194.000 | 11.366693 | 888,807.19 | 11.360000 | 888,283.84 | -523.35 | 0.16 |
| | | Base | | 11.366693 | 888,807.19 | 11.360000 | 888,283.84 | -523.35 | 0.16 |
| 754212108 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,766.000 | 21.455354 | 552,818.64 | 32.750000 | 843,836.50 | 291,017.86 | 0.16 |
| | | Base | | 21.455354 | 552,818.64 | 32.750000 | 843,836.50 | 291,017.86 | 0.16 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,302.000 | 22.035546 | 777,898.83 | 6.530000 | 230,522.06 | -547,376.77 | 0.04 |
| | | Base | | 22.035546 | 777,898.83 | 6.530000 | 230,522.06 | -547,376.77 | 0.04 |
| 75524W108 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,723.000 | 32.672072 | 415,686.77 | 29.620000 | 376,855.26 | -38,831.51 | 0.07 |
| | | Base | | 32.672072 | 415,686.77 | 29.620000 | 376,855.26 | -38,831.51 | 0.07 |
| 75689M101 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,288.000 | 41.499996 | 385,451.96 | 25.580000 | 237,587.04 | -147,864.92 | 0.04 |
| | | Base | | 41.499996 | 385,451.96 | 25.580000 | 237,587.04 | -147,864.92 | 0.04 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 69,253.000 | 16.232056 | 1,124,118.60 | 15.930000 | 1,103,200.29 | -20,918.31 | 0.20 |
| | | Base | | 16.232056 | 1,124,118.60 | 15.930000 | 1,103,200.29 | -20,918.31 | 0.20 |
| 758932107 | REGIS CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 21,608.000 | 15.636102 | 337,864.89 | 18.640000 | 402,773.12 | 64,908.23 | 0.07 |
| | | Base | | 15.636102 | 337,864.89 | 18.640000 | 402,773.12 | 64,908.23 | 0.07 |
| 75901B107 | REGENXBIO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 21,939.000 | 70.669755 | 1,550,423.75 | 43.020000 | 943,815.78 | -606,607.97 | 0.17 |
| | | Base | | 70.669755 | 1,550,423.75 | 43.020000 | 943,815.78 | -606,607.97 | 0.17 |
| 75972A301 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 26,734.000 | 19.459845 | 520,239.50 | 15.640000 | 418,119.76 | -102,119.74 | 0.08 |
| | | Base | | 19.459845 | 520,239.50 | 15.640000 | 418,119.76 | -102,119.74 | 0.08 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,693.000 | 24.897763 | 739,289.28 | 69.470000 | 2,062,772.71 | 1,323,483.43 | 0.38 |
| | | Base | | 24.897763 | 739,289.28 | 69.470000 | 2,062,772.71 | 1,323,483.43 | 0.38 |

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|---|---|---|---|---|---|---|---|---|---|
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,111.000 | 11.963408 | 384,157.01 | 23.860000 | 766,168.46 | 382,011.45 | 0.14 |
| | | Base | | 11.963408 | 384,157.01 | 23.860000 | 766,168.46 | 382,011.45 | 0.14 |
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,363.000 | 11.836183 | 252,856.37 | 15.350000 | 327,922.05 | 75,065.68 | 0.06 |
| | | Base | | 11.836183 | 252,856.37 | 15.350000 | 327,922.05 | 75,065.68 | 0.06 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | | |
| | | Local | 81,705.000 | 16.617104 | 1,357,700.46 | 16.740000 | 1,367,741.70 | 10,041.24 | 0.25 |
| | | Base | | 16.617104 | 1,357,700.46 | 16.740000 | 1,367,741.70 | 10,041.24 | 0.25 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,090.000 | 57.930032 | 236,933.83 | 67.470000 | 275,952.30 | 39,018.47 | 0.05 |
| | | Base | | 57.930032 | 236,933.83 | 67.470000 | 275,952.30 | 39,018.47 | 0.05 |
| 76680V108 | RING ENERGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,651.000 | 14.295785 | 609,729.53 | 3.540000 | 150,984.54 | -458,744.99 | 0.03 |
| | | Base | | 14.295785 | 609,729.53 | 3.540000 | 150,984.54 | -458,744.99 | 0.03 |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,214.000 | 51.852168 | 685,174.55 | 137.990000 | 1,823,399.86 | 1,138,225.31 | 0.34 |
| | | Base | | 51.852168 | 685,174.55 | 137.990000 | 1,823,399.86 | 1,138,225.31 | 0.34 |
| 781270103 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,142.000 | 10.392449 | 230,109.60 | 23.070000 | 510,815.94 | 280,706.34 | 0.09 |
| | | Base | | 10.392449 | 230,109.60 | 23.070000 | 510,815.94 | 280,706.34 | 0.09 |
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,231.000 | 7.980322 | 161,449.90 | 22.870000 | 462,682.97 | 301,233.07 | 0.09 |
| | | Base | | 7.980322 | 161,449.90 | 22.870000 | 462,682.97 | 301,233.07 | 0.09 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 24,799.000 | 23.371591 | 579,592.08 | 37.700000 | 934,922.30 | 355,330.22 | 0.17 |
| | | Base | | 23.371591 | 579,592.08 | 37.700000 | 934,922.30 | 355,330.22 | 0.17 |
| 784635104 | SPX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,171.000 | 13.031038 | 406,190.47 | 29.740000 | 927,025.54 | 520,835.07 | 0.17 |
| | | Base | | 13.031038 | 406,190.47 | 29.740000 | 927,025.54 | 520,835.07 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,733.000 | 73.718030 | 938,651.67 | 101.930000 | 1,297,874.69 | 359,223.02 | 0.24 |
| | | Base | | 73.718030 | 938,651.67 | 101.930000 | 1,297,874.69 | 359,223.02 | 0.24 |
| 78469X107 | SPX FLOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,494.000 | 33.701806 | 1,027,702.86 | 35.700000 | 1,088,635.80 | 60,932.94 | 0.20 |
| | | Base | | 33.701806 | 1,027,702.86 | 35.700000 | 1,088,635.80 | 60,932.94 | 0.20 |
| 78470V108 | SRC ENERGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 174,973.000 | 8.651777 | 1,513,827.40 | 4.740000 | 829,372.02 | -684,455.38 | 0.15 |
| | | Base | | 8.651777 | 1,513,827.40 | 4.740000 | 829,372.02 | -684,455.38 | 0.15 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,414.000 | 49.785929 | 518,470.66 | 91.130000 | 949,027.82 | 430,557.16 | 0.18 |
| | | Base | | 49.785929 | 518,470.66 | 91.130000 | 949,027.82 | 430,557.16 | 0.18 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,530.000 | 35.931098 | 665,803.25 | 59.000000 | 1,093,270.00 | 427,466.75 | 0.20 |
| | | Base | | 35.931098 | 665,803.25 | 59.000000 | 1,093,270.00 | 427,466.75 | 0.20 |
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,297.000 | 72.934362 | 459,267.68 | 76.650000 | 482,665.05 | 23,397.37 | 0.09 |
| | | Base | | 72.934362 | 459,267.68 | 76.650000 | 482,665.05 | 23,397.37 | 0.09 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,023.000 | 17.372515 | 851,652.80 | 26.590000 | 1,303,521.57 | 451,868.77 | 0.24 |
| | | Base | | 17.372515 | 851,652.80 | 26.590000 | 1,303,521.57 | 451,868.77 | 0.24 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | | |
| | | Local | 8,293.000 | 43.563760 | 361,274.26 | 53.690000 | 445,251.17 | 83,976.91 | 0.08 |
| | | Base | | 43.563760 | 361,274.26 | 53.690000 | 445,251.17 | 83,976.91 | 0.08 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | | |
| | | Local | 18,413.000 | 35.557359 | 654,717.66 | 29.210000 | 537,843.73 | -116,873.93 | 0.10 |
| | | Base | | 35.557359 | 654,717.66 | 29.210000 | 537,843.73 | -116,873.93 | 0.10 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,979.000 | 31.764512 | 634,623.19 | 33.090000 | 661,105.11 | 26,481.92 | 0.12 |
| | | Base | | 31.764512 | 634,623.19 | 33.090000 | 661,105.11 | 26,481.92 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 808541106 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 22,134.000 | 32.200737 | 712,731.11 | 31.290000 | 692,572.86 | -20,158.25 | 0.13 |
| | | Base | | 32.200737 | 712,731.11 | 31.290000 | 692,572.86 | -20,158.25 | 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 | 15.220000 | 614,522.72 | -33,390.73 | 0.11 |
| | | Base | | 16.046995 | 647,913.45 | 15.220000 | 614,522.72 | -33,390.73 | 0.11 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 36,765.000 | 26.824291 | 986,195.06 | 23.190000 | 852,580.35 | -133,614.71 | 0.16 |
| | | Base | | 26.824291 | 986,195.06 | 23.190000 | 852,580.35 | -133,614.71 | 0.16 |
| 811904101 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,356.000 | 46.421733 | 573,586.93 | 41.610000 | 514,133.16 | -59,453.77 | 0.10 |
| | | Base | | 46.421733 | 573,586.93 | 41.610000 | 514,133.16 | -59,453.77 | 0.10 |
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 77,521.000 | 13.633141 | 1,056,854.75 | 14.050000 | 1,089,170.05 | 32,315.30 | 0.20 |
| | | Base | | 13.633141 | 1,056,854.75 | 14.050000 | 1,089,170.05 | 32,315.30 | 0.20 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 42,264.000 | 20.900904 | 883,355.82 | 71.650000 | 3,028,215.60 | 2,144,859.78 | 0.56 |
| | | Base | | 20.900904 | 883,355.82 | 71.650000 | 3,028,215.60 | 2,144,859.78 | 0.56 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 4,768.000 | 27.452615 | 130,894.07 | 24.700000 | 117,769.60 | -13,124.47 | 0.02 |
| | | Base | | 27.452615 | 130,894.07 | 24.700000 | 117,769.60 | -13,124.47 | 0.02 |
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,956.000 | 22.982198 | 757,401.32 | 31.340000 | 1,032,841.04 | 275,439.72 | 0.19 |
| | | Base | | 22.982198 | 757,401.32 | 31.340000 | 1,032,841.04 | 275,439.72 | 0.19 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,627.000 | 41.916780 | 780,783.86 | 61.350000 | 1,142,766.45 | 361,982.59 | 0.21 |
| | | Base | | 41.916780 | 780,783.86 | 61.350000 | 1,142,766.45 | 361,982.59 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 824889109 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,187.000 | 29.862478 | 214,621.63 | 25.690000 | 184,634.03 | -29,987.60 | 0.03 |
| | | Base | | 29.862478 | 214,621.63 | 25.690000 | 184,634.03 | -29,987.60 | 0.03 |
| 82568P304 | SHUTTERFLY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 24,398.000 | 45.852959 | 1,118,720.50 | 47.480000 | 1,158,417.04 | 39,696.54 | 0.21 |
| | | Base | | 45.852959 | 1,118,720.50 | 47.480000 | 1,158,417.04 | 39,696.54 | 0.21 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,317.000 | 45.628829 | 607,639.12 | 38.060000 | 506,845.02 | -100,794.10 | 0.09 |
| | | Base | | 45.628829 | 607,639.12 | 38.060000 | 506,845.02 | -100,794.10 | 0.09 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,158.000 | 22.333227 | 1,477,521.64 | 22.810000 | 1,509,063.98 | 31,542.34 | 0.28 |
| | | Base | | 22.333227 | 1,477,521.64 | 22.810000 | 1,509,063.98 | 31,542.34 | 0.28 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,913.000 | 31.423079 | 908,535.48 | 60.840000 | 1,759,066.92 | 850,531.44 | 0.33 |
| | | Base | | 31.423079 | 908,535.48 | 60.840000 | 1,759,066.92 | 850,531.44 | 0.33 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | | |
| | | Local | 37,013.000 | 15.489180 | 573,301.01 | 58.720000 | 2,173,403.36 | 1,600,102.35 | 0.40 |
| | | Base | | 15.489180 | 573,301.01 | 58.720000 | 2,173,403.36 | 1,600,102.35 | 0.40 |
| 83125X103 | SLEEP NUMBER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,866.000 | 20.129236 | 440,145.88 | 34.810000 | 761,155.46 | 321,009.58 | 0.14 |
| | | Base | | 20.129236 | 440,145.88 | 34.810000 | 761,155.46 | 321,009.58 | 0.14 |
| 83417M104 | SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 31,825.000 | 27.113095 | 862,874.26 | 53.580000 | 1,705,183.50 | 842,309.24 | 0.32 |
| | | Base | | 27.113095 | 862,874.26 | 53.580000 | 1,705,183.50 | 842,309.24 | 0.32 |
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,065.000 | 16.582053 | 282,972.74 | 17.430000 | 297,442.95 | 14,470.21 | 0.06 |
| | | Base | | 16.582053 | 282,972.74 | 17.430000 | 297,442.95 | 14,470.21 | 0.06 |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 66,134.000 | 27.930391 | 1,847,148.45 | 31.550000 | 2,086,527.70 | 239,379.25 | 0.39 |
| | | Base | | 27.930391 | 1,847,148.45 | 31.550000 | 2,086,527.70 | 239,379.25 | 0.39 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 22,688.000 | 27.104375 | 614,944.07 | 32.570000 | 738,948.16 | 124,004.09 | 0.14 |
| | | Base | | 27.104375 | 614,944.07 | 32.570000 | 738,948.16 | 124,004.09 | 0.14 |
| 847215100 | SPARTANNASH CO COMMON STOCK | | | | | | | | |
| | | Local | 25,756.000 | 22.038004 | 567,610.84 | 11.540000 | 297,224.24 | -270,386.60 | 0.06 |
| | | Base | | 22.038004 | 567,610.84 | 11.540000 | 297,224.24 | -270,386.60 | 0.06 |
| 84763A108 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 74,247.000 | 11.169275 | 829,285.15 | 7.360000 | 546,457.92 | -282,827.23 | 0.10 |
| | | Base | | 11.169275 | 829,285.15 | 7.360000 | 546,457.92 | -282,827.23 | 0.10 |
| 84863T106 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,907.000 | 15.035241 | 194,059.85 | 15.450000 | 199,413.15 | 5,353.30 | 0.04 |
| | | Base | | 15.035241 | 194,059.85 | 15.450000 | 199,413.15 | 5,353.30 | 0.04 |
| 852857200 | STAMPS.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,809.000 | 48.601910 | 573,939.95 | 33.540000 | 396,073.86 | -177,866.09 | 0.07 |
| | | Base | | 48.601910 | 573,939.95 | 33.540000 | 396,073.86 | -177,866.09 | 0.07 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 14,468.000 | 22.127319 | 320,138.05 | 42.380000 | 613,153.84 | 293,015.79 | 0.11 |
| | | Base | | 22.127319 | 320,138.05 | 42.380000 | 613,153.84 | 293,015.79 | 0.11 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 9,079.000 | 45.226219 | 410,608.84 | 65.040000 | 590,498.16 | 179,889.32 | 0.11 |
| | | Base | | 45.226219 | 410,608.84 | 65.040000 | 590,498.16 | 179,889.32 | 0.11 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,518.000 | 46.037398 | 668,370.95 | 84.860000 | 1,231,997.48 | 563,626.53 | 0.23 |
| | | Base | | 46.037398 | 668,370.95 | 84.860000 | 1,231,997.48 | 563,626.53 | 0.23 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,001.000 | 21.327429 | 362,587.62 | 41.130000 | 699,251.13 | 336,663.51 | 0.13 |
| | | Base | | 21.327429 | 362,587.62 | 41.130000 | 699,251.13 | 336,663.51 | 0.13 |
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,579.000 | 51.607626 | 803,995.20 | 175.990000 | 2,741,748.21 | 1,937,753.01 | 0.51 |
| | | Base | | 51.607626 | 803,995.20 | 175.990000 | 2,741,748.21 | 1,937,753.01 | 0.51 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 12,512.000 | 36.295344 | 454,127.34 | 49.710000 | 621,971.52 | 167,844.18 | 0.12 |
| | | Base | | 36.295344 | 454,127.34 | 49.710000 | 621,971.52 | 167,844.18 | 0.12 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | | |
| | | Local | 75,131.000 | 13.877717 | 1,042,646.79 | 11.430000 | 858,747.33 | -183,899.46 | 0.16 |
| | | Base | | 13.877717 | 1,042,646.79 | 11.430000 | 858,747.33 | -183,899.46 | 0.16 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,499.000 | 13.589490 | 631,897.70 | 7.340000 | 341,302.66 | -290,595.04 | 0.06 |
| | | Base | | 13.589490 | 631,897.70 | 7.340000 | 341,302.66 | -290,595.04 | 0.06 |
| 868157108 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 111,938.000 | 5.882409 | 658,465.07 | 1.620000 | 181,339.56 | -477,125.51 | 0.03 |
| | | Base | | 5.882409 | 658,465.07 | 1.620000 | 181,339.56 | -477,125.51 | 0.03 |
| 868168105 | SUPERIOR INDUSTRIES INTL COMMON STOCK | | | | | | | | |
| | | Local | 16,490.000 | 19.640234 | 323,867.46 | 3.690000 | 60,848.10 | -263,019.36 | 0.01 |
| | | Base | | 19.640234 | 323,867.46 | 3.690000 | 60,848.10 | -263,019.36 | 0.01 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,504.000 | 19.770871 | 741,486.76 | 30.030000 | 1,126,245.12 | 384,758.36 | 0.21 |
| | | Base | | 19.770871 | 741,486.76 | 30.030000 | 1,126,245.12 | 384,758.36 | 0.21 |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 9,661.000 | 17.549315 | 169,543.93 | 40.560000 | 391,850.16 | 222,306.23 | 0.07 |
| | | Base | | 17.549315 | 169,543.93 | 40.560000 | 391,850.16 | 222,306.23 | 0.07 |
| 871237103 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,523.000 | 19.355906 | 552,088.52 | 24.760000 | 706,229.48 | 154,140.96 | 0.13 |
| | | Base | | 19.355906 | 552,088.52 | 24.760000 | 706,229.48 | 154,140.96 | 0.13 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,553.000 | 12.160313 | 809,305.28 | 8.530000 | 567,697.09 | -241,608.19 | 0.11 |
| | | Base | | 12.160313 | 809,305.28 | 8.530000 | 567,697.09 | -241,608.19 | 0.11 |
| 873379101 | TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,567.000 | 45.699516 | 574,305.82 | 45.170000 | 567,651.39 | -6,654.43 | 0.11 |
| | | Base | | 45.699516 | 574,305.82 | 45.170000 | 567,651.39 | -6,654.43 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 87357P100 | TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,226.000 | 34.354018 | 420,012.23 | 48.030000 | 587,214.78 | 167,202.55 | 0.11 |
| | | Base | | 34.354018 | 420,012.23 | 48.030000 | 587,214.78 | 167,202.55 | 0.11 |
| 87403A107 | TAILORED BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,889.000 | 33.213806 | 1,192,010.30 | 5.260000 | 188,776.14 | -1,003,234.16 | 0.03 |
| | | Base | | 33.213806 | 1,192,010.30 | 5.260000 | 188,776.14 | -1,003,234.16 | 0.03 |
| 878155100 | TEAM INC COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 21,544.000 | 28.719286 | 618,728.30 | 14.520000 | 312,818.88 | -305,909.42 | 0.06 |
| | | Base | | 28.719286 | 618,728.30 | 14.520000 | 312,818.88 | -305,909.42 | 0.06 |
| 87874R100 | TECHTARGET COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,729.000 | 20.040427 | 315,215.87 | 18.900000 | 297,278.10 | -17,937.77 | 0.06 |
| | | Base | | 20.040427 | 315,215.87 | 18.900000 | 297,278.10 | -17,937.77 | 0.06 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | | Local | 12,993.000 | 44.719380 | 581,038.90 | 57.610000 | 748,526.73 | 167,487.83 | 0.14 |
| | | Base | | 44.719380 | 581,038.90 | 57.610000 | 748,526.73 | 167,487.83 | 0.14 |
| 88162F105 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 90,447.000 | 8.517611 | 770,392.38 | 1.540000 | 139,288.38 | -631,104.00 | 0.03 |
| | | Base | | 8.517611 | 770,392.38 | 1.540000 | 139,288.38 | -631,104.00 | 0.03 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,575.000 | 24.783352 | 980,801.15 | 67.520000 | 2,672,104.00 | 1,691,302.85 | 0.49 |
| | | Base | | 24.783352 | 980,801.15 | 67.520000 | 2,672,104.00 | 1,691,302.85 | 0.49 |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 81,989.000 | 12.185465 | 999,074.05 | 8.090000 | 663,291.01 | -335,783.04 | 0.12 |
| | | Base | | 12.185465 | 999,074.05 | 8.090000 | 663,291.01 | -335,783.04 | 0.12 |
| 88677Q109 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 28,103.000 | 15.158375 | 425,995.81 | 4.180000 | 117,470.54 | -308,525.27 | 0.02 |
| | | Base | | 15.158375 | 425,995.81 | 4.180000 | 117,470.54 | -308,525.27 | 0.02 |
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | | Local | 28,160.000 | 17.789448 | 500,950.86 | 7.110000 | 200,217.60 | -300,733.26 | 0.04 |
| | | Base | | 17.789448 | 500,950.86 | 7.110000 | 200,217.60 | -300,733.26 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | | Local | 36,118.000 | 21.122272 | 762,894.22 | 4.220000 | 152,417.96 | -610,476.26 | 0.03 |
| | | Base | | 21.122272 | 762,894.22 | 4.220000 | 152,417.96 | -610,476.26 | 0.03 |
| 88870P106 | TIVO CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 89,405.000 | 13.833427 | 1,236,777.55 | 7.200000 | 643,716.00 | -593,061.55 | 0.12 |
| | | Base | | 13.833427 | 1,236,777.55 | 7.200000 | 643,716.00 | -593,061.55 | 0.12 |
| 88870R102 | TIVITY HEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 33,874.000 | 17.499443 | 592,776.14 | 18.300000 | 619,894.20 | 27,118.06 | 0.11 |
| | | Base | | 17.499443 | 592,776.14 | 18.300000 | 619,894.20 | 27,118.06 | 0.11 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,918.000 | 45.657189 | 407,170.81 | 79.030000 | 704,789.54 | 297,618.73 | 0.13 |
| | | Base | | 45.657189 | 407,170.81 | 79.030000 | 704,789.54 | 297,618.73 | 0.13 |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | | Local | 24,913.000 | 29.648270 | 738,627.35 | 79.270000 | 1,974,853.51 | 1,236,226.16 | 0.37 |
| | | Base | | 29.648270 | 738,627.35 | 79.270000 | 1,974,853.51 | 1,236,226.16 | 0.37 |
| 894650100 | TREDEGAR CORP COMMON STOCK | | | | | | | | |
| | | Local | 18,301.000 | 19.556781 | 357,908.65 | 15.590000 | 285,312.59 | -72,596.06 | 0.05 |
| | | Base | | 19.556781 | 357,908.65 | 15.590000 | 285,312.59 | -72,596.06 | 0.05 |
| 89679E300 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,603.000 | 41.643490 | 733,050.36 | 28.070000 | 494,116.21 | -238,934.15 | 0.09 |
| | | Base | | 41.643490 | 733,050.36 | 28.070000 | 494,116.21 | -238,934.15 | 0.09 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,726.000 | 27.269564 | 974,232.46 | 19.390000 | 692,727.14 | -281,505.32 | 0.13 |
| | | Base | | 27.269564 | 974,232.46 | 19.390000 | 692,727.14 | -281,505.32 | 0.13 |
| 89785X101 | TRUEBLUE INC COMMON STOCK | | | | | | | | |
| | | Local | 28,733.000 | 18.460366 | 530,421.69 | 21.240000 | 610,288.92 | 79,867.23 | 0.11 |
| | | Base | | 18.460366 | 530,421.69 | 21.240000 | 610,288.92 | 79,867.23 | 0.11 |
| 898349105 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 69,308.000 | 5.630871 | 390,264.42 | 7.380000 | 511,493.04 | 121,228.62 | 0.09 |
| | | Base | | 5.630871 | 390,264.42 | 7.380000 | 511,493.04 | 121,228.62 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 89854H102 | TTEC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,950.000 | 20.108511 | 200,079.68 | 39.680000 | 394,816.00 | 194,736.32 | 0.07 |
| | | Base | | 20.108511 | 200,079.68 | 39.680000 | 394,816.00 | 194,736.32 | 0.07 |
| 902104108 | II VI INC COMMON STOCK | | | | | | | | |
| | | Local | 42,702.000 | 22.965976 | 980,693.12 | 31.430000 | 1,342,123.86 | 361,430.74 | 0.25 |
| | | Base | | 22.965976 | 980,693.12 | 31.430000 | 1,342,123.86 | 361,430.74 | 0.25 |
| 90333L201 | US CONCRETE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,336.000 | 46.018348 | 521,663.99 | 46.570000 | 527,917.52 | 6,253.53 | 0.10 |
| | | Base | | 46.018348 | 521,663.99 | 46.570000 | 527,917.52 | 6,253.53 | 0.10 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,094.000 | 51.299349 | 466,516.28 | 111.710000 | 1,015,890.74 | 549,374.46 | 0.19 |
| | | Base | | 51.299349 | 466,516.28 | 111.710000 | 1,015,890.74 | 549,374.46 | 0.19 |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,436.000 | 32.721194 | 1,715,768.53 | 10.380000 | 544,285.68 | -1,171,482.85 | 0.10 |
| | | Base | | 32.721194 | 1,715,768.53 | 10.380000 | 544,285.68 | -1,171,482.85 | 0.10 |
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,977.000 | 22.139139 | 619,386.70 | 12.750000 | 356,706.75 | -262,679.95 | 0.07 |
| | | Base | | 22.139139 | 619,386.70 | 12.750000 | 356,706.75 | -262,679.95 | 0.07 |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,406.000 | 30.280316 | 315,096.97 | 18.850000 | 196,153.10 | -118,943.87 | 0.04 |
| | | Base | | 30.280316 | 315,096.97 | 18.850000 | 196,153.10 | -118,943.87 | 0.04 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,062.000 | 70.469558 | 779,534.25 | 158.780000 | 1,756,424.36 | 976,890.11 | 0.33 |
| | | Base | | 70.469558 | 779,534.25 | 158.780000 | 1,756,424.36 | 976,890.11 | 0.33 |
| 909214306 | UNISYS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,586.000 | 18.348868 | 671,311.69 | 9.700000 | 354,884.20 | -316,427.49 | 0.07 |
| | | Base | | 18.348868 | 671,311.69 | 9.700000 | 354,884.20 | -316,427.49 | 0.07 |
| 909218109 | UNIT CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 38,974.000 | 23.775033 | 926,608.15 | 9.620000 | 374,929.88 | -551,678.27 | 0.07 |
| | | Base | | 23.775033 | 926,608.15 | 9.620000 | 374,929.88 | -551,678.27 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 56,779.000 | 16.156578 | 917,354.32 | 26.510000 | 1,505,211.29 | 587,856.97 | 0.28 |
| | | Base | | 16.156578 | 917,354.32 | 26.510000 | 1,505,211.29 | 587,856.97 | 0.28 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,312.000 | 23.595315 | 361,291.47 | 46.940000 | 718,745.28 | 357,453.81 | 0.13 |
| | | Base | | 23.595315 | 361,291.47 | 46.940000 | 718,745.28 | 357,453.81 | 0.13 |
| 910710102 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,407.000 | 22.151353 | 341,285.89 | 13.480000 | 207,686.36 | -133,599.53 | 0.04 |
| | | Base | | 22.151353 | 341,285.89 | 13.480000 | 207,686.36 | -133,599.53 | 0.04 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,815.000 | 22.465672 | 827,073.73 | 10.150000 | 373,672.25 | -453,401.48 | 0.07 |
| | | Base | | 22.465672 | 827,073.73 | 10.150000 | 373,672.25 | -453,401.48 | 0.07 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | | |
| | | Local | 17,897.000 | 48.162476 | 861,963.83 | 56.520000 | 1,011,538.44 | 149,574.61 | 0.19 |
| | | Base | | 48.162476 | 861,963.83 | 56.520000 | 1,011,538.44 | 149,574.61 | 0.19 |
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,904.000 | 29.818981 | 295,327.19 | 39.390000 | 390,118.56 | 94,791.37 | 0.07 |
| | | Base | | 29.818981 | 295,327.19 | 39.390000 | 390,118.56 | 94,791.37 | 0.07 |
| 913543104 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | | | | | | | |
| | | Local | 43,666.000 | 13.114042 | 572,637.76 | 32.250000 | 1,408,228.50 | 835,590.74 | 0.26 |
| | | Base | | 13.114042 | 572,637.76 | 32.250000 | 1,408,228.50 | 835,590.74 | 0.26 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | | |
| | | Local | 9,060.000 | 43.571916 | 394,761.56 | 81.970000 | 742,648.20 | 347,886.64 | 0.14 |
| | | Base | | 43.571916 | 394,761.56 | 81.970000 | 742,648.20 | 347,886.64 | 0.14 |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,011.000 | 16.989828 | 390,952.93 | 29.040000 | 668,239.44 | 277,286.51 | 0.12 |
| | | Base | | 16.989828 | 390,952.93 | 29.040000 | 668,239.44 | 277,286.51 | 0.12 |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | | |
| | | Local | 21,431.000 | 19.631986 | 420,733.09 | 21.880000 | 468,910.28 | 48,177.19 | 0.09 |
| | | Base | | 19.631986 | 420,733.09 | 21.880000 | 468,910.28 | 48,177.19 | 0.09 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91732J102 | US ECOLOGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | 15,823.000 | Local | 47.467416 | 751,076.93 | 59.520000 | 941,784.96 | 190,708.03 | 0.17 |
| | | | Base | 47.467416 | 751,076.93 | 59.520000 | 941,784.96 | 190,708.03 | 0.17 |
| 921659108 | VANDA PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 37,733.000 | Local | 19.678420 | 742,525.81 | 14.680000 | 553,920.44 | -188,605.37 | 0.10 |
| | | | Base | 19.678420 | 742,525.81 | 14.680000 | 553,920.44 | -188,605.37 | 0.10 |
| 92214X106 | VAREX IMAGING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 27,325.000 | Local | 28.612142 | 781,826.79 | 26.680000 | 729,031.00 | -52,795.79 | 0.13 |
| | | | Base | 28.612142 | 781,826.79 | 26.680000 | 729,031.00 | -52,795.79 | 0.13 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 34,414.000 | Local | 34.920694 | 1,201,760.78 | 11.490000 | 395,416.86 | -806,343.92 | 0.07 |
| | | | Base | 34.920694 | 1,201,760.78 | 11.490000 | 395,416.86 | -806,343.92 | 0.07 |
| 92335C106 | VERA BRADLEY INC COMMON STOCK | | | | | | | | |
| | | 15,161.000 | Local | 16.486022 | 249,944.58 | 10.950000 | 166,012.95 | -83,931.63 | 0.03 |
| | | | Base | 16.486022 | 249,944.58 | 10.950000 | 166,012.95 | -83,931.63 | 0.03 |
| 923451108 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 32,314.000 | Local | 24.949188 | 806,208.06 | 25.430000 | 821,745.02 | 15,536.96 | 0.15 |
| | | | Base | 24.949188 | 806,208.06 | 25.430000 | 821,745.02 | 15,536.96 | 0.15 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 9,113.000 | Local | 41.832366 | 381,218.35 | 17.660000 | 160,935.58 | -220,282.77 | 0.03 |
| | | | Base | 41.832366 | 381,218.35 | 17.660000 | 160,935.58 | -220,282.77 | 0.03 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | 14,483.000 | Local | 23.519787 | 340,637.07 | 62.840000 | 910,111.72 | 569,474.65 | 0.17 |
| | | | Base | 23.519787 | 340,637.07 | 62.840000 | 910,111.72 | 569,474.65 | 0.17 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 163,335.000 | Local | 6.434002 | 1,050,897.79 | 12.050000 | 1,968,186.75 | 917,288.96 | 0.36 |
| | | | Base | 6.434002 | 1,050,897.79 | 12.050000 | 1,968,186.75 | 917,288.96 | 0.36 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 11,627.000 | Local | 12.733135 | 148,048.16 | 30.310000 | 352,414.37 | 204,366.21 | 0.07 |
| | | | Base | 12.733135 | 148,048.16 | 30.310000 | 352,414.37 | 204,366.21 | 0.07 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92827P102 | VIRTUSA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,743.000 | 24.785454 | 489,339.22 | 42.400000 | 837,103.20 | 347,763.98 | 0.16 |
| | | Base | | 24.785454 | 489,339.22 | 42.400000 | 837,103.20 | 347,763.98 | 0.16 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,023.000 | 107.708113 | 541,017.85 | 101.590000 | 510,286.57 | -30,731.28 | 0.09 |
| | | Base | | 107.708113 | 541,017.85 | 101.590000 | 510,286.57 | -30,731.28 | 0.09 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,309.000 | 20.093814 | 830,055.36 | 7.670000 | 316,840.03 | -513,215.33 | 0.06 |
| | | Base | | 20.093814 | 830,055.36 | 7.670000 | 316,840.03 | -513,215.33 | 0.06 |
| 92849E101 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,216.000 | 40.083643 | 449,578.14 | 3.740000 | 41,947.84 | -407,630.30 | 0.01 |
| | | Base | | 40.083643 | 449,578.14 | 3.740000 | 41,947.84 | -407,630.30 | 0.01 |
| 92886T201 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 158,090.000 | 8.457407 | 1,337,031.51 | 11.840000 | 1,871,785.60 | 534,754.09 | 0.35 |
| | | Base | | 8.457407 | 1,337,031.51 | 11.840000 | 1,871,785.60 | 534,754.09 | 0.35 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,910.000 | 58.063741 | 575,411.67 | 156.330000 | 1,549,230.30 | 973,818.63 | 0.29 |
| | | Base | | 58.063741 | 575,411.67 | 156.330000 | 1,549,230.30 | 973,818.63 | 0.29 |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,539.000 | 14.008264 | 553,872.74 | 13.510000 | 534,171.89 | -19,700.85 | 0.10 |
| | | Base | | 14.008264 | 553,872.74 | 13.510000 | 534,171.89 | -19,700.85 | 0.10 |
| 930059100 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,684.000 | 17.693712 | 967,562.96 | 16.150000 | 883,146.60 | -84,416.36 | 0.16 |
| | | Base | | 17.693712 | 967,562.96 | 16.150000 | 883,146.60 | -84,416.36 | 0.16 |
| 930427109 | WAGEWORKS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,404.000 | 42.613960 | 1,210,406.93 | 49.970000 | 1,419,347.88 | 208,940.95 | 0.26 |
| | | Base | | 42.613960 | 1,210,406.93 | 49.970000 | 1,419,347.88 | 208,940.95 | 0.26 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | | |
| | | Local | 19,955.000 | 20.909214 | 417,243.37 | 50.270000 | 1,003,137.85 | 585,894.48 | 0.19 |
| | | Base | | 20.909214 | 417,243.37 | 50.270000 | 1,003,137.85 | 585,894.48 | 0.19 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 93964W108 | WASHINGTON PRIME GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 133,302.000 | 7.043831 | 938,956.78 | 4.100000 | 546,538.20 | -392,418.58 | 0.10 |
| | | Base | | 7.043831 | 938,956.78 | 4.100000 | 546,538.20 | -392,418.58 | 0.10 |
| 939653101 | WASHINGTON REIT REIT USD.01 | | | | | | | | |
| | | Local | 57,263.000 | 27.228252 | 1,559,171.42 | 26.610000 | 1,523,768.43 | -35,402.99 | 0.28 |
| | | Base | | 27.228252 | 1,559,171.42 | 26.610000 | 1,523,768.43 | -35,402.99 | 0.28 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,792.000 | 40.632208 | 804,192.66 | 81.390000 | 1,610,870.88 | 806,678.22 | 0.30 |
| | | Base | | 40.632208 | 804,192.66 | 81.390000 | 1,610,870.88 | 806,678.22 | 0.30 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | | |
| | | Local | 19,272.000 | 47.406047 | 913,609.33 | 59.890000 | 1,154,200.08 | 240,590.75 | 0.21 |
| | | Base | | 47.406047 | 913,609.33 | 59.890000 | 1,154,200.08 | 240,590.75 | 0.21 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | | |
| | | Local | 28,520.000 | 12.958431 | 369,574.44 | 12.670000 | 361,348.40 | -8,226.04 | 0.07 |
| | | Base | | 12.958431 | 369,574.44 | 12.670000 | 361,348.40 | -8,226.04 | 0.07 |
| 966387409 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 64,968.000 | 26.036764 | 1,691,556.50 | 18.380000 | 1,194,111.84 | -497,444.66 | 0.22 |
| | | Base | | 26.036764 | 1,691,556.50 | 18.380000 | 1,194,111.84 | -497,444.66 | 0.22 |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,021.000 | 31.790202 | 668,261.84 | 79.680000 | 1,674,953.28 | 1,006,691.44 | 0.31 |
| | | Base | | 31.790202 | 668,261.84 | 79.680000 | 1,674,953.28 | 1,006,691.44 | 0.31 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 20,878.000 | 15.713724 | 328,071.12 | 32.140000 | 671,018.92 | 342,947.80 | 0.12 |
| | | Base | | 15.713724 | 328,071.12 | 32.140000 | 671,018.92 | 342,947.80 | 0.12 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 84,588.000 | 8.667552 | 733,170.86 | 6.010000 | 508,373.88 | -224,796.98 | 0.09 |
| | | Base | | 8.667552 | 733,170.86 | 6.010000 | 508,373.88 | -224,796.98 | 0.09 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 65,603.000 | 21.190281 | 1,390,145.99 | 27.940000 | 1,832,947.82 | 442,801.83 | 0.34 |
| | | Base | | 21.190281 | 1,390,145.99 | 27.940000 | 1,832,947.82 | 442,801.83 | 0.34 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | | |
| | | Local | 4,688.000 | 70.072660 | 328,500.63 | 132.290000 | 620,175.52 | 291,674.89 | 0.11 |
| | | Base | | 70.072660 | 328,500.63 | 132.290000 | 620,175.52 | 291,674.89 | 0.11 |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 79,505.000 | 21.616971 | 1,718,657.26 | 20.910000 | 1,662,449.55 | -56,207.71 | 0.31 |
| | | Base | | 21.616971 | 1,718,657.26 | 20.910000 | 1,662,449.55 | -56,207.71 | 0.31 |
| 98421B100 | XPERI CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,868.000 | 20.722223 | 722,542.48 | 21.010000 | 732,576.68 | 10,034.20 | 0.14 |
| | | Base | | 20.722223 | 722,542.48 | 21.010000 | 732,576.68 | 10,034.20 | 0.14 |
| 989817101 | ZUMIEZ INC COMMON STOCK | | | | | | | | |
| | | Local | 13,541.000 | 25.141614 | 340,442.60 | 19.780000 | 267,840.98 | -72,601.62 | 0.05 |
| | | Base | | 25.141614 | 340,442.60 | 19.780000 | 267,840.98 | -72,601.62 | 0.05 |
| G1991C105 | CARDTRONICS PLC A COMMON STOCK | | | | | | | | |
| | | Local | 26,852.000 | 27.119409 | 728,210.36 | 30.200000 | 810,930.40 | 82,720.04 | 0.15 |
| | | Base | | 27.119409 | 728,210.36 | 30.200000 | 810,930.40 | 82,720.04 | 0.15 |
| G30401106 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 143,256.000 | 9.327313 | 1,336,193.61 | 4.950000 | 709,117.20 | -627,076.41 | 0.13 |
| | | Base | | 9.327313 | 1,336,193.61 | 4.950000 | 709,117.20 | -627,076.41 | 0.13 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,409.000 | 25.710229 | 678,981.44 | 42.640000 | 1,126,079.76 | 447,098.32 | 0.21 |
| | | Base | | 25.710229 | 678,981.44 | 42.640000 | 1,126,079.76 | 447,098.32 | 0.21 |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,944.000 | 25.843100 | 412,042.39 | 21.100000 | 336,418.40 | -75,623.99 | 0.06 |
| | | Base | | 25.843100 | 412,042.39 | 21.100000 | 336,418.40 | -75,623.99 | 0.06 |
| G5005R107 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | | | | | | | | |
| | | Local | 21,545.000 | 34.732305 | 748,307.51 | 44.600000 | 960,907.00 | 212,599.49 | 0.18 |
| | | Base | | 34.732305 | 748,307.51 | 44.600000 | 960,907.00 | 212,599.49 | 0.18 |
| G6359F103 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 233,902.000 | 2.562036 | 599,265.44 | 2.360000 | 552,008.72 | -47,256.72 | 0.10 |
| | | Base | | 2.562036 | 599,265.44 | 2.360000 | 552,008.72 | -47,256.72 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| G65431101 | NOBLE CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 178,796.000 | 4.570964 | 817,269.99 | 1.940000 | 346,864.24 | -470,405.75 | 0.06 |
| | | Base | | 4.570964 | 817,269.99 | 1.940000 | 346,864.24 | -470,405.75 | 0.06 |
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,001.000 | 29.676417 | 267,117.43 | 17.030000 | 153,287.03 | -113,830.40 | 0.03 |
| | | Base | | 29.676417 | 267,117.43 | 17.030000 | 153,287.03 | -113,830.40 | 0.03 |
| G8827U100 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 53,047.000 | 16.421648 | 871,119.14 | 10.160000 | 538,957.52 | -332,161.62 | 0.10 |
| | | Base | | 16.421648 | 871,119.14 | 10.160000 | 538,957.52 | -332,161.62 | 0.10 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 22,280,964.000 | | 465,096,290.11 | | 535,037,876.80 | 69,941,586.69 | 99.07 |
| | | Base | | | 465,096,290.11 | | 535,037,876.80 | 69,941,586.69 | 99.07 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 22,280,964.000 | | 465,096,290.11 | | 535,037,876.80 | 69,941,586.69 | 99.07 |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 27,307,081.150 | Base | 470,124,528.84 | | 540,066,120.74 | 69,941,591.90 | 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 | | | | | 2.479883 | 31 Dec 2030 | | |
| | | | 5,153,904.050 | Local | 100.059998 | 5,156,996.30 | 100.060000 | 5,156,996.39 | 0.09 | 0.23 |
| | | | | Base | 100.059998 | 5,156,996.30 | 100.060000 | 5,156,996.39 | 0.09 | 0.23 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.560000 | 01 Jul 2019 | | |
| | | | 5,000,000.000 | Local | 99.786667 | 4,989,333.33 | 99.808044 | 4,990,402.20 | 1,068.87 | 0.22 |
| | | | | Base | 99.786667 | 4,989,333.33 | 99.808044 | 4,990,402.20 | 1,068.87 | 0.22 |
| 0347M3UN2 | ANGLESEA FDG PLC and ANG | | | | | 2.550000 | 22 Jul 2019 | | |
| | | | 10,000,000.000 | Local | 99.638750 | 9,963,875.00 | 99.412083 | 9,941,208.30 | -22,666.70 | 0.44 |
| | | | | Base | 99.638750 | 9,963,875.00 | 99.412083 | 9,941,208.30 | -22,666.70 | 0.44 |
| 04821UUA8 | ATLANTIC ASSET SECUR | | | | | 2.590000 | 10 Jul 2019 | | |
| | | | 10,000,000.000 | Local | 99.719417 | 9,971,941.67 | 99.744083 | 9,974,408.30 | 2,466.63 | 0.44 |
| | | | | Base | 99.719417 | 9,971,941.67 | 99.744083 | 9,974,408.30 | 2,466.63 | 0.44 |
| 09702MTA1 | BOEING CO. | | | | | 2.610000 | 10 Jun 2019 | | |
| | | | 6,000,000.000 | Local | 99.934750 | 5,996,085.00 | 99.952750 | 5,997,165.00 | 1,080.00 | 0.26 |
| | | | | Base | 99.934750 | 5,996,085.00 | 99.952750 | 5,997,165.00 | 1,080.00 | 0.26 |
| 09702MVM2 | BOEING CO. | | | | | 2.570000 | 21 Aug 2019 | | |
| | | | 10,000,000.000 | Local | 99.421750 | 9,942,175.00 | 99.437125 | 9,943,712.50 | 1,537.50 | 0.44 |
| | | | | Base | 99.421750 | 9,942,175.00 | 99.437125 | 9,943,712.50 | 1,537.50 | 0.44 |
| 2284K1T37 | CROWN POINT CAP CO. | | | | | 2.510000 | 03 Jun 2019 | | |
| | | | 10,000,000.000 | Local | 99.986056 | 9,998,605.55 | 99.986056 | 9,998,605.55 | 0.00 | 0.44 |
| | | | | Base | 99.986056 | 9,998,605.55 | 99.986056 | 9,998,605.55 | 0.00 | 0.44 |
| 40588MVM6 | HALKIN FINANCE LLC USC | | | | | 2.560000 | 21 Aug 2019 | | |
| | | | 10,000,000.000 | Local | 99.424000 | 9,942,400.00 | 99.196400 | 9,919,640.00 | -22,760.00 | 0.43 |
| | | | | Base | 99.424000 | 9,942,400.00 | 99.196400 | 9,919,640.00 | -22,760.00 | 0.43 |
| 45779QUC8 | INSTITUTIONAL SECURED | | | | | 2.550000 | 12 Jul 2019 | | |
| | | | 10,000,000.000 | Local | 99.709583 | 9,970,958.33 | 99.688300 | 9,968,830.00 | -2,128.33 | 0.44 |
| | | | | Base | 99.709583 | 9,970,958.33 | 99.688300 | 9,968,830.00 | -2,128.33 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 62454XBF4 | MOUNTCLIFF | | | | | 2.580000 | 21 Aug 2019 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| 62455BUN3 | MOUNTCLIFF | | | | | 2.520000 | 22 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.643000 | 9,964,300.00 | 99.573000 | 9,957,300.00 | -7,000.00 | 0.44 |
| | | | Base | 99.643000 | 9,964,300.00 | 99.573000 | 9,957,300.00 | -7,000.00 | 0.44 |
| 62455BVK8 | MOUNTCLIFF | | | | | 2.530000 | 19 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.444806 | 9,944,480.55 | 99.463567 | 9,946,356.70 | 1,876.15 | 0.44 |
| | | | Base | 99.444806 | 9,944,480.55 | 99.463567 | 9,946,356.70 | 1,876.15 | 0.44 |
| 82124MVM9 | SHEFFIELD RECEIVABLE | | | | | 2.550000 | 21 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.426250 | 9,942,625.00 | 99.199500 | 9,919,950.00 | -22,675.00 | 0.43 |
| | | | Base | 99.426250 | 9,942,625.00 | 99.199500 | 9,919,950.00 | -22,675.00 | 0.43 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | | 2.340000 | 18 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.694892 | 9,969,489.16 | 99.720111 | 9,972,011.10 | 2,521.94 | 0.44 |
| | | | Base | 99.694892 | 9,969,489.16 | 99.720111 | 9,972,011.10 | 2,521.94 | 0.44 |
| 912796SA8 | TREASURY BILL 07/19 0.00000 | | | | | 2.436400 | 25 Jul 2019 | | |
| | | 5,000,000.000 | Local | 99.634540 | 4,981,727.00 | 99.676858 | 4,983,842.90 | 2,115.90 | 0.22 |
| | | | Base | 99.634540 | 4,981,727.00 | 99.676858 | 4,983,842.90 | 2,115.90 | 0.22 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 131,153,904.050 | Local | | 130,734,991.89 | | 130,670,428.94 | -64,562.95 | 5.73 |
| | | | Base | | 130,734,991.89 | | 130,670,428.94 | -64,562.95 | 5.73 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 131,153,904.050 | Base | | 130,734,991.89 | | 130,670,428.94 | -64,562.95 | 5.73 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 001055AJ1 | AFLAC INC SR UNSECURED 02/22 4 | | | | | 4.000000 | 15 Feb 2022 | | |
| | | 5,000,000.000 | Local | 99.951312 | 4,997,565.60 | 104.076567 | 5,203,828.35 | 206,262.75 | 0.23 |
| | | | Base | 99.951312 | 4,997,565.60 | 104.076567 | 5,203,828.35 | 206,262.75 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00206RGL0 | AT+T INC SR UNSECURED 02/28 4.1 | | | | | 4.100000 | 15 Feb 2028 | | |
| | | 10,205,000.000 | Local | 100.263366 | 10,231,876.51 | 102.974162 | 10,508,513.23 | 276,636.72 | 0.46 |
| | | | Base | 100.263366 | 10,231,876.51 | 102.974162 | 10,508,513.23 | 276,636.72 | 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 | 104.235189 | 10,488,144.72 | 439,462.78 | 0.46 |
| | | | Base | 99.867640 | 10,048,681.94 | 104.235189 | 10,488,144.72 | 439,462.78 | 0.46 |
| 020002BE0 | ALLSTATE CORP SR UNSECURED 03/21 VAR | | | | | 3.031000 | 29 Mar 2021 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.112672 | 5,005,633.60 | 5,633.60 | 0.22 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.112672 | 5,005,633.60 | 5,633.60 | 0.22 |
| 02079KAB3 | ALPHABET INC SR UNSECURED 02/24 3.375 | | | | | 3.375000 | 25 Feb 2024 | | |
| | | 5,000,000.000 | Local | 104.943687 | 5,247,184.35 | 104.784288 | 5,239,214.40 | -7,969.95 | 0.23 |
| | | | Base | 104.943687 | 5,247,184.35 | 104.784288 | 5,239,214.40 | -7,969.95 | 0.23 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | | 8.150000 | 19 Mar 2038 | | |
| | | 5,000,000.000 | Local | 99.769989 | 4,988,499.45 | 150.092748 | 7,504,637.40 | 2,516,137.95 | 0.33 |
| | | | Base | 99.769989 | 4,988,499.45 | 150.092748 | 7,504,637.40 | 2,516,137.95 | 0.33 |
| 025816BT5 | AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR | | | | | 3.170630 | 27 Feb 2023 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.813290 | 9,981,329.00 | -18,671.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.813290 | 9,981,329.00 | -18,671.00 | 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 | 99.855640 | 3,994,225.60 | -5,774.40 | 0.18 |
| | Original Face: | 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 99.855640 | 3,994,225.60 | -5,774.40 | 0.18 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | | 6.625000 | 15 Feb 2029 | | |
| | | 3,000,000.000 | Local | 99.941050 | 2,998,231.50 | 121.686556 | 3,650,596.68 | 652,365.18 | 0.16 |
| | | | Base | 99.941050 | 2,998,231.50 | 121.686556 | 3,650,596.68 | 652,365.18 | 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 | 100.698798 | 10,069,879.80 | 69,879.80 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.698798 | 10,069,879.80 | 69,879.80 | 0.44 |
| 026874CU9 | AMERICAN INTL GROUP SR UNSECURED 06/22 4.875 | | | | | 4.875000 | 01 Jun 2022 | | |
| | | 5,000,000.000 | Local | 104.251003 | 5,212,550.17 | 106.095488 | 5,304,774.40 | 92,224.23 | 0.23 |
| | | | Base | 104.251003 | 5,212,550.17 | 106.095488 | 5,304,774.40 | 92,224.23 | 0.23 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 2.835250 | 06 May 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.240278 | 10,024,027.80 | 24,027.80 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.240278 | 10,024,027.80 | 24,027.80 | 0.44 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | | 3.750000 | 01 Jun 2027 | | |
| | | Local | 10,000,000.000 | 99.995973 | 9,999,597.31 | 102.738888 | 10,273,888.80 | 274,291.49 | 0.45 |
| | | Base | | 99.995973 | 9,999,597.31 | 102.738888 | 10,273,888.80 | 274,291.49 | 0.45 |
| 05584PAE7 | BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4 | | | | | 2.190000 | 22 Mar 2021 | | |
| | | Local | 2,750,000.000 | 99.987000 | 2,749,642.49 | 99.818590 | 2,745,011.23 | -4,631.26 | 0.12 |
| Original Face: | | Base | 2,750,000.000 | 99.987000 | 2,749,642.49 | 99.818590 | 2,745,011.23 | -4,631.26 | 0.12 |
| 05586CAA2 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1 | | | | | 2.495840 | 21 Oct 2019 | | |
| | | Local | 109,972.230 | 100.000000 | 109,972.23 | 99.997260 | 109,969.22 | -3.01 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 109,972.23 | 99.997260 | 109,969.22 | -3.01 | 0.00 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | | 1.000000 | 25 Jun 2022 | | |
| | | Local | 10,000,000.000 | 100.292000 | 10,029,200.00 | 100.292000 | 10,029,200.00 | 0.00 | 0.44 |
| | | Base | | 100.292000 | 10,029,200.00 | 100.292000 | 10,029,200.00 | 0.00 | 0.44 |
| 06406FAD5 | BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2 | | | | | 2.200000 | 16 Aug 2023 | | |
| | | Local | 15,000,000.000 | 99.892020 | 14,983,803.07 | 98.337156 | 14,750,573.40 | -233,229.67 | 0.65 |
| | | Base | | 99.892020 | 14,983,803.07 | 98.337156 | 14,750,573.40 | -233,229.67 | 0.65 |
| 06406HDE6 | BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR | | | | | 3.395130 | 17 Aug 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.907642 | 3,027,229.26 | 27,229.26 | 0.13 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.907642 | 3,027,229.26 | 27,229.26 | 0.13 |
| 084670BS6 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125 | | | | | 3.125000 | 15 Mar 2026 | | |
| | | Local | 3,000,000.000 | 99.936955 | 2,998,108.65 | 101.575258 | 3,047,257.74 | 49,149.09 | 0.13 |
| | | Base | | 99.936955 | 2,998,108.65 | 101.575258 | 3,047,257.74 | 49,149.09 | 0.13 |
| 12527EAD0 | CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A | | | | | 4.961300 | 15 Apr 2044 | | |
| | | Local | 3,065,262.200 | 109.361414 | 3,352,214.07 | 103.496320 | 3,172,433.58 | -179,780.49 | 0.14 |
| Original Face: | | Base | 4,153,000.000 | 109.361414 | 3,352,214.07 | 103.496320 | 3,172,433.58 | -179,780.49 | 0.14 |
| 12591VAE1 | COMM MORTGAGE TRUST COMM 2014 CR16 A4 | | | | | 4.051000 | 10 Apr 2047 | | |
| | | Local | 5,000,000.000 | 102.496084 | 5,124,804.20 | 106.128980 | 5,306,449.00 | 181,644.80 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 102.496084 | 5,124,804.20 | 106.128980 | 5,306,449.00 | 181,644.80 | 0.23 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | | 3.590000 | 10 Nov 2047 | | |
| | | Local | 3,300,000.000 | 102.316806 | 3,376,454.61 | 104.478110 | 3,447,777.63 | 71,323.02 | 0.15 |
| Original Face: | | Base | 3,300,000.000 | 102.316806 | 3,376,454.61 | 104.478110 | 3,447,777.63 | 71,323.02 | 0.15 |
| 12625UBA0 | COMM MORTGAGE TRUST COMM 2013 CR9 ASB | | | | | 3.834000 | 10 Jul 2045 | | |
| | | Local | 4,236,931.630 | 104.316007 | 4,419,797.88 | 102.764830 | 4,354,075.59 | -65,722.29 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 104.316007 | 4,419,797.88 | 102.764830 | 4,354,075.59 | -65,722.29 | 0.19 |
| 12636FBM4 | COMM MORTGAGE TRUST COMM 2015 LC23 AM | | | | | 4.158000 | 10 Oct 2048 | | |
| | | Local | 6,258,000.000 | 102.944437 | 6,442,262.87 | 105.186450 | 6,582,568.04 | 140,305.17 | 0.29 |
| Original Face: | | Base | 6,258,000.000 | 102.944437 | 6,442,262.87 | 105.186450 | 6,582,568.04 | 140,305.17 | 0.29 |
| 126650CT5 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | | | | | 2.125000 | 01 Jun 2021 | | |
| | | Local | 8,000,000.000 | 99.891620 | 7,991,329.63 | 98.817992 | 7,905,439.36 | -85,890.27 | 0.35 |
| | | Base | | 99.891620 | 7,991,329.63 | 98.817992 | 7,905,439.36 | -85,890.27 | 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 | 100.258523 | 10,025,852.30 | 25,852.30 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.258523 | 10,025,852.30 | 25,852.30 | 0.44 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.250000 | 17 Jul 2023 | | |
| | | Local | 4,500,000.000 | 99.979492 | 4,499,077.16 | 99.888990 | 4,495,004.55 | -4,072.61 | 0.20 |
| Original Face: | | Base | 4,500,000.000 | 99.979492 | 4,499,077.16 | 99.888990 | 4,495,004.55 | -4,072.61 | 0.20 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 3.109630 | 17 Jul 2023 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.390500 | 7,027,335.00 | 27,335.00 | 0.31 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.390500 | 7,027,335.00 | 27,335.00 | 0.31 |
| 14042RFJ5 | CAPITAL ONE NA SR UNSECURED 01/23 VAR | | | | | 3.732750 | 30 Jan 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.935000 | 10,093,500.00 | 93,500.00 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.935000 | 10,093,500.00 | 93,500.00 | 0.44 |
| 144141DC9 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8 | | | | | 2.800000 | 15 May 2022 | | |
| | | Local | 3,000,000.000 | 99.937480 | 2,998,124.40 | 100.929446 | 3,027,883.38 | 29,758.98 | 0.13 |
| | | Base | | 99.937480 | 2,998,124.40 | 100.929446 | 3,027,883.38 | 29,758.98 | 0.13 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | | 3.145130 | 03 Mar 2022 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.647739 | 4,025,909.56 | 25,909.56 | 0.18 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.647739 | 4,025,909.56 | 25,909.56 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 101.622327 | 10,162,232.70 | 162,232.70 | 0.45 |
| | | Base | | 100.000000 | 10,000,000.00 | 101.622327 | 10,162,232.70 | 162,232.70 | 0.45 |
| 172967GK1 | CITIGROUP INC SUBORDINATED 07/22 4.05 | | | | | 4.050000 | 30 Jul 2022 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 103.500276 | 2,070,005.52 | 70,005.52 | 0.09 |
| | | Base | | 100.000000 | 2,000,000.00 | 103.500276 | 2,070,005.52 | 70,005.52 | 0.09 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | | 3.183000 | 10 Feb 2048 | | |
| | | Local | 5,000,000.000 | 102.602262 | 5,130,113.12 | 102.622420 | 5,131,121.00 | 1,007.88 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 102.602262 | 5,130,113.12 | 102.622420 | 5,131,121.00 | 1,007.88 | 0.22 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | | 5.900000 | 15 May 2038 | | |
| | | Local | 10,000,000.000 | 99.761338 | 9,976,133.82 | 128.114351 | 12,811,435.10 | 2,835,301.28 | 0.56 |
| | | Base | | 99.761338 | 9,976,133.82 | 128.114351 | 12,811,435.10 | 2,835,301.28 | 0.56 |
| 23305XAD3 | DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A | | | | | 4.537000 | 10 Jul 2044 | | |
| | | Local | 4,995,523.060 | 110.625071 | 5,526,300.94 | 103.216200 | 5,156,189.07 | -370,111.87 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 110.625071 | 5,526,300.94 | 103.216200 | 5,156,189.07 | -370,111.87 | 0.23 |
| 24422ERY7 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7 | | | | | 1.700000 | 15 Jan 2020 | | |
| | | Local | 3,000,000.000 | 99.970877 | 2,999,126.31 | 99.506388 | 2,985,191.64 | -13,934.67 | 0.13 |
| | | Base | | 99.970877 | 2,999,126.31 | 99.506388 | 2,985,191.64 | -13,934.67 | 0.13 |
| 26441CAF2 | DUKE ENERGY CORP SR UNSECURED 09/21 3.55 | | | | | 3.550000 | 15 Sep 2021 | | |
| | | Local | 5,000,000.000 | 99.996052 | 4,999,802.58 | 101.864188 | 5,093,209.40 | 93,406.82 | 0.22 |
| | | Base | | 99.996052 | 4,999,802.58 | 101.864188 | 5,093,209.40 | 93,406.82 | 0.22 |
| 278642AT0 | EBAY INC SR UNSECURED 01/23 VAR | | | | | 3.452750 | 30 Jan 2023 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.083757 | 15,012,563.55 | 12,563.55 | 0.66 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.083757 | 15,012,563.55 | 12,563.55 | 0.66 |
| 30261KAN6 | FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A | | | | | 3.510185 | 25 Aug 2045 | | |
| | | Local | 5,695,000.000 | 101.929865 | 5,804,905.83 | 99.830580 | 5,685,351.53 | -119,554.30 | 0.25 |
| Original Face: | | Base | 5,695,000.000 | 101.929865 | 5,804,905.83 | 99.830580 | 5,685,351.53 | -119,554.30 | 0.25 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2032 | | |
| | | Local | 71,840.100 | 100.153327 | 71,950.25 | 108.990145 | 78,298.63 | 6,348.38 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.153327 | 71,950.25 | 108.990145 | 78,298.63 | 6,348.38 | 0.00 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 4,354,174.300 | 94.507235 | 4,115,009.72 | 101.473557 | 4,418,335.54 | 303,325.82 | 0.19 |
| | | Base | | 94.507235 | 4,115,009.72 | 101.473557 | 4,418,335.54 | 303,325.82 | 0.19 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2026 | | |
| | | Local | 732,306.160 | 102.419380 | 750,023.43 | 103.743985 | 759,723.59 | 9,700.16 | 0.03 |
| Original Face: | | Base | 5,085,000.000 | 102.419380 | 750,023.43 | 103.743985 | 759,723.59 | 9,700.16 | 0.03 |
| 3128MD5D1 | FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5 | | | | | 2.500000 | 01 Jul 2029 | | |
| | | Local | 4,264,424.000 | 101.272697 | 4,318,697.18 | 100.635025 | 4,291,504.16 | -27,193.02 | 0.19 |
| Original Face: | | Base | 10,000,000.000 | 101.272697 | 4,318,697.18 | 100.635025 | 4,291,504.16 | -27,193.02 | 0.19 |
| 3128MDA94 | FED HM LN PC POOL G14332 FG 12/26 FIXED 3 | | | | | 3.000000 | 01 Dec 2026 | | |
| | | Local | 2,657,583.020 | 102.151292 | 2,714,755.39 | 101.870922 | 2,707,304.33 | -7,451.06 | 0.12 |
| Original Face: | | Base | 11,186,424.000 | 102.151292 | 2,714,755.39 | 101.870922 | 2,707,304.33 | -7,451.06 | 0.12 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2030 | | |
| | | Local | 7,698,540.200 | 101.125515 | 7,785,188.43 | 102.833561 | 7,916,683.03 | 131,494.60 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 101.125515 | 7,785,188.43 | 102.833561 | 7,916,683.03 | 131,494.60 | 0.35 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 4,783,380.150 | 102.989412 | 4,926,375.11 | 103.499461 | 4,950,772.67 | 24,397.56 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 102.989412 | 4,926,375.11 | 103.499461 | 4,950,772.67 | 24,397.56 | 0.22 |
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2047 | | |
| | | Local | 3,884,368.050 | 107.179584 | 4,163,249.51 | 105.387925 | 4,093,654.89 | -69,594.62 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 107.179584 | 4,163,249.51 | 105.387925 | 4,093,654.89 | -69,594.62 | 0.18 |
| 3128MMSX2 | FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2029 | | |
| | | Local | 2,396,373.160 | 101.771830 | 2,438,832.81 | 100.204434 | 2,401,272.16 | -37,560.65 | 0.11 |
| Original Face: | | Base | 5,300,000.000 | 101.771830 | 2,438,832.81 | 100.204434 | 2,401,272.16 | -37,560.65 | 0.11 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | | 3.000000 | 01 Apr 2033 | | |
| | | Local | 3,408,714.470 | 103.283902 | 3,520,653.32 | 101.458323 | 3,458,424.54 | -62,228.78 | 0.15 |
| Original Face: | | Base | 7,000,000.000 | 103.283902 | 3,520,653.32 | 101.458323 | 3,458,424.54 | -62,228.78 | 0.15 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | | 3.000000 | 01 Sep 2036 | | |
| | | Local | 2,741,942.400 | 100.917670 | 2,767,104.39 | 101.460060 | 2,781,976.40 | 14,872.01 | 0.12 |
| Original Face: | | Base | 3,550,000.000 | 100.917670 | 2,767,104.39 | 101.460060 | 2,781,976.40 | 14,872.01 | 0.12 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | | 3.500000 | 01 May 2037 | | |
| | | Local | 3,973,643.250 | 103.224353 | 4,101,767.54 | 102.906270 | 4,089,128.05 | -12,639.49 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 103.224353 | 4,101,767.54 | 102.906270 | 4,089,128.05 | -12,639.49 | 0.18 |
| 312905KW1 | FREDDIE MAC FHR 1063 I | | | | | 7.000000 | 15 Apr 2021 | | |
| | | Local | 647.100 | 98.752898 | 639.03 | 100.712550 | 651.71 | 12.68 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 98.752898 | 639.03 | 100.712550 | 651.71 | 12.68 | 0.00 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2039 | | |
| | | Local | 1,353,293.720 | 104.541368 | 1,414,751.77 | 110.784027 | 1,499,233.28 | 84,481.51 | 0.07 |
| Original Face: | | Base | 10,300,000.000 | 104.541368 | 1,414,751.77 | 110.784027 | 1,499,233.28 | 84,481.51 | 0.07 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | 5.000000 | 01 Sep 2033 | | |
| | | Local | 690,556.320 | 99.628311 | 687,989.60 | 108.323307 | 748,033.44 | 60,043.84 | 0.03 |
| Original Face: | | Base | 14,598,876.000 | 99.628311 | 687,989.60 | 108.323307 | 748,033.44 | 60,043.84 | 0.03 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.000000 | 01 Oct 2033 | | |
| | | Local | 586,005.520 | 99.619418 | 583,775.29 | 108.514756 | 635,902.46 | 52,127.17 | 0.03 |
| Original Face: | | Base | 11,774,977.000 | 99.619418 | 583,775.29 | 108.514756 | 635,902.46 | 52,127.17 | 0.03 |
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | | 5.000000 | 01 Dec 2033 | | |
| | | Local | 243,983.870 | 99.562274 | 242,915.89 | 106.985178 | 261,026.58 | 18,110.69 | 0.01 |
| Original Face: | | Base | 3,598,890.000 | 99.562274 | 242,915.89 | 106.985178 | 261,026.58 | 18,110.69 | 0.01 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | | 5.000000 | 01 Dec 2033 | | |
| | | Local | 209,372.670 | 99.649142 | 208,638.07 | 107.627134 | 225,341.80 | 16,703.73 | 0.01 |
| Original Face: | | Base | 6,241,535.000 | 99.649142 | 208,638.07 | 107.627134 | 225,341.80 | 16,703.73 | 0.01 |
| 312970GJ9 | FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2019 | | |
| | | Local | 9,148.290 | 99.998360 | 9,148.14 | 101.829430 | 9,315.65 | 167.51 | 0.00 |
| Original Face: | | Base | 5,489,657.000 | 99.998360 | 9,148.14 | 101.829430 | 9,315.65 | 167.51 | 0.00 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | | Local | 216,459.750 | 100.221034 | 216,938.20 | 109.567597 | 237,169.75 | 20,231.55 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.221034 | 216,938.20 | 109.567597 | 237,169.75 | 20,231.55 | 0.01 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | | Local | 219,554.000 | 100.842084 | 221,402.83 | 109.899181 | 241,288.05 | 19,885.22 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.842084 | 221,402.83 | 109.899181 | 241,288.05 | 19,885.22 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | | 5.500000 | 01 Jan 2035 | | |
| | | Local | 287,944.800 | 100.571808 | 289,591.29 | 111.421577 | 320,832.64 | 31,241.35 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.571808 | 289,591.29 | 111.421577 | 320,832.64 | 31,241.35 | 0.01 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | | 4.599000 | 01 Jan 2037 | | |
| | | Local | 1,007,356.800 | 103.583477 | 1,043,455.20 | 105.038977 | 1,058,117.28 | 14,662.08 | 0.05 |
| Original Face: | | Base | 6,000,000.000 | 103.583477 | 1,043,455.20 | 105.038977 | 1,058,117.28 | 14,662.08 | 0.05 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | | 4.637000 | 01 Oct 2036 | | |
| | | Local | 796,064.550 | 103.531761 | 824,179.65 | 104.967773 | 835,611.23 | 11,431.58 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 103.531761 | 824,179.65 | 104.967773 | 835,611.23 | 11,431.58 | 0.04 |
| 31306XQQ9 | FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2027 | | |
| | | Local | 3,064,322.600 | 103.031043 | 3,157,203.55 | 100.634864 | 3,083,776.88 | -73,426.67 | 0.14 |
| Original Face: | | Base | 10,000,000.000 | 103.031043 | 3,157,203.55 | 100.634864 | 3,083,776.88 | -73,426.67 | 0.14 |
| 31306XQR7 | FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2027 | | |
| | | Local | 3,293,085.400 | 102.979082 | 3,391,189.12 | 100.634978 | 3,313,995.77 | -77,193.35 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 102.979082 | 3,391,189.12 | 100.634978 | 3,313,995.77 | -77,193.35 | 0.15 |
| 31307JMN0 | FED HM LN PC POOL J29365 FG 09/24 FIXED 3 | | | | | 3.000000 | 01 Sep 2024 | | |
| | | Local | 1,938,358.590 | 101.971782 | 1,976,578.79 | 102.179688 | 1,980,608.76 | 4,029.97 | 0.09 |
| Original Face: | | Base | 5,920,907.000 | 101.971782 | 1,976,578.79 | 102.179688 | 1,980,608.76 | 4,029.97 | 0.09 |
| 31307JWU3 | FED HM LN PC POOL J29659 FG 10/24 FIXED 3 | | | | | 3.000000 | 01 Oct 2024 | | |
| | | Local | 3,432,538.700 | 102.521570 | 3,519,092.56 | 102.404257 | 3,515,065.75 | -4,026.81 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 102.521570 | 3,519,092.56 | 102.404257 | 3,515,065.75 | -4,026.81 | 0.15 |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | | Local | 4,231,456.370 | 99.928392 | 4,228,426.31 | 101.521289 | 4,295,829.05 | 67,402.74 | 0.19 |
| Original Face: | | Base | 8,208,821.000 | 99.928392 | 4,228,426.31 | 101.521289 | 4,295,829.05 | 67,402.74 | 0.19 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2033 | | |
| | | Local | 3,045,835.000 | 103.910584 | 3,164,944.95 | 102.850090 | 3,132,644.04 | -32,300.91 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 103.910584 | 3,164,944.95 | 102.850090 | 3,132,644.04 | -32,300.91 | 0.14 |
| 3132H3E74 | FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2042 | | |
| | | Local | 3,242,422.970 | 110.621811 | 3,586,827.01 | 105.432835 | 3,418,578.46 | -168,248.55 | 0.15 |
| Original Face: | | Base | 7,231,153.000 | 110.621811 | 3,586,827.01 | 105.432835 | 3,418,578.46 | -168,248.55 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | 3.000000 | 15 Aug 2044 | | |
| | | Local | 4,561,416.240 | 100.373881 | 4,578,470.51 | 101.495583 | 4,629,636.01 | 51,165.50 | 0.20 |
| Original Face: | | Base | 8,000,000.000 | 100.373881 | 4,578,470.51 | 101.495583 | 4,629,636.01 | 51,165.50 | 0.20 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | | 4.000000 | 01 Jan 2033 | | |
| | | Local | 4,059,104.160 | 103.614838 | 4,205,834.19 | 103.518868 | 4,201,938.68 | -3,895.51 | 0.18 |
| Original Face: | | Base | 6,000,000.000 | 103.614838 | 4,205,834.19 | 103.518868 | 4,201,938.68 | -3,895.51 | 0.18 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | | 3.000000 | 01 Jan 2037 | | |
| | | Local | 3,932,261.150 | 100.483768 | 3,951,284.19 | 101.460431 | 3,989,689.11 | 38,404.92 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 100.483768 | 3,951,284.19 | 101.460431 | 3,989,689.11 | 38,404.92 | 0.17 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | 5.030000 | 06 Oct 2025 | | |
| | | Local | 5,000,000.000 | 110.274152 | 5,513,707.61 | 116.884502 | 5,844,225.10 | 330,517.49 | 0.26 |
| | | Base | | 110.274152 | 5,513,707.61 | 116.884502 | 5,844,225.10 | 330,517.49 | 0.26 |
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | | 5.430000 | 07 Jun 2024 | | |
| | | Local | 5,000,000.000 | 110.748880 | 5,537,444.02 | 116.248589 | 5,812,429.45 | 274,985.43 | 0.25 |
| | | Base | | 110.748880 | 5,537,444.02 | 116.248589 | 5,812,429.45 | 274,985.43 | 0.25 |
| 313379EE5 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | | | | | 1.625000 | 14 Jun 2019 | | |
| | | Local | 5,000,000.000 | 100.013957 | 5,000,697.85 | 99.977800 | 4,998,890.00 | -1,807.85 | 0.22 |
| | | Base | | 100.013957 | 5,000,697.85 | 99.977800 | 4,998,890.00 | -1,807.85 | 0.22 |
| 3133XUMS9 | FEDERAL HOME LOAN BANK BONDS 09/19 4.5 | | | | | 4.500000 | 13 Sep 2019 | | |
| | | Local | 5,000,000.000 | 100.874950 | 5,043,747.48 | 100.563869 | 5,028,193.45 | -15,554.03 | 0.22 |
| | | Base | | 100.874950 | 5,043,747.48 | 100.563869 | 5,028,193.45 | -15,554.03 | 0.22 |
| 3133XVRK9 | FEDERAL HOME LOAN BANK BONDS 12/19 4.125 | | | | | 4.125000 | 13 Dec 2019 | | |
| | | Local | 5,510,000.000 | 101.368852 | 5,585,423.76 | 100.937241 | 5,561,641.98 | -23,781.78 | 0.24 |
| | | Base | | 101.368852 | 5,585,423.76 | 100.937241 | 5,561,641.98 | -23,781.78 | 0.24 |
| 3136A2TP8 | FANNIE MAE FNR 2011 127 VU | | | | | 3.500000 | 25 Dec 2024 | | |
| | | Local | 1,429,293.990 | 103.368916 | 1,477,445.70 | 102.168340 | 1,460,285.94 | -17,159.76 | 0.06 |
| Original Face: | | Base | 3,000,000.000 | 103.368916 | 1,477,445.70 | 102.168340 | 1,460,285.94 | -17,159.76 | 0.06 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.621360 | 25 Mar 2052 | | |
| | | Local | 440,637.090 | 109.096436 | 480,719.36 | 111.368040 | 490,728.89 | 10,009.53 | 0.02 |
| Original Face: | | Base | 4,261,779.000 | 109.096436 | 480,719.36 | 111.368040 | 490,728.89 | 10,009.53 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136A3TC5 | FANNIE MAE FNR 2012 11 DV | | | | | 4.000000 | 25 Apr 2023 | | |
| | | Local | 2,342,548.920 | 103.525786 | 2,425,142.18 | 101.751780 | 2,383,585.22 | -41,556.96 | 0.10 |
| | Original Face: | Base | 6,000,000.000 | 103.525786 | 2,425,142.18 | 101.751780 | 2,383,585.22 | -41,556.96 | 0.10 |
| 3136A4GU7 | FANNIE MAE FNR 2012 20 VK | | | | | 3.500000 | 25 Mar 2025 | | |
| | | Local | 620,272.600 | 103.071703 | 639,325.53 | 102.092020 | 633,248.83 | -6,076.70 | 0.03 |
| | Original Face: | Base | 1,250,000.000 | 103.071703 | 639,325.53 | 102.092020 | 633,248.83 | -6,076.70 | 0.03 |
| 3136A56W1 | FANNIEMAE ACES FNA 2012 M4 1A2 | | | | | 2.976000 | 25 Apr 2022 | | |
| | | Local | 3,924,184.690 | 101.103934 | 3,967,505.10 | 101.347510 | 3,977,063.47 | 9,558.37 | 0.17 |
| | Original Face: | Base | 5,000,000.000 | 101.103934 | 3,967,505.10 | 101.347510 | 3,977,063.47 | 9,558.37 | 0.17 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.500000 | 25 Dec 2031 | | |
| | | Local | 1,544,507.150 | 104.128179 | 1,608,267.17 | 103.433720 | 1,597,541.20 | -10,725.97 | 0.07 |
| | Original Face: | Base | 5,000,000.000 | 104.128179 | 1,608,267.17 | 103.433720 | 1,597,541.20 | -10,725.97 | 0.07 |
| 3136A6P99 | FANNIE MAE FNR 2012 76 VG | | | | | 4.000000 | 25 Mar 2029 | | |
| | | Local | 3,621,450.680 | 108.414004 | 3,926,159.69 | 104.755620 | 3,793,673.11 | -132,486.58 | 0.17 |
| | Original Face: | Base | 5,469,245.000 | 108.414004 | 3,926,159.69 | 104.755620 | 3,793,673.11 | -132,486.58 | 0.17 |
| 3136A8HK9 | FANNIE MAE FNR 2012 93 MC | | | | | 2.500000 | 25 Sep 2042 | | |
| | | Local | 798,680.300 | 100.510859 | 802,760.43 | 102.246890 | 816,625.77 | 13,865.34 | 0.04 |
| | Original Face: | Base | 10,000,000.000 | 100.510859 | 802,760.43 | 102.246890 | 816,625.77 | 13,865.34 | 0.04 |
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | | 3.000000 | 25 Oct 2042 | | |
| | | Local | 11,766,798.900 | 98.244397 | 11,560,220.68 | 102.106610 | 12,014,679.46 | 454,458.78 | 0.53 |
| | Original Face: | Base | 30,000,000.000 | 98.244397 | 11,560,220.68 | 102.106610 | 12,014,679.46 | 454,458.78 | 0.53 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | | 2.000000 | 25 Jan 2028 | | |
| | | Local | 1,857,423.350 | 101.793171 | 1,890,730.13 | 98.143730 | 1,822,944.56 | -67,785.57 | 0.08 |
| | Original Face: | Base | 5,000,000.000 | 101.793171 | 1,890,730.13 | 98.143730 | 1,822,944.56 | -67,785.57 | 0.08 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | | 2.500000 | 25 Jul 2042 | | |
| | | Local | 2,252,795.220 | 99.922629 | 2,251,052.22 | 100.679620 | 2,268,105.67 | 17,053.45 | 0.10 |
| | Original Face: | Base | 6,000,000.000 | 99.922629 | 2,251,052.22 | 100.679620 | 2,268,105.67 | 17,053.45 | 0.10 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | | 2.500000 | 25 Apr 2042 | | |
| | | Local | 2,043,792.100 | 99.284534 | 2,029,169.47 | 100.934590 | 2,062,893.18 | 33,723.71 | 0.09 |
| | Original Face: | Base | 5,000,000.000 | 99.284534 | 2,029,169.47 | 100.934590 | 2,062,893.18 | 33,723.71 | 0.09 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136AE2K2 | FANNIE MAE FNR 2013 70 KC | | | | | 3.500000 | 25 Jul 2043 | | |
| | | Local | 3,256,241.500 | 99.362735 | 3,235,490.61 | 103.498930 | 3,370,175.11 | 134,684.50 | 0.15 |
| Original Face: | | Base | 20,312,000.000 | 99.362735 | 3,235,490.61 | 103.498930 | 3,370,175.11 | 134,684.50 | 0.15 |
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | | 3.000000 | 25 Jun 2043 | | |
| | | Local | 2,091,065.820 | 100.854416 | 2,108,932.23 | 102.197790 | 2,137,023.06 | 28,090.83 | 0.09 |
| Original Face: | | Base | 6,000,000.000 | 100.854416 | 2,108,932.23 | 102.197790 | 2,137,023.06 | 28,090.83 | 0.09 |
| 3136AGC34 | FANNIE MAE FNR 2013 101 HA | | | | | 3.000000 | 25 Oct 2030 | | |
| | | Local | 870,971.350 | 102.382609 | 891,723.19 | 101.126500 | 880,782.84 | -10,940.35 | 0.04 |
| Original Face: | | Base | 2,500,000.000 | 102.382609 | 891,723.19 | 101.126500 | 880,782.84 | -10,940.35 | 0.04 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | | 2.779750 | 25 Apr 2038 | | |
| | | Local | 1,980,070.200 | 99.853748 | 1,977,174.30 | 99.623260 | 1,972,610.48 | -4,563.82 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 99.853748 | 1,977,174.30 | 99.623260 | 1,972,610.48 | -4,563.82 | 0.09 |
| 3136AGNN8 | FANNIE MAE FNR 2013 103 VG | | | | | 3.000000 | 25 Mar 2030 | | |
| | | Local | 1,500,000.000 | 102.780721 | 1,541,710.81 | 101.885740 | 1,528,286.10 | -13,424.71 | 0.07 |
| Original Face: | | Base | 1,500,000.000 | 102.780721 | 1,541,710.81 | 101.885740 | 1,528,286.10 | -13,424.71 | 0.07 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | | 4.000000 | 25 Feb 2043 | | |
| | | Local | 1,950,851.450 | 106.049081 | 2,068,860.04 | 105.447770 | 2,057,129.35 | -11,730.69 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 106.049081 | 2,068,860.04 | 105.447770 | 2,057,129.35 | -11,730.69 | 0.09 |
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | | 3.500000 | 25 Feb 2027 | | |
| | | Local | 1,123,645.340 | 103.117942 | 1,158,679.95 | 103.069950 | 1,158,140.69 | -539.26 | 0.05 |
| Original Face: | | Base | 1,750,000.000 | 103.117942 | 1,158,679.95 | 103.069950 | 1,158,140.69 | -539.26 | 0.05 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | | 2.700000 | 25 Mar 2043 | | |
| | | Local | 3,651,802.000 | 94.061541 | 3,434,941.22 | 97.997010 | 3,578,656.77 | 143,715.55 | 0.16 |
| Original Face: | | Base | 3,651,802.000 | 94.061541 | 3,434,941.22 | 97.997010 | 3,578,656.77 | 143,715.55 | 0.16 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | | 3.000000 | 25 Jul 2028 | | |
| | | Local | 2,588,938.160 | 102.146793 | 2,644,517.30 | 99.822030 | 2,584,330.63 | -60,186.67 | 0.11 |
| Original Face: | | Base | 8,500,000.000 | 102.146793 | 2,644,517.30 | 99.822030 | 2,584,330.63 | -60,186.67 | 0.11 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | | 3.000000 | 25 Aug 2041 | | |
| | | Local | 2,249,755.050 | 102.801217 | 2,312,775.56 | 101.182110 | 2,276,349.63 | -36,425.93 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 102.801217 | 2,312,775.56 | 101.182110 | 2,276,349.63 | -36,425.93 | 0.10 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136AJDJ2 | FANNIE MAE FNR 2014 9 A | | | | | 4.000000 | 25 May 2037 | | |
| | | Local | 1,890,355.400 | 105.368645 | 1,991,841.88 | 102.831270 | 1,943,876.47 | -47,965.41 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 105.368645 | 1,991,841.88 | 102.831270 | 1,943,876.47 | -47,965.41 | 0.09 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | | 3.000000 | 25 May 2033 | | |
| | | Local | 1,853,880.300 | 102.451844 | 1,899,334.55 | 101.720570 | 1,885,777.61 | -13,556.94 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 102.451844 | 1,899,334.55 | 101.720570 | 1,885,777.61 | -13,556.94 | 0.08 |
| 3136AJMT0 | FANNIE MAE FNR 2014 21 GV | | | | | 3.000000 | 25 May 2027 | | |
| | | Local | 3,252,311.000 | 100.954261 | 3,283,346.54 | 101.863030 | 3,312,902.53 | 29,555.99 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 100.954261 | 3,283,346.54 | 101.863030 | 3,312,902.53 | 29,555.99 | 0.15 |
| 3136AJPN0 | FANNIE MAE FNR 2014 19 VJ | | | | | 4.500000 | 25 May 2025 | | |
| | | Local | 4,944,508.000 | 105.564846 | 5,219,662.27 | 103.834750 | 5,134,117.52 | -85,544.75 | 0.23 |
| Original Face: | | Base | 8,346,000.000 | 105.564846 | 5,219,662.27 | 103.834750 | 5,134,117.52 | -85,544.75 | 0.23 |
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | | 3.000000 | 25 Jan 2033 | | |
| | | Local | 2,075,772.700 | 101.986974 | 2,117,017.76 | 101.661810 | 2,110,268.10 | -6,749.66 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 101.986974 | 2,117,017.76 | 101.661810 | 2,110,268.10 | -6,749.66 | 0.09 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.000000 | 25 Jan 2033 | | |
| | | Local | 2,581,868.160 | 102.320631 | 2,641,783.80 | 101.445990 | 2,619,201.72 | -22,582.08 | 0.11 |
| Original Face: | | Base | 6,000,000.000 | 102.320631 | 2,641,783.80 | 101.445990 | 2,619,201.72 | -22,582.08 | 0.11 |
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | | 3.500000 | 25 Jan 2029 | | |
| | | Local | 6,544,214.230 | 103.346864 | 6,763,240.21 | 103.801370 | 6,792,984.03 | 29,743.82 | 0.30 |
| Original Face: | | Base | 9,284,523.000 | 103.346864 | 6,763,240.21 | 103.801370 | 6,792,984.03 | 29,743.82 | 0.30 |
| 3136AKJ20 | FANNIE MAE FNR 2014 52 GT | | | | | 2.000000 | 25 Jan 2029 | | |
| | | Local | 849,304.900 | 101.226171 | 859,718.83 | 99.265350 | 843,065.48 | -16,653.35 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 101.226171 | 859,718.83 | 99.265350 | 843,065.48 | -16,653.35 | 0.04 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | | 3.000000 | 25 Oct 2034 | | |
| | | Local | 5,917,127.340 | 82.568408 | 4,885,677.84 | 101.666070 | 6,015,710.82 | 1,130,032.98 | 0.26 |
| Original Face: | | Base | 6,000,000.000 | 82.568408 | 4,885,677.84 | 101.666070 | 6,015,710.82 | 1,130,032.98 | 0.26 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | | 3.000000 | 25 Mar 2035 | | |
| | | Local | 10,692,273.000 | 102.254727 | 10,933,354.54 | 100.121270 | 10,705,239.52 | -228,115.02 | 0.47 |
| Original Face: | | Base | 10,692,273.000 | 102.254727 | 10,933,354.54 | 100.121270 | 10,705,239.52 | -228,115.02 | 0.47 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136ALTG6 | FANNIE MAE FNR 2014 68 TL | | | | | 3.000000 | 25 Oct 2043 | | |
| | | Local | 3,019,313.850 | 102.163263 | 3,084,629.54 | 101.207890 | 3,055,783.84 | -28,845.70 | 0.13 |
| Original Face: | | Base | 15,000,000.000 | 102.163263 | 3,084,629.54 | 101.207890 | 3,055,783.84 | -28,845.70 | 0.13 |
| 3136AMP94 | FANNIE MAE FNR 2015 15 HA | | | | | 3.500000 | 25 Sep 2041 | | |
| | | Local | 5,532,791.220 | 105.078097 | 5,813,751.73 | 103.283580 | 5,714,464.85 | -99,286.88 | 0.25 |
| Original Face: | | Base | 11,000,000.000 | 105.078097 | 5,813,751.73 | 103.283580 | 5,714,464.85 | -99,286.88 | 0.25 |
| 3136AMYU7 | FANNIE MAE FNR 2015 14 MV | | | | | 3.000000 | 25 Jul 2026 | | |
| | | Local | 1,527,367.380 | 103.380669 | 1,579,002.62 | 102.200780 | 1,560,981.38 | -18,021.24 | 0.07 |
| Original Face: | | Base | 2,304,044.000 | 103.380669 | 1,579,002.62 | 102.200780 | 1,560,981.38 | -18,021.24 | 0.07 |
| 3136ARYU6 | FANNIE MAE FNR 2016 21 VB | | | | | 3.000000 | 25 Aug 2027 | | |
| | | Local | 5,251,048.180 | 103.891693 | 5,455,402.83 | 102.181720 | 5,365,611.35 | -89,791.48 | 0.24 |
| Original Face: | | Base | 6,976,000.000 | 103.891693 | 5,455,402.83 | 102.181720 | 5,365,611.35 | -89,791.48 | 0.24 |
| 3136AU4B4 | FANNIE MAE FNR 2017 8 BA | | | | | 3.000000 | 25 Nov 2042 | | |
| | | Local | 2,669,482.590 | 101.331294 | 2,705,021.25 | 100.623620 | 2,686,130.02 | -18,891.23 | 0.12 |
| Original Face: | | Base | 3,479,000.000 | 101.331294 | 2,705,021.25 | 100.623620 | 2,686,130.02 | -18,891.23 | 0.12 |
| 3136AU6Q9 | FANNIE MAE FNR 2017 2 EA | | | | | 3.000000 | 25 Sep 2041 | | |
| | | Local | 3,909,840.750 | 101.596285 | 3,972,252.95 | 100.821220 | 3,941,949.14 | -30,303.81 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 101.596285 | 3,972,252.95 | 100.821220 | 3,941,949.14 | -30,303.81 | 0.17 |
| 3136AVJL4 | FANNIE MAE FNR 2017 4 AH | | | | | 3.000000 | 25 May 2041 | | |
| | | Local | 1,899,955.740 | 101.841936 | 1,934,951.71 | 101.228260 | 1,923,292.14 | -11,659.57 | 0.08 |
| Original Face: | | Base | 3,000,000.000 | 101.841936 | 1,934,951.71 | 101.228260 | 1,923,292.14 | -11,659.57 | 0.08 |
| 3136AVT74 | FANNIE MAE FNR 2017 22 JL | | | | | 3.000000 | 25 Jan 2039 | | |
| | | Local | 1,916,803.460 | 100.748147 | 1,931,143.96 | 100.859730 | 1,933,282.79 | 2,138.83 | 0.08 |
| Original Face: | | Base | 2,645,000.000 | 100.748147 | 1,931,143.96 | 100.859730 | 1,933,282.79 | 2,138.83 | 0.08 |
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | | 3.000000 | 25 Apr 2046 | | |
| | | Local | 5,044,586.040 | 100.966229 | 5,093,328.30 | 101.311210 | 5,110,731.16 | 17,402.86 | 0.22 |
| Original Face: | | Base | 6,000,000.000 | 100.966229 | 5,093,328.30 | 101.311210 | 5,110,731.16 | 17,402.86 | 0.22 |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | | 3.500000 | 25 Oct 2029 | | |
| | | Local | 5,339,391.200 | 101.847881 | 5,438,056.78 | 103.520760 | 5,527,378.35 | 89,321.57 | 0.24 |
| Original Face: | | Base | 5,729,287.000 | 101.847881 | 5,438,056.78 | 103.520760 | 5,527,378.35 | 89,321.57 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 9,890,072.500 | 99.039614 | 9,795,089.67 | 100.377730 | 9,927,430.27 | 132,340.60 | 0.44 |
| | Original Face: | Base | 10,000,000.000 | 99.039614 | 9,795,089.67 | 100.377730 | 9,927,430.27 | 132,340.60 | 0.44 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 4,945,036.250 | 99.859795 | 4,938,103.08 | 100.377730 | 4,963,715.14 | 25,612.06 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 99.859795 | 4,938,103.08 | 100.377730 | 4,963,715.14 | 25,612.06 | 0.22 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | | 5.000000 | 01 Nov 2033 | | |
| | | Local | 264,007.310 | 99.864716 | 263,650.15 | 107.419479 | 283,595.28 | 19,945.13 | 0.01 |
| | Original Face: | Base | 6,625,000.000 | 99.864716 | 263,650.15 | 107.419479 | 283,595.28 | 19,945.13 | 0.01 |
| 31371LPL7 | FNMA POOL 255227 FN 05/19 FIXED 4.5 | | | | | 4.500000 | 01 May 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 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 260,680.860 | 99.935956 | 260,513.91 | 110.243961 | 287,384.91 | 26,871.00 | 0.01 |
| | Original Face: | Base | 6,000,000.000 | 99.935956 | 260,513.91 | 110.243961 | 287,384.91 | 26,871.00 | 0.01 |
| 3137A34T3 | FREDDIE MAC FHR 3763 WV | | | | | 4.500000 | 15 Dec 2021 | | |
| | | Local | 1,389,897.450 | 101.386400 | 1,409,166.99 | 102.309670 | 1,421,999.49 | 12,832.50 | 0.06 |
| | Original Face: | Base | 5,000,000.000 | 101.386400 | 1,409,166.99 | 102.309670 | 1,421,999.49 | 12,832.50 | 0.06 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | | 4.333000 | 25 Oct 2020 | | |
| | | Local | 5,000,000.000 | 101.757237 | 5,087,861.84 | 102.080080 | 5,104,004.00 | 16,142.16 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 101.757237 | 5,087,861.84 | 102.080080 | 5,104,004.00 | 16,142.16 | 0.22 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | | 4.500000 | 15 Oct 2040 | | |
| | | Local | 742,435.010 | 104.179913 | 773,468.15 | 103.524240 | 768,600.20 | -4,867.95 | 0.03 |
| | Original Face: | Base | 7,703,000.000 | 104.179913 | 773,468.15 | 103.524240 | 768,600.20 | -4,867.95 | 0.03 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | | 4.000000 | 15 Apr 2041 | | |
| | | Local | 1,208,294.200 | 103.137352 | 1,246,202.64 | 106.488700 | 1,286,696.79 | 40,494.15 | 0.06 |
| | Original Face: | Base | 10,000,000.000 | 103.137352 | 1,246,202.64 | 106.488700 | 1,286,696.79 | 40,494.15 | 0.06 |
| 3137A9VR4 | FREDDIE MAC FHR 3835 BA | | | | | 4.000000 | 15 Aug 2038 | | |
| | | Local | 1,154,535.100 | 102.912015 | 1,188,155.34 | 101.334480 | 1,169,942.14 | -18,213.20 | 0.05 |
| | Original Face: | Base | 10,000,000.000 | 102.912015 | 1,188,155.34 | 101.334480 | 1,169,942.14 | -18,213.20 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.500000 | 15 Sep 2041 | | |
| | | Local | 3,111,310.800 | 102.612764 | 3,192,602.02 | 100.040550 | 3,112,572.44 | -80,029.58 | 0.14 |
| Original Face: | | Base | 13,000,000.000 | 102.612764 | 3,192,602.02 | 100.040550 | 3,112,572.44 | -80,029.58 | 0.14 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | | 2.500000 | 15 Oct 2026 | | |
| | | Local | 651,491.460 | 100.799920 | 656,702.87 | 100.257480 | 653,168.92 | -3,533.95 | 0.03 |
| Original Face: | | Base | 3,000,000.000 | 100.799920 | 656,702.87 | 100.257480 | 653,168.92 | -3,533.95 | 0.03 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.000000 | 15 Dec 2040 | | |
| | | Local | 1,738,968.650 | 106.761151 | 1,856,542.95 | 105.222390 | 1,829,784.37 | -26,758.58 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 106.761151 | 1,856,542.95 | 105.222390 | 1,829,784.37 | -26,758.58 | 0.08 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | | 3.500000 | 15 Oct 2025 | | |
| | | Local | 4,401,136.320 | 103.721179 | 4,564,910.47 | 103.451490 | 4,553,041.10 | -11,869.37 | 0.20 |
| Original Face: | | Base | 8,000,000.000 | 103.721179 | 4,564,910.47 | 103.451490 | 4,553,041.10 | -11,869.37 | 0.20 |
| 3137AVE86 | FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2 | | | | | 1.730000 | 25 Jul 2019 | | |
| | | Local | 489,132.800 | 99.953156 | 488,903.67 | 99.740870 | 487,865.31 | -1,038.36 | 0.02 |
| Original Face: | | Base | 2,500,000.000 | 99.953156 | 488,903.67 | 99.740870 | 487,865.31 | -1,038.36 | 0.02 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 2,433,538.150 | 102.258225 | 2,488,492.92 | 99.942410 | 2,432,136.68 | -56,356.24 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 102.258225 | 2,488,492.92 | 99.942410 | 2,432,136.68 | -56,356.24 | 0.11 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | | 3.000000 | 15 Sep 2042 | | |
| | | Local | 1,309,542.100 | 103.860446 | 1,360,096.26 | 100.211120 | 1,312,306.81 | -47,789.45 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 103.860446 | 1,360,096.26 | 100.211120 | 1,312,306.81 | -47,789.45 | 0.06 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.500000 | 15 Jan 2033 | | |
| | | Local | 1,992,723.500 | 100.811508 | 2,008,894.61 | 100.760140 | 2,007,870.99 | -1,023.62 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 100.811508 | 2,008,894.61 | 100.760140 | 2,007,870.99 | -1,023.62 | 0.09 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | | 3.000000 | 15 Nov 2032 | | |
| | | Local | 2,223,867.000 | 103.765423 | 2,307,605.01 | 102.171080 | 2,272,148.93 | -35,456.08 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 103.765423 | 2,307,605.01 | 102.171080 | 2,272,148.93 | -35,456.08 | 0.10 |
| 3137B0BB9 | FREDDIE MAC FHR 4183 VC | | | | | 3.000000 | 15 Oct 2029 | | |
| | | Local | 6,280,000.000 | 100.586751 | 6,316,847.94 | 101.183320 | 6,354,312.50 | 37,464.56 | 0.28 |
| Original Face: | | Base | 6,280,000.000 | 100.586751 | 6,316,847.94 | 101.183320 | 6,354,312.50 | 37,464.56 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137B12M3 | FREDDIE MAC FHR 4182 VB | | | | | 3.500000 | 15 Mar 2026 | | |
| | | Local | 4,703,538.050 | 104.260885 | 4,903,950.40 | 102.279550 | 4,810,757.55 | -93,192.85 | 0.21 |
| Original Face: | | Base | 8,090,000.000 | 104.260885 | 4,903,950.40 | 102.279550 | 4,810,757.55 | -93,192.85 | 0.21 |
| 3137B2BC3 | FREDDIE MAC FHR 4199 YV | | | | | 3.500000 | 15 May 2026 | | |
| | | Local | 1,782,951.390 | 104.013226 | 1,854,505.25 | 102.465020 | 1,826,901.50 | -27,603.75 | 0.08 |
| Original Face: | | Base | 3,000,000.000 | 104.013226 | 1,854,505.25 | 102.465020 | 1,826,901.50 | -27,603.75 | 0.08 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | | 3.500000 | 15 May 2041 | | |
| | | Local | 2,180,018.500 | 104.763752 | 2,283,869.18 | 102.792360 | 2,240,892.46 | -42,976.72 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 104.763752 | 2,283,869.18 | 102.792360 | 2,240,892.46 | -42,976.72 | 0.10 |
| 3137B3KZ0 | FREDDIE MAC FHR 4223 DG | | | | | 3.000000 | 15 Dec 2038 | | |
| | | Local | 1,690,308.400 | 101.799037 | 1,720,717.68 | 101.477600 | 1,715,284.40 | -5,433.28 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 101.799037 | 1,720,717.68 | 101.477600 | 1,715,284.40 | -5,433.28 | 0.08 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | | 2.500000 | 15 Apr 2031 | | |
| | | Local | 401,898.030 | 100.940502 | 405,677.89 | 100.183460 | 402,635.35 | -3,042.54 | 0.02 |
| Original Face: | | Base | 1,000,000.000 | 100.940502 | 405,677.89 | 100.183460 | 402,635.35 | -3,042.54 | 0.02 |
| 3137B56H1 | FREDDIE MAC FHR 4257 A | | | | | 2.500000 | 15 Oct 2027 | | |
| | | Local | 1,569,560.950 | 101.277059 | 1,589,605.17 | 100.165020 | 1,572,151.04 | -17,454.13 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 101.277059 | 1,589,605.17 | 100.165020 | 1,572,151.04 | -17,454.13 | 0.07 |
| 3137B6ES6 | FREDDIE MAC FHR 4288 AG | | | | | 3.000000 | 15 Sep 2037 | | |
| | | Local | 3,051,909.450 | 102.105345 | 3,116,162.67 | 101.871360 | 3,109,021.66 | -7,141.01 | 0.14 |
| Original Face: | | Base | 7,500,000.000 | 102.105345 | 3,116,162.67 | 101.871360 | 3,109,021.66 | -7,141.01 | 0.14 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | | 3.000000 | 15 Dec 2043 | | |
| | | Local | 4,498,119.800 | 102.653603 | 4,617,482.06 | 102.405690 | 4,606,330.62 | -11,151.44 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 102.653603 | 4,617,482.06 | 102.405690 | 4,606,330.62 | -11,151.44 | 0.20 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | | 3.000000 | 15 Aug 2031 | | |
| | | Local | 2,202,351.850 | 101.830764 | 2,242,671.71 | 101.722000 | 2,240,276.35 | -2,395.36 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 101.830764 | 2,242,671.71 | 101.722000 | 2,240,276.35 | -2,395.36 | 0.10 |
| 3137B8Z34 | FREDDIE MAC FHR 4316 DA | | | | | 3.000000 | 15 Feb 2039 | | |
| | | Local | 1,739,494.850 | 102.077945 | 1,775,640.59 | 101.099700 | 1,758,624.07 | -17,016.52 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 102.077945 | 1,775,640.59 | 101.099700 | 1,758,624.07 | -17,016.52 | 0.08 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137B9SJ5 | FREDDIE MAC FHR 4328 WB | | | | | 3.000000 | 15 Jul 2041 | | |
| | | Local | 374,823.680 | 103.229863 | 386,929.97 | 99.855800 | 374,283.18 | -12,646.79 | 0.02 |
| Original Face: | | Base | 6,185,000.000 | 103.229863 | 386,929.97 | 99.855800 | 374,283.18 | -12,646.79 | 0.02 |
| 3137BAHY1 | FREDDIE MAC FHR 4345 AC | | | | | 3.000000 | 15 Mar 2037 | | |
| | | Local | 2,137,688.160 | 102.889709 | 2,199,461.13 | 100.803700 | 2,154,868.76 | -44,592.37 | 0.09 |
| Original Face: | | Base | 6,000,000.000 | 102.889709 | 2,199,461.13 | 100.803700 | 2,154,868.76 | -44,592.37 | 0.09 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | | 3.500000 | 15 Jul 2039 | | |
| | | Local | 1,784,977.000 | 98.846452 | 1,764,386.43 | 103.867700 | 1,854,014.56 | 89,628.13 | 0.08 |
| Original Face: | | Base | 1,784,977.000 | 98.846452 | 1,764,386.43 | 103.867700 | 1,854,014.56 | 89,628.13 | 0.08 |
| 3137BBK25 | FREDDIE MAC FHR 4357 MA | | | | | 3.000000 | 15 Oct 2042 | | |
| | | Local | 3,708,752.000 | 101.485849 | 3,763,858.47 | 101.569260 | 3,766,951.96 | 3,093.49 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 101.485849 | 3,763,858.47 | 101.569260 | 3,766,951.96 | 3,093.49 | 0.17 |
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | | 3.000000 | 15 Nov 2025 | | |
| | | Local | 3,150,307.770 | 102.022608 | 3,214,026.16 | 101.880360 | 3,209,544.90 | -4,481.26 | 0.14 |
| Original Face: | | Base | 5,183,921.000 | 102.022608 | 3,214,026.16 | 101.880360 | 3,209,544.90 | -4,481.26 | 0.14 |
| 3137BCGR3 | FREDDIE MAC FHR 4360 DA | | | | | 3.000000 | 15 May 2037 | | |
| | | Local | 1,616,937.350 | 102.670958 | 1,660,125.07 | 100.909250 | 1,631,639.35 | -28,485.72 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 102.670958 | 1,660,125.07 | 100.909250 | 1,631,639.35 | -28,485.72 | 0.07 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.500000 | 15 Aug 2029 | | |
| | | Local | 1,741,009.550 | 101.255066 | 1,762,860.37 | 100.047100 | 1,741,829.57 | -21,030.80 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 101.255066 | 1,762,860.37 | 100.047100 | 1,741,829.57 | -21,030.80 | 0.08 |
| 3137BDCR5 | FREDDIE MAC FHR 4377 LA | | | | | 3.000000 | 15 Jun 2040 | | |
| | | Local | 6,840,264.330 | 102.517721 | 7,012,483.10 | 101.100030 | 6,915,509.29 | -96,973.81 | 0.30 |
| Original Face: | | Base | 14,550,000.000 | 102.517721 | 7,012,483.10 | 101.100030 | 6,915,509.29 | -96,973.81 | 0.30 |
| 3137BDVQ6 | FREDDIE MAC FHR 4385 TA | | | | | 3.000000 | 15 Apr 2039 | | |
| | | Local | 3,694,874.200 | 102.725227 | 3,795,567.91 | 100.785520 | 3,723,898.18 | -71,669.73 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 102.725227 | 3,795,567.91 | 100.785520 | 3,723,898.18 | -71,669.73 | 0.16 |
| 3137BDY75 | FREDDIE MAC FHR 4387 CB | | | | | 4.000000 | 15 Sep 2039 | | |
| | | Local | 5,000,000.000 | 105.068336 | 5,253,416.82 | 103.465210 | 5,173,260.50 | -80,156.32 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 105.068336 | 5,253,416.82 | 103.465210 | 5,173,260.50 | -80,156.32 | 0.23 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137BFYM7 | FREDDIE MAC FHR 4432 JV | | | | | 3.000000 | 15 Mar 2028 | | |
| | | Local | 2,136,494.310 | 103.849387 | 2,218,736.25 | 102.462560 | 2,189,106.76 | -29,629.49 | 0.10 |
| Original Face: | | Base | 3,000,000.000 | 103.849387 | 2,218,736.25 | 102.462560 | 2,189,106.76 | -29,629.49 | 0.10 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | | 3.000000 | 15 Mar 2033 | | |
| | | Local | 2,557,800.050 | 103.289246 | 2,641,932.39 | 102.329730 | 2,617,389.89 | -24,542.50 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 103.289246 | 2,641,932.39 | 102.329730 | 2,617,389.89 | -24,542.50 | 0.11 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | | 3.000000 | 15 Oct 2026 | | |
| | | Local | 1,767,892.970 | 103.494250 | 1,829,667.57 | 102.300330 | 1,808,560.34 | -21,107.23 | 0.08 |
| Original Face: | | Base | 2,579,263.000 | 103.494250 | 1,829,667.57 | 102.300330 | 1,808,560.34 | -21,107.23 | 0.08 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | | 3.000000 | 15 May 2033 | | |
| | | Local | 2,585,594.150 | 102.485339 | 2,649,854.94 | 101.806760 | 2,632,309.63 | -17,545.31 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 102.485339 | 2,649,854.94 | 101.806760 | 2,632,309.63 | -17,545.31 | 0.12 |
| 3137BNRL0 | FREDDIE MAC FHR 4567 BA | | | | | 3.000000 | 15 Jun 2043 | | |
| | | Local | 2,747,439.000 | 102.990712 | 2,829,606.99 | 101.452990 | 2,787,359.01 | -42,247.98 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 102.990712 | 2,829,606.99 | 101.452990 | 2,787,359.01 | -42,247.98 | 0.12 |
| 3137BSF99 | FREDDIE MAC FHR 4622 TP | | | | | 3.000000 | 15 Oct 2043 | | |
| | | Local | 3,906,413.950 | 101.967440 | 3,983,270.30 | 101.402650 | 3,961,207.27 | -22,063.03 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 101.967440 | 3,983,270.30 | 101.402650 | 3,961,207.27 | -22,063.03 | 0.17 |
| 3137BTNK3 | FREDDIE MAC FHR 4636 CM | | | | | 3.500000 | 15 Jan 2042 | | |
| | | Local | 3,711,949.080 | 103.883459 | 3,856,101.11 | 102.559570 | 3,806,959.02 | -49,142.09 | 0.17 |
| Original Face: | | Base | 6,000,000.000 | 103.883459 | 3,856,101.11 | 102.559570 | 3,806,959.02 | -49,142.09 | 0.17 |
| 3137BTVJ7 | FREDDIE MAC FHR 4651 BA | | | | | 3.500000 | 15 Jul 2044 | | |
| | | Local | 2,765,217.080 | 99.833548 | 2,760,614.33 | 103.013460 | 2,848,545.79 | 87,931.46 | 0.12 |
| Original Face: | | Base | 3,650,000.000 | 99.833548 | 2,760,614.33 | 103.013460 | 2,848,545.79 | 87,931.46 | 0.12 |
| 3137BUDG0 | FREDDIE MAC FHR 4646 DA | | | | | 3.500000 | 15 Jan 2042 | | |
| | | Local | 3,384,556.150 | 103.195669 | 3,492,715.36 | 102.623890 | 3,473,363.18 | -19,352.18 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 103.195669 | 3,492,715.36 | 102.623890 | 3,473,363.18 | -19,352.18 | 0.15 |
| 3137EADB2 | FREDDIE MAC NOTES 01/22 2.375 | | | | | 2.375000 | 13 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.847581 | 1,996,951.62 | 101.061326 | 2,021,226.52 | 24,274.90 | 0.09 |
| | | Base | | 99.847581 | 1,996,951.62 | 101.061326 | 2,021,226.52 | 24,274.90 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137F17G7 | FREDDIE MAC FHR 4693 VN | | | | | 3.000000 | 15 Nov 2028 | | |
| | | Local | 942,729.150 | 102.289457 | 964,312.53 | 102.503560 | 966,330.94 | 2,018.41 | 0.04 |
| | Original Face: | Base | 1,104,000.000 | 102.289457 | 964,312.53 | 102.503560 | 966,330.94 | 2,018.41 | 0.04 |
| 3137F3P57 | FREDDIE MAC FHR 4772 VL | | | | | 4.000000 | 15 Apr 2029 | | |
| | | Local | 4,543,956.600 | 103.992865 | 4,725,390.63 | 106.026130 | 4,817,781.33 | 92,390.70 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 103.992865 | 4,725,390.63 | 106.026130 | 4,817,781.33 | 92,390.70 | 0.21 |
| 3137F4CM2 | FREDDIE MAC FHR 4773 KV | | | | | 4.000000 | 15 May 2029 | | |
| | | Local | 5,489,815.680 | 103.354348 | 5,673,963.19 | 105.970290 | 5,817,573.60 | 143,610.41 | 0.26 |
| | Original Face: | Base | 6,000,000.000 | 103.354348 | 5,673,963.19 | 105.970290 | 5,817,573.60 | 143,610.41 | 0.26 |
| 3137FBBJ4 | FREDDIE MAC FHR 4726 VA | | | | | 3.500000 | 15 Jan 2029 | | |
| | | Local | 8,491,086.280 | 104.649693 | 8,885,895.73 | 104.884510 | 8,905,834.24 | 19,938.51 | 0.39 |
| | Original Face: | Base | 9,629,000.000 | 104.649693 | 8,885,895.73 | 104.884510 | 8,905,834.24 | 19,938.51 | 0.39 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | | 3.000000 | 15 Dec 2047 | | |
| | | Local | 4,438,751.700 | 100.653162 | 4,467,743.96 | 100.450790 | 4,458,761.15 | -8,982.81 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 100.653162 | 4,467,743.96 | 100.450790 | 4,458,761.15 | -8,982.81 | 0.20 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | | 3.000000 | 15 Mar 2031 | | |
| | | Local | 5,459,635.140 | 99.338325 | 5,423,510.09 | 101.656820 | 5,550,091.47 | 126,581.38 | 0.24 |
| | Original Face: | Base | 6,000,000.000 | 99.338325 | 5,423,510.09 | 101.656820 | 5,550,091.47 | 126,581.38 | 0.24 |
| 3137FDFE7 | FREDDIE MAC FHR 4757 PT | | | | | 6.000000 | 15 Oct 2047 | | |
| | | Local | 8,678,943.700 | 113.350458 | 9,837,622.42 | 117.965470 | 10,238,156.73 | 400,534.31 | 0.45 |
| | Original Face: | Base | 10,000,000.000 | 113.350458 | 9,837,622.42 | 117.965470 | 10,238,156.73 | 400,534.31 | 0.45 |
| 3137FDFH0 | FREDDIE MAC FHR 4757 VA | | | | | 4.000000 | 15 Mar 2029 | | |
| | | Local | 10,594,964.600 | 105.275064 | 11,153,855.72 | 107.476220 | 11,387,067.46 | 233,211.74 | 0.50 |
| | Original Face: | Base | 11,739,000.000 | 105.275064 | 11,153,855.72 | 107.476220 | 11,387,067.46 | 233,211.74 | 0.50 |
| 3137FDSL7 | FREDDIE MAC FHR 4761 NA | | | | | 3.500000 | 15 May 2043 | | |
| | | Local | 13,059,745.650 | 100.558910 | 13,132,737.89 | 103.296780 | 13,490,296.73 | 357,558.84 | 0.59 |
| | Original Face: | Base | 15,000,000.000 | 100.558910 | 13,132,737.89 | 103.296780 | 13,490,296.73 | 357,558.84 | 0.59 |
| 3137FGAD7 | FREDDIE MAC FHR 4806 AL | | | | | 4.500000 | 15 Jun 2042 | | |
| | | Local | 4,370,092.000 | 103.725791 | 4,532,912.50 | 102.883050 | 4,496,083.94 | -36,828.56 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 103.725791 | 4,532,912.50 | 102.883050 | 4,496,083.94 | -36,828.56 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137FGYW9 | FREDDIE MAC FHR 4819 LV | | | | | 4.000000 | 15 Sep 2029 | | |
| | | Local | 4,130,931.050 | 102.955553 | 4,253,022.90 | 105.157460 | 4,343,982.17 | 90,959.27 | 0.19 |
| Original Face: | | Base | 4,396,000.000 | 102.955553 | 4,253,022.90 | 105.157460 | 4,343,982.17 | 90,959.27 | 0.19 |
| 3137FH2F9 | FREDDIE MAC FHR 4822 BA | | | | | 4.000000 | 15 Jul 2042 | | |
| | | Local | 4,426,185.700 | 102.156592 | 4,521,640.45 | 102.275140 | 4,526,887.62 | 5,247.17 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 102.156592 | 4,521,640.45 | 102.275140 | 4,526,887.62 | 5,247.17 | 0.20 |
| 3137FHDQ3 | FREDDIE MAC FHR 4821 EA | | | | | 4.500000 | 15 Apr 2043 | | |
| | | Local | 4,141,257.700 | 103.416085 | 4,282,726.57 | 103.821260 | 4,299,505.92 | 16,779.35 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 103.416085 | 4,282,726.57 | 103.821260 | 4,299,505.92 | 16,779.35 | 0.19 |
| 3137FJGN3 | FREDDIE MAC FHR 4842 VA | | | | | 4.500000 | 15 Nov 2029 | | |
| | | Local | 4,577,340.270 | 104.864859 | 4,800,021.40 | 108.008670 | 4,943,924.35 | 143,902.95 | 0.22 |
| Original Face: | | Base | 4,774,000.000 | 104.864859 | 4,800,021.40 | 108.008670 | 4,943,924.35 | 143,902.95 | 0.22 |
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | | 4.000000 | 01 Jan 2041 | | |
| | | Local | 2,853,631.800 | 104.235921 | 2,974,509.39 | 104.065028 | 2,969,632.73 | -4,876.66 | 0.13 |
| Original Face: | | Base | 10,000,000.000 | 104.235921 | 2,974,509.39 | 104.065028 | 2,969,632.73 | -4,876.66 | 0.13 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2026 | | |
| | | Local | 1,370,797.890 | 102.575668 | 1,406,105.09 | 103.347741 | 1,416,688.65 | 10,583.56 | 0.06 |
| Original Face: | | Base | 7,000,000.000 | 102.575668 | 1,406,105.09 | 103.347741 | 1,416,688.65 | 10,583.56 | 0.06 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 4.567000 | 01 Nov 2035 | | |
| | | Local | 819,443.150 | 103.430340 | 847,552.84 | 104.573943 | 856,924.01 | 9,371.17 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 103.430340 | 847,552.84 | 104.573943 | 856,924.01 | 9,371.17 | 0.04 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.500000 | 01 Apr 2041 | | |
| | | Local | 4,427,390.600 | 105.900161 | 4,688,613.77 | 106.634593 | 4,721,129.95 | 32,516.18 | 0.21 |
| Original Face: | | Base | 20,000,000.000 | 105.900161 | 4,688,613.77 | 106.634593 | 4,721,129.95 | 32,516.18 | 0.21 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | | 4.451000 | 01 May 2036 | | |
| | | Local | 926,113.200 | 103.577878 | 959,248.40 | 104.526107 | 968,030.07 | 8,781.67 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 103.577878 | 959,248.40 | 104.526107 | 968,030.07 | 8,781.67 | 0.04 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | | 4.423000 | 01 Oct 2037 | | |
| | | Local | 486,591.240 | 106.719928 | 519,289.82 | 104.532201 | 508,644.53 | -10,645.29 | 0.02 |
| Original Face: | | Base | 4,000,000.000 | 106.719928 | 519,289.82 | 104.532201 | 508,644.53 | -10,645.29 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | | 4.000000 | 01 Aug 2032 | | |
| | | Local | 2,500,509.680 | 104.516602 | 2,613,447.76 | 104.126664 | 2,603,697.31 | -9,750.45 | 0.11 |
| | Original Face: | Base | 8,000,000.000 | 104.516602 | 2,613,447.76 | 104.126664 | 2,603,697.31 | -9,750.45 | 0.11 |
| 3138EJRP5 | FNMA POOL AL2293 FN 06/21 FIXED VAR | | | | | 4.381000 | 01 Jun 2021 | | |
| | | Local | 2,168,667.650 | 104.032279 | 2,256,114.38 | 101.086837 | 2,192,237.53 | -63,876.85 | 0.10 |
| | Original Face: | Base | 5,000,000.000 | 104.032279 | 2,256,114.38 | 101.086837 | 2,192,237.53 | -63,876.85 | 0.10 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | | 4.575000 | 01 Aug 2037 | | |
| | | Local | 194,186.050 | 106.992742 | 207,764.98 | 103.972219 | 201,899.55 | -5,865.43 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 106.992742 | 207,764.98 | 103.972219 | 201,899.55 | -5,865.43 | 0.01 |
| 3138EK7G4 | FNMA POOL AL3594 FN 04/23 FIXED VAR | | | | | 2.705000 | 01 Apr 2023 | | |
| | | Local | 4,246,232.560 | 103.323232 | 4,387,344.74 | 101.745233 | 4,320,339.21 | -67,005.53 | 0.19 |
| | Original Face: | Base | 4,950,000.000 | 103.323232 | 4,387,344.74 | 101.745233 | 4,320,339.21 | -67,005.53 | 0.19 |
| 3138EKW43 | FNMA POOL AL3366 FN 02/23 FIXED VAR | | | | | 2.436000 | 01 Feb 2023 | | |
| | | Local | 5,066,617.040 | 102.253679 | 5,180,802.33 | 100.814948 | 5,107,907.33 | -72,895.00 | 0.22 |
| | Original Face: | Base | 6,575,000.000 | 102.253679 | 5,180,802.33 | 100.814948 | 5,107,907.33 | -72,895.00 | 0.22 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | | 3.000000 | 01 Mar 2028 | | |
| | | Local | 1,851,664.620 | 102.473932 | 1,897,473.54 | 101.802934 | 1,885,048.91 | -12,424.63 | 0.08 |
| | Original Face: | Base | 6,000,000.000 | 102.473932 | 1,897,473.54 | 101.802934 | 1,885,048.91 | -12,424.63 | 0.08 |
| 3138ELUQ4 | FNMA POOL AL4190 FN 04/26 FIXED VAR | | | | | 3.500000 | 01 Apr 2026 | | |
| | | Local | 2,486,058.900 | 104.136363 | 2,588,891.33 | 102.776836 | 2,555,092.68 | -33,798.65 | 0.11 |
| | Original Face: | Base | 10,000,000.000 | 104.136363 | 2,588,891.33 | 102.776836 | 2,555,092.68 | -33,798.65 | 0.11 |
| 3138EMEK3 | FNMA POOL AL4637 FN 11/27 FIXED VAR | | | | | 2.500000 | 01 Nov 2027 | | |
| | | Local | 1,779,364.400 | 100.631301 | 1,790,597.55 | 100.569731 | 1,789,501.99 | -1,095.56 | 0.08 |
| | Original Face: | Base | 5,000,000.000 | 100.631301 | 1,790,597.55 | 100.569731 | 1,789,501.99 | -1,095.56 | 0.08 |
| 3138EMJG7 | FNMA POOL AL4762 FN 01/21 FIXED VAR | | | | | 3.563000 | 01 Jan 2021 | | |
| | | Local | 4,379,046.800 | 101.579804 | 4,448,227.16 | 101.707436 | 4,453,816.22 | 5,589.06 | 0.20 |
| | Original Face: | Base | 10,000,000.000 | 101.579804 | 4,448,227.16 | 101.707436 | 4,453,816.22 | 5,589.06 | 0.20 |
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | | 3.500000 | 01 Dec 2034 | | |
| | | Local | 2,783,597.820 | 104.652823 | 2,913,113.71 | 103.451987 | 2,879,687.25 | -33,426.46 | 0.13 |
| | Original Face: | Base | 6,000,000.000 | 104.652823 | 2,913,113.71 | 103.451987 | 2,879,687.25 | -33,426.46 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | | 3.500000 | 01 May 2045 | | |
| | | Local | 3,956,143.340 | 105.143959 | 4,159,645.73 | 103.446387 | 4,092,487.35 | -67,158.38 | 0.18 |
| Original Face: | | Base | 6,750,000.000 | 105.143959 | 4,159,645.73 | 103.446387 | 4,092,487.35 | -67,158.38 | 0.18 |
| 3138ER6F2 | FNMA POOL AL9869 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | | Local | 3,429,793.550 | 100.477045 | 3,446,155.20 | 100.139999 | 3,434,595.23 | -11,559.97 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 100.477045 | 3,446,155.20 | 100.139999 | 3,434,595.23 | -11,559.97 | 0.15 |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | | 4.000000 | 01 Dec 2044 | | |
| | | Local | 4,047,521.730 | 102.863217 | 4,163,411.07 | 104.346357 | 4,223,441.47 | 60,030.40 | 0.19 |
| Original Face: | | Base | 7,000,000.000 | 102.863217 | 4,163,411.07 | 104.346357 | 4,223,441.47 | 60,030.40 | 0.19 |
| 3138ESCN6 | FNMA POOL AL9976 FN 09/30 FIXED VAR | | | | | 2.500000 | 01 Sep 2030 | | |
| | | Local | 3,391,760.850 | 101.238561 | 3,433,769.89 | 100.336371 | 3,403,169.75 | -30,600.14 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 101.238561 | 3,433,769.89 | 100.336371 | 3,403,169.75 | -30,600.14 | 0.15 |
| 3138L95M0 | FNMA POOL AM8951 FN 05/25 FIXED 2.76 | | | | | 2.760000 | 01 May 2025 | | |
| | | Local | 4,677,874.930 | 99.287478 | 4,644,544.03 | 102.645172 | 4,801,612.77 | 157,068.74 | 0.21 |
| Original Face: | | Base | 4,920,000.000 | 99.287478 | 4,644,544.03 | 102.645172 | 4,801,612.77 | 157,068.74 | 0.21 |
| 3138LD5G4 | FNMA POOL AN1746 FN 09/23 FIXED 2.15 | | | | | 2.150000 | 01 Sep 2023 | | |
| | | Local | 8,500,000.000 | 99.390092 | 8,448,157.82 | 99.719276 | 8,476,138.46 | 27,980.64 | 0.37 |
| Original Face: | | Base | 8,500,000.000 | 99.390092 | 8,448,157.82 | 99.719276 | 8,476,138.46 | 27,980.64 | 0.37 |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | | 2.930000 | 01 Nov 2026 | | |
| | | Local | 5,617,000.000 | 99.723071 | 5,601,444.90 | 102.753284 | 5,771,651.96 | 170,207.06 | 0.25 |
| Original Face: | | Base | 5,617,000.000 | 99.723071 | 5,601,444.90 | 102.753284 | 5,771,651.96 | 170,207.06 | 0.25 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | | Local | 2,751,480.790 | 101.283780 | 2,786,803.75 | 100.569750 | 2,767,157.35 | -19,646.40 | 0.12 |
| Original Face: | | Base | 8,125,000.000 | 101.283780 | 2,786,803.75 | 100.569750 | 2,767,157.35 | -19,646.40 | 0.12 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2032 | | |
| | | Local | 2,560,516.810 | 101.318832 | 2,594,285.72 | 100.441230 | 2,571,814.58 | -22,471.14 | 0.11 |
| Original Face: | | Base | 5,948,304.000 | 101.318832 | 2,594,285.72 | 100.441230 | 2,571,814.58 | -22,471.14 | 0.11 |
| 3138WDUN9 | FNMA POOL AS4188 FN 01/30 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2030 | | |
| | | Local | 3,124,382.940 | 101.253565 | 3,163,549.12 | 100.140250 | 3,128,764.89 | -34,784.23 | 0.14 |
| Original Face: | | Base | 6,000,000.000 | 101.253565 | 3,163,549.12 | 100.140250 | 3,128,764.89 | -34,784.23 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | | 3.000000 | 01 Dec 2035 | | |
| | | Local | 5,077,755.170 | 102.342654 | 5,196,709.42 | 101.392270 | 5,148,451.23 | -48,258.19 | 0.23 |
| Original Face: | | Base | 7,922,201.000 | 102.342654 | 5,196,709.42 | 101.392270 | 5,148,451.23 | -48,258.19 | 0.23 |
| 3138WHKH4 | FNMA POOL AS7495 FN 07/31 FIXED 2.5 | | | | | 2.500000 | 01 Jul 2031 | | |
| | | Local | 4,167,083.400 | 100.705505 | 4,196,482.39 | 100.140512 | 4,172,938.65 | -23,543.74 | 0.18 |
| Original Face: | | Base | 6,000,000.000 | 100.705505 | 4,196,482.39 | 100.140512 | 4,172,938.65 | -23,543.74 | 0.18 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2033 | | |
| | | Local | 2,828,441.400 | 102.371670 | 2,895,522.70 | 103.431739 | 2,925,506.13 | 29,983.43 | 0.13 |
| Original Face: | | Base | 6,000,000.000 | 102.371670 | 2,895,522.70 | 103.431739 | 2,925,506.13 | 29,983.43 | 0.13 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.000000 | 01 Jan 2034 | | |
| | | Local | 5,653,830.880 | 104.733239 | 5,921,440.23 | 105.162706 | 5,945,721.55 | 24,281.32 | 0.26 |
| Original Face: | | Base | 11,523,254.000 | 104.733239 | 5,921,440.23 | 105.162706 | 5,945,721.55 | 24,281.32 | 0.26 |
| 31394B6B5 | FANNIE MAE FNR 2005 8 EY | | | | | 5.000000 | 25 Feb 2020 | | |
| | | Local | 130.950 | 100.626193 | 131.77 | 99.867960 | 130.78 | -0.99 | 0.00 |
| Original Face: | | Base | 10,127,769.000 | 100.626193 | 131.77 | 99.867960 | 130.78 | -0.99 | 0.00 |
| 31394GJC8 | FREDDIE MAC FHR 2649 PJ | | | | | 3.500000 | 15 Jun 2033 | | |
| | | Local | 45,538.300 | 99.881836 | 45,484.49 | 101.546390 | 46,242.50 | 758.01 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.881836 | 45,484.49 | 101.546390 | 46,242.50 | 758.01 | 0.00 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | | 7.000000 | 25 Mar 2044 | | |
| | | Local | 4,368,491.370 | 117.844240 | 5,148,015.46 | 123.771140 | 5,406,931.57 | 258,916.11 | 0.24 |
| Original Face: | | Base | 41,000,000.000 | 117.844240 | 5,148,015.46 | 123.771140 | 5,406,931.57 | 258,916.11 | 0.24 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | | 6.000000 | 15 May 2035 | | |
| | | Local | 255,236.500 | 101.558625 | 259,214.68 | 113.402350 | 289,444.19 | 30,229.51 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.558625 | 259,214.68 | 113.402350 | 289,444.19 | 30,229.51 | 0.01 |
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | | 5.271000 | 25 Oct 2032 | | |
| | | Local | 2,097,053.900 | 109.383597 | 2,293,832.99 | 111.177750 | 2,331,457.34 | 37,624.35 | 0.10 |
| Original Face: | | Base | 5,855,000.000 | 109.383597 | 2,293,832.99 | 111.177750 | 2,331,457.34 | 37,624.35 | 0.10 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 6.034810 | 25 Sep 2039 | | |
| | | Local | 705,579.500 | 105.113054 | 741,656.16 | 111.951890 | 789,909.59 | 48,253.43 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 105.113054 | 741,656.16 | 111.951890 | 789,909.59 | 48,253.43 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | | 4.000000 | 25 Jul 2024 | | |
| | | Local | 23,225.340 | 101.583012 | 23,593.00 | 100.449420 | 23,329.72 | -263.28 | 0.00 |
| | Original Face: | Base | 6,000,000.000 | 101.583012 | 23,593.00 | 100.449420 | 23,329.72 | -263.28 | 0.00 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.571360 | 25 Aug 2039 | | |
| | | Local | 1,894,258.300 | 102.744430 | 1,946,244.90 | 110.485840 | 2,092,887.19 | 146,642.29 | 0.09 |
| | Original Face: | Base | 10,000,000.000 | 102.744430 | 1,946,244.90 | 110.485840 | 2,092,887.19 | 146,642.29 | 0.09 |
| 31397MD46 | FANNIE MAE FNR 2008 92 AY | | | | | 4.000000 | 25 Dec 2023 | | |
| | | Local | 13,879.860 | 101.949659 | 14,150.47 | 100.004240 | 13,880.45 | -270.02 | 0.00 |
| | Original Face: | Base | 6,000,000.000 | 101.949659 | 14,150.47 | 100.004240 | 13,880.45 | -270.02 | 0.00 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 5,926,175.180 | 102.668033 | 6,084,287.46 | 105.872710 | 6,274,202.26 | 189,914.80 | 0.28 |
| | Original Face: | Base | 8,609,641.000 | 102.668033 | 6,084,287.46 | 105.872710 | 6,274,202.26 | 189,914.80 | 0.28 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | | 3.000000 | 25 Apr 2026 | | |
| | | Local | 5,000,000.000 | 99.519925 | 4,975,996.27 | 100.807960 | 5,040,398.00 | 64,401.73 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 99.519925 | 4,975,996.27 | 100.807960 | 5,040,398.00 | 64,401.73 | 0.22 |
| 31397SGM0 | FANNIE MAE FNR 2011 27 JQ | | | | | 4.000000 | 25 Sep 2039 | | |
| | | Local | 192,053.500 | 102.894371 | 197,612.24 | 100.517320 | 193,047.03 | -4,565.21 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 102.894371 | 197,612.24 | 100.517320 | 193,047.03 | -4,565.21 | 0.01 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 6.046890 | 25 Oct 2040 | | |
| | | Local | 1,135,779.950 | 108.478553 | 1,232,077.65 | 112.477130 | 1,277,492.69 | 45,415.04 | 0.06 |
| | Original Face: | Base | 5,000,000.000 | 108.478553 | 1,232,077.65 | 112.477130 | 1,277,492.69 | 45,415.04 | 0.06 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.000000 | 01 Apr 2034 | | |
| | | Local | 1,234,771.720 | 99.630313 | 1,230,206.93 | 108.815239 | 1,343,619.80 | 113,412.87 | 0.06 |
| | Original Face: | Base | 11,959,998.000 | 99.630313 | 1,230,206.93 | 108.815239 | 1,343,619.80 | 113,412.87 | 0.06 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.000000 | 01 Nov 2019 | | |
| | | Local | 6,907.900 | 100.046758 | 6,911.13 | 102.445260 | 7,076.82 | 165.69 | 0.00 |
| | Original Face: | Base | 10,000,000.000 | 100.046758 | 6,911.13 | 102.445260 | 7,076.82 | 165.69 | 0.00 |
| 31403DC72 | FNMA POOL 745394 FN 11/20 FIXED VAR | | | | | 4.500000 | 01 Nov 2020 | | |
| | | Local | 8,651.810 | 100.868489 | 8,726.95 | 101.772207 | 8,805.14 | 78.19 | 0.00 |
| | Original Face: | Base | 3,640,000.000 | 100.868489 | 8,726.95 | 101.772207 | 8,805.14 | 78.19 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 31403DE39 | FNMA POOL 745454 FN 12/20 FIXED VAR | | | | | 4.000000 | 01 Dec 2020 | | |
| | | Local | 11,705.630 | 100.186577 | 11,727.47 | 103.288357 | 12,090.55 | 363.08 | 0.00 |
| Original Face: | | Base | 4,300,000.000 | 100.186577 | 11,727.47 | 103.288357 | 12,090.55 | 363.08 | 0.00 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | | Local | 199,693.700 | 99.349023 | 198,393.74 | 107.311250 | 214,293.81 | 15,900.07 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.349023 | 198,393.74 | 107.311250 | 214,293.81 | 15,900.07 | 0.01 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | | Local | 224,869.260 | 100.623874 | 226,272.16 | 109.722604 | 246,732.41 | 20,460.25 | 0.01 |
| Original Face: | | Base | 6,500,000.000 | 100.623874 | 226,272.16 | 109.722604 | 246,732.41 | 20,460.25 | 0.01 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 463,724.080 | 100.148006 | 464,410.42 | 110.214716 | 511,092.18 | 46,681.76 | 0.02 |
| Original Face: | | Base | 8,000,000.000 | 100.148006 | 464,410.42 | 110.214716 | 511,092.18 | 46,681.76 | 0.02 |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2034 | | |
| | | Local | 306,620.360 | 100.486282 | 308,111.40 | 107.696164 | 330,218.37 | 22,106.97 | 0.01 |
| Original Face: | | Base | 5,457,127.000 | 100.486282 | 308,111.40 | 107.696164 | 330,218.37 | 22,106.97 | 0.01 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | | Local | 349,615.050 | 100.546561 | 351,525.91 | 108.530175 | 379,437.83 | 27,911.92 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 100.546561 | 351,525.91 | 108.530175 | 379,437.83 | 27,911.92 | 0.02 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | | Local | 913,152.220 | 101.003457 | 922,315.31 | 110.304559 | 1,007,248.53 | 84,933.22 | 0.04 |
| Original Face: | | Base | 10,547,657.000 | 101.003457 | 922,315.31 | 110.304559 | 1,007,248.53 | 84,933.22 | 0.04 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2034 | | |
| | | Local | 678,758.850 | 100.562586 | 682,577.45 | 110.962438 | 753,167.37 | 70,589.92 | 0.03 |
| Original Face: | | Base | 17,500,000.000 | 100.562586 | 682,577.45 | 110.962438 | 753,167.37 | 70,589.92 | 0.03 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2036 | | |
| | | Local | 259,462.170 | 103.512867 | 268,576.73 | 109.681655 | 284,582.40 | 16,005.67 | 0.01 |
| Original Face: | | Base | 9,397,749.000 | 103.512867 | 268,576.73 | 109.681655 | 284,582.40 | 16,005.67 | 0.01 |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | | 4.000000 | 01 Jan 2046 | | |
| | | Local | 10,186,148.040 | 105.615799 | 10,758,181.68 | 103.682884 | 10,561,292.06 | -196,889.62 | 0.46 |
| Original Face: | | Base | 15,243,777.000 | 105.615799 | 10,758,181.68 | 103.682884 | 10,561,292.06 | -196,889.62 | 0.46 |

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|---|---|---|---|---|---|---|---|---|---|
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | | 3.000000 | 01 Nov 2036 | | |
| | | Local | 4,017,974.650 | 100.657064 | 4,044,375.31 | 99.724063 | 4,006,887.57 | -37,487.74 | 0.18 |
| Original Face: | | Base | 4,744,826.000 | 100.657064 | 4,044,375.31 | 99.724063 | 4,006,887.57 | -37,487.74 | 0.18 |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| | | Local | 3,664,294.840 | 100.684839 | 3,689,389.35 | 99.724042 | 3,654,182.93 | -35,206.42 | 0.16 |
| Original Face: | | Base | 4,166,154.000 | 100.684839 | 3,689,389.35 | 99.724042 | 3,654,182.93 | -35,206.42 | 0.16 |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2047 | | |
| | | Local | 8,445,364.500 | 102.633573 | 8,667,779.37 | 102.256224 | 8,635,910.84 | -31,868.53 | 0.38 |
| Original Face: | | Base | 10,000,000.000 | 102.633573 | 8,667,779.37 | 102.256224 | 8,635,910.84 | -31,868.53 | 0.38 |
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | | Local | 8,977,131.330 | 108.480902 | 9,738,473.03 | 105.432241 | 9,464,790.74 | -273,682.29 | 0.41 |
| Original Face: | | Base | 9,938,165.000 | 108.480902 | 9,738,473.03 | 105.432241 | 9,464,790.74 | -273,682.29 | 0.41 |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2047 | | |
| | | Local | 6,471,459.950 | 108.479256 | 7,020,191.60 | 105.432207 | 6,823,003.05 | -197,188.55 | 0.30 |
| Original Face: | | Base | 6,864,195.000 | 108.479256 | 7,020,191.60 | 105.432207 | 6,823,003.05 | -197,188.55 | 0.30 |
| 3140HEZ39 | FNMA POOL BK1661 FN 03/48 FIXED 5 | | | | | 5.000000 | 01 Mar 2048 | | |
| | | Local | 3,023,626.620 | 107.251156 | 3,242,874.49 | 107.796598 | 3,259,366.63 | 16,492.14 | 0.14 |
| Original Face: | | Base | 3,075,747.000 | 107.251156 | 3,242,874.49 | 107.796598 | 3,259,366.63 | 16,492.14 | 0.14 |
| 3140HEZ47 | FNMA POOL BK1662 FN 03/48 FIXED 5 | | | | | 5.000000 | 01 Mar 2048 | | |
| | | Local | 7,724,789.330 | 107.251156 | 8,284,925.83 | 107.472793 | 8,302,046.85 | 17,121.02 | 0.36 |
| Original Face: | | Base | 8,825,385.000 | 107.251156 | 8,284,925.83 | 107.472793 | 8,302,046.85 | 17,121.02 | 0.36 |
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2048 | | |
| | | Local | 11,480,164.660 | 105.562083 | 12,118,700.97 | 105.408006 | 12,101,012.65 | -17,688.32 | 0.53 |
| Original Face: | | Base | 11,668,342.000 | 105.562083 | 12,118,700.97 | 105.408006 | 12,101,012.65 | -17,688.32 | 0.53 |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | | 3.000000 | 01 Nov 2031 | | |
| | | Local | 7,513,427.500 | 99.814948 | 7,499,523.74 | 101.518859 | 7,627,545.87 | 128,022.13 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 99.814948 | 7,499,523.74 | 101.518859 | 7,627,545.87 | 128,022.13 | 0.33 |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | | Local | 4,120,980.960 | 100.764096 | 4,152,469.20 | 100.139931 | 4,126,747.49 | -25,721.71 | 0.18 |
| Original Face: | | Base | 6,000,000.000 | 100.764096 | 4,152,469.20 | 100.139931 | 4,126,747.49 | -25,721.71 | 0.18 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2039 | | |
| | | Local | 1,166,601.070 | 105.309732 | 1,228,544.46 | 108.847523 | 1,269,816.37 | 41,271.91 | 0.06 |
| Original Face: | | Base | 9,100,000.000 | 105.309732 | 1,228,544.46 | 108.847523 | 1,269,816.37 | 41,271.91 | 0.06 |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | | 4.000000 | 01 Mar 2026 | | |
| | | Local | 845,046.420 | 101.298894 | 856,022.68 | 103.898281 | 877,988.70 | 21,966.02 | 0.04 |
| Original Face: | | Base | 7,060,000.000 | 101.298894 | 856,022.68 | 103.898281 | 877,988.70 | 21,966.02 | 0.04 |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.000000 | 01 Jul 2026 | | |
| | | Local | 780,371.100 | 102.985759 | 803,671.10 | 103.372729 | 806,690.90 | 3,019.80 | 0.04 |
| Original Face: | | Base | 6,000,000.000 | 102.985759 | 803,671.10 | 103.372729 | 806,690.90 | 3,019.80 | 0.04 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.000000 | 01 Jan 2042 | | |
| | | Local | 1,767,480.050 | 104.331111 | 1,844,031.57 | 104.714186 | 1,850,802.35 | 6,770.78 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 104.331111 | 1,844,031.57 | 104.714186 | 1,850,802.35 | 6,770.78 | 0.08 |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | | Local | 3,743,973.940 | 103.650673 | 3,880,654.17 | 100.900101 | 3,777,673.49 | -102,980.68 | 0.17 |
| Original Face: | | Base | 7,000,000.000 | 103.650673 | 3,880,654.17 | 100.900101 | 3,777,673.49 | -102,980.68 | 0.17 |
| 31417GWJ1 | FNMA POOL AB9648 FN 06/28 FIXED 2.5 | | | | | 2.500000 | 01 Jun 2028 | | |
| | | Local | 2,014,619.400 | 101.233167 | 2,039,463.02 | 100.569679 | 2,026,096.26 | -13,366.76 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 101.233167 | 2,039,463.02 | 100.569679 | 2,026,096.26 | -13,366.76 | 0.09 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | | Local | 389,937.100 | 101.183432 | 394,551.74 | 103.319099 | 402,879.50 | 8,327.76 | 0.02 |
| Original Face: | | Base | 7,000,000.000 | 101.183432 | 394,551.74 | 103.319099 | 402,879.50 | 8,327.76 | 0.02 |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | | 4.000000 | 01 Oct 2031 | | |
| | | Local | 1,321,684.130 | 106.039468 | 1,401,506.82 | 104.292984 | 1,378,423.82 | -23,083.00 | 0.06 |
| Original Face: | | Base | 6,100,000.000 | 106.039468 | 1,401,506.82 | 104.292984 | 1,378,423.82 | -23,083.00 | 0.06 |
| 31417YFR3 | FNMA POOL MA0175 FN 09/19 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2019 | | |
| | | Local | 34,166.620 | 100.221883 | 34,242.43 | 101.772207 | 34,772.12 | 529.69 | 0.00 |
| Original Face: | | Base | 16,114,886.000 | 100.221883 | 34,242.43 | 101.772207 | 34,772.12 | 529.69 | 0.00 |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | | 3.000000 | 01 Sep 2028 | | |
| | | Local | 4,198,926.470 | 102.005853 | 4,283,150.77 | 101.402909 | 4,257,833.59 | -25,317.18 | 0.19 |
| Original Face: | | Base | 9,500,000.000 | 102.005853 | 4,283,150.77 | 101.402909 | 4,257,833.59 | -25,317.18 | 0.19 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2034 | | |
| | | Local | 2,014,674.650 | 102.981821 | 2,074,748.64 | 103.452287 | 2,084,227.00 | 9,478.36 | 0.09 |
| | Original Face: | Base | 5,000,000.000 | 102.981821 | 2,074,748.64 | 103.452287 | 2,084,227.00 | 9,478.36 | 0.09 |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 3,141,198.650 | 104.217556 | 3,273,680.45 | 105.154869 | 3,303,123.33 | 29,442.88 | 0.14 |
| | Original Face: | Base | 7,899,440.000 | 104.217556 | 3,273,680.45 | 105.154869 | 3,303,123.33 | 29,442.88 | 0.14 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2034 | | |
| | | Local | 3,578,491.200 | 106.409821 | 3,807,866.09 | 105.908978 | 3,789,943.46 | -17,922.63 | 0.17 |
| | Original Face: | Base | 8,000,000.000 | 106.409821 | 3,807,866.09 | 105.908978 | 3,789,943.46 | -17,922.63 | 0.17 |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | | Local | 4,021,062.600 | 102.472027 | 4,120,464.36 | 101.471405 | 4,080,228.72 | -40,235.64 | 0.18 |
| | Original Face: | Base | 6,000,000.000 | 102.472027 | 4,120,464.36 | 101.471405 | 4,080,228.72 | -40,235.64 | 0.18 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | | 3.000000 | 01 Apr 2032 | | |
| | | Local | 3,654,615.800 | 102.588149 | 3,749,202.71 | 101.472827 | 3,708,441.97 | -40,760.74 | 0.16 |
| | Original Face: | Base | 5,000,000.000 | 102.588149 | 3,749,202.71 | 101.472827 | 3,708,441.97 | -40,760.74 | 0.16 |
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | | 4.000000 | 01 Mar 2033 | | |
| | | Local | 4,310,495.600 | 103.532171 | 4,462,749.68 | 103.541597 | 4,463,155.98 | 406.30 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 103.532171 | 4,462,749.68 | 103.541597 | 4,463,155.98 | 406.30 | 0.20 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | | 4.592000 | 01 Feb 2037 | | |
| | | Local | 637,905.400 | 103.191926 | 658,266.87 | 104.989854 | 669,735.95 | 11,469.08 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 103.191926 | 658,266.87 | 104.989854 | 669,735.95 | 11,469.08 | 0.03 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | | 5.750000 | 01 Sep 2032 | | |
| | | Local | 633,789.780 | 106.281435 | 673,600.87 | 106.197753 | 673,070.51 | -530.36 | 0.03 |
| | Original Face: | Base | 3,262,241.000 | 106.281435 | 673,600.87 | 106.197753 | 673,070.51 | -530.36 | 0.03 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | | 4.550000 | 01 Jan 2037 | | |
| | | Local | 925,520.030 | 103.184028 | 954,988.85 | 105.020637 | 971,987.03 | 16,998.18 | 0.04 |
| | Original Face: | Base | 6,271,091.000 | 103.184028 | 954,988.85 | 105.020637 | 971,987.03 | 16,998.18 | 0.04 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | | 3.500000 | 01 Dec 2025 | | |
| | | Local | 1,269,888.600 | 103.103286 | 1,309,296.87 | 102.776836 | 1,305,151.32 | -4,145.55 | 0.06 |
| | Original Face: | Base | 12,000,000.000 | 103.103286 | 1,309,296.87 | 102.776836 | 1,305,151.32 | -4,145.55 | 0.06 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | | 5.950000 | 01 Feb 2038 | | |
| | | Local | 5,000,000.000 | 99.661943 | 4,983,097.16 | 133.515022 | 6,675,751.10 | 1,692,653.94 | 0.29 |
| | | Base | | 99.661943 | 4,983,097.16 | 133.515022 | 6,675,751.10 | 1,692,653.94 | 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 | 99.978420 | 5,698,769.94 | 69,129.31 | 0.25 |
| Original Face: | | Base | 5,700,000.000 | 98.765625 | 5,629,640.63 | 99.978420 | 5,698,769.94 | 69,129.31 | 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 | 99.362330 | 6,359,189.12 | 171,189.12 | 0.28 |
| Original Face: | | Base | 6,400,000.000 | 96.687500 | 6,188,000.00 | 99.362330 | 6,359,189.12 | 171,189.12 | 0.28 |
| 345397WY5 | FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597 | | | | | 2.597000 | 04 Nov 2019 | | |
| | | Local | 20,000,000.000 | 99.907739 | 19,981,547.85 | 99.900475 | 19,980,095.00 | -1,452.85 | 0.88 |
| | | Base | | 99.907739 | 19,981,547.85 | 99.900475 | 19,980,095.00 | -1,452.85 | 0.88 |
| 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 | 100.132700 | 10,013,270.00 | 13,270.00 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.132700 | 10,013,270.00 | 13,270.00 | 0.44 |
| 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 | 98.598175 | 4,929,908.75 | -70,091.25 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.598175 | 4,929,908.75 | -70,091.25 | 0.22 |
| 35671DAU9 | FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55 | | | | | 3.550000 | 01 Mar 2022 | | |
| | | Local | 5,000,000.000 | 99.935479 | 4,996,773.97 | 97.875000 | 4,893,750.00 | -103,023.97 | 0.21 |
| | | Base | | 99.935479 | 4,996,773.97 | 97.875000 | 4,893,750.00 | -103,023.97 | 0.21 |
| 357081AE8 | FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A | | | | | 3.389788 | 25 Jul 2022 | | |
| | | Local | 5,000,000.000 | 99.384689 | 4,969,234.44 | 101.732820 | 5,086,641.00 | 117,406.56 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 99.384689 | 4,969,234.44 | 101.732820 | 5,086,641.00 | 117,406.56 | 0.22 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | | 6.000000 | 20 Aug 2046 | | |
| | | Local | 3,755,293.160 | 111.176014 | 4,174,985.25 | 112.604727 | 4,228,637.61 | 53,652.36 | 0.19 |
| Original Face: | | Base | 8,707,929.000 | 111.176014 | 4,174,985.25 | 112.604727 | 4,228,637.61 | 53,652.36 | 0.19 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | | 4.000000 | 20 Sep 2047 | | |
| | | Local | 11,135,279.250 | 105.947731 | 11,797,575.70 | 104.696817 | 11,658,282.94 | -139,292.76 | 0.51 |
| Original Face: | | Base | 11,805,572.000 | 105.947731 | 11,797,575.70 | 104.696817 | 11,658,282.94 | -139,292.76 | 0.51 |

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|---|---|---|---|---|---|---|---|---|---|
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| | | Local | 8,961,591.000 | 100.000000 | 8,961,591.00 | 102.711138 | 9,204,552.10 | 242,961.10 | 0.40 |
| | Original Face: | Base | 10,000,000.000 | 100.000000 | 8,961,591.00 | 102.711138 | 9,204,552.10 | 242,961.10 | 0.40 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.500000 | 20 Jun 2040 | | |
| | | Local | 2,084,599.740 | 109.557584 | 2,283,837.11 | 106.656928 | 2,223,370.04 | -60,467.07 | 0.10 |
| | Original Face: | Base | 6,000,000.000 | 109.557584 | 2,283,837.11 | 106.656928 | 2,223,370.04 | -60,467.07 | 0.10 |
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | | 4.000000 | 20 Jan 2046 | | |
| | | Local | 4,324,439.700 | 105.944554 | 4,581,508.36 | 104.683758 | 4,526,985.99 | -54,522.37 | 0.20 |
| | Original Face: | Base | 5,682,660.000 | 105.944554 | 4,581,508.36 | 104.683758 | 4,526,985.99 | -54,522.37 | 0.20 |
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2047 | | |
| | | Local | 3,875,090.660 | 106.163859 | 4,113,945.78 | 105.187786 | 4,076,122.07 | -37,823.71 | 0.18 |
| | Original Face: | Base | 5,271,946.000 | 106.163859 | 4,113,945.78 | 105.187786 | 4,076,122.07 | -37,823.71 | 0.18 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | | 4.000000 | 20 Mar 2047 | | |
| | | Local | 7,981,118.210 | 105.939782 | 8,455,179.27 | 103.755426 | 8,280,843.20 | -174,336.07 | 0.36 |
| | Original Face: | Base | 8,934,236.000 | 105.939782 | 8,455,179.27 | 103.755426 | 8,280,843.20 | -174,336.07 | 0.36 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | | 5.500000 | 15 Oct 2033 | | |
| | | Local | 224,982.100 | 100.967544 | 227,158.90 | 110.552529 | 248,723.40 | 21,564.50 | 0.01 |
| | Original Face: | Base | 7,000,000.000 | 100.967544 | 227,158.90 | 110.552529 | 248,723.40 | 21,564.50 | 0.01 |
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | | 4.000000 | 20 Aug 2026 | | |
| | | Local | 2,752,809.580 | 104.604672 | 2,879,567.43 | 103.648937 | 2,853,257.87 | -26,309.56 | 0.13 |
| | Original Face: | Base | 22,821,698.000 | 104.604672 | 2,879,567.43 | 103.648937 | 2,853,257.87 | -26,309.56 | 0.13 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2041 | | |
| | | Local | 709,807.100 | 102.800076 | 729,682.24 | 102.292804 | 726,081.59 | -3,600.65 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 102.800076 | 729,682.24 | 102.292804 | 726,081.59 | -3,600.65 | 0.03 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | Local | 5,178,204.640 | 101.221130 | 5,241,437.23 | 99.242430 | 5,138,976.12 | -102,461.11 | 0.23 |
| | Original Face: | Base | 13,640,889.000 | 101.221130 | 5,241,437.23 | 99.242430 | 5,138,976.12 | -102,461.11 | 0.23 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | | 5.000000 | 20 Sep 2041 | | |
| | | Local | 1,529,413.000 | 108.502450 | 1,659,450.58 | 104.709832 | 1,601,445.78 | -58,004.80 | 0.07 |
| | Original Face: | Base | 5,000,000.000 | 108.502450 | 1,659,450.58 | 104.709832 | 1,601,445.78 | -58,004.80 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | | 4.000000 | 15 Jul 2045 | | |
| | | Local | 4,934,253.300 | 106.572747 | 5,258,569.31 | 103.781650 | 5,120,849.49 | -137,719.82 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 106.572747 | 5,258,569.31 | 103.781650 | 5,120,849.49 | -137,719.82 | 0.22 |
| 36249KAA8 | GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A | | | | | 3.679000 | 10 Aug 2043 | | |
| | | Local | 604,899.640 | 104.079072 | 629,573.93 | 100.170660 | 605,931.96 | -23,641.97 | 0.03 |
| Original Face: | | Base | 14,082,000.000 | 104.079072 | 629,573.93 | 100.170660 | 605,931.96 | -23,641.97 | 0.03 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | | 5.500000 | 15 Mar 2034 | | |
| | | Local | 194,099.460 | 100.911141 | 195,867.98 | 110.484957 | 214,450.70 | 18,582.72 | 0.01 |
| Original Face: | | Base | 7,322,535.000 | 100.911141 | 195,867.98 | 110.484957 | 214,450.70 | 18,582.72 | 0.01 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | 5.000000 | 15 Jul 2039 | | |
| | | Local | 1,208,030.910 | 105.417372 | 1,273,474.44 | 108.263963 | 1,307,862.14 | 34,387.70 | 0.06 |
| Original Face: | | Base | 8,800,000.000 | 105.417372 | 1,273,474.44 | 108.263963 | 1,307,862.14 | 34,387.70 | 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 | 98.382707 | 9,838,270.70 | -161,729.30 | 0.43 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.382707 | 9,838,270.70 | -161,729.30 | 0.43 |
| 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 | 99.976048 | 9,997,604.80 | -2,395.20 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.976048 | 9,997,604.80 | -2,395.20 | 0.44 |
| 38014BAC3 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B | | | | | 2.684750 | 20 Apr 2020 | | |
| | | Local | 3,363,135.760 | 100.000000 | 3,363,135.76 | 99.999960 | 3,363,134.41 | -1.35 | 0.15 |
| Original Face: | | Base | 8,000,000.000 | 100.000000 | 3,363,135.76 | 99.999960 | 3,363,134.41 | -1.35 | 0.15 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | 3.500000 | 16 Apr 2042 | | |
| | | Local | 833,254.530 | 106.705884 | 889,131.61 | 103.239240 | 860,245.64 | -28,885.97 | 0.04 |
| Original Face: | | Base | 2,500,000.000 | 106.705884 | 889,131.61 | 103.239240 | 860,245.64 | -28,885.97 | 0.04 |
| 38375CWQ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP | | | | | 3.000000 | 20 Jul 2039 | | |
| | | Local | 2,080,294.300 | 102.515182 | 2,132,617.48 | 101.085930 | 2,102,884.84 | -29,732.64 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 102.515182 | 2,132,617.48 | 101.085930 | 2,102,884.84 | -29,732.64 | 0.09 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | 3.500000 | 20 Apr 2042 | | |
| | | Local | 3,638,930.560 | 106.492315 | 3,875,181.40 | 104.185340 | 3,791,232.18 | -83,949.22 | 0.17 |
| Original Face: | | Base | 8,000,000.000 | 106.492315 | 3,875,181.40 | 104.185340 | 3,791,232.18 | -83,949.22 | 0.17 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38375UE97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD | | | | | 2.693380 | 20 Aug 2067 | | |
| | | Local | 1,213,787.400 | 100.000000 | 1,213,787.40 | 99.946370 | 1,213,136.45 | -650.95 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 1,213,787.40 | 99.946370 | 1,213,136.45 | -650.95 | 0.05 |
| 38375UYY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | | 3.629000 | 20 Apr 2067 | | |
| | | Local | 9,456,311.700 | 103.643689 | 9,800,870.29 | 103.346890 | 9,772,804.05 | -28,066.24 | 0.43 |
| Original Face: | | Base | 10,000,000.000 | 103.643689 | 9,800,870.29 | 103.346890 | 9,772,804.05 | -28,066.24 | 0.43 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | 3.000000 | 16 Oct 2039 | | |
| | | Local | 552,744.600 | 103.695577 | 573,171.70 | 103.046930 | 569,586.34 | -3,585.36 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 103.695577 | 573,171.70 | 103.046930 | 569,586.34 | -3,585.36 | 0.02 |
| 38376FNL2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG | | | | | 4.500000 | 20 Jul 2038 | | |
| | | Local | 43,011.410 | 102.994391 | 44,299.34 | 100.203030 | 43,098.74 | -1,200.60 | 0.00 |
| Original Face: | | Base | 4,500,000.000 | 102.994391 | 44,299.34 | 100.203030 | 43,098.74 | -1,200.60 | 0.00 |
| 38376GW30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B | | | | | 3.000000 | 16 Feb 2041 | | |
| | | Local | 1,595,414.730 | 102.422907 | 1,634,070.15 | 99.826980 | 1,592,654.34 | -41,415.81 | 0.07 |
| Original Face: | | Base | 6,500,000.000 | 102.422907 | 1,634,070.15 | 99.826980 | 1,592,654.34 | -41,415.81 | 0.07 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | | 2.709130 | 20 Jun 2063 | | |
| | | Local | 2,334,003.810 | 100.000000 | 2,334,003.81 | 99.791780 | 2,329,143.95 | -4,859.86 | 0.10 |
| Original Face: | | Base | 9,934,605.000 | 100.000000 | 2,334,003.81 | 99.791780 | 2,329,143.95 | -4,859.86 | 0.10 |
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | | 3.496130 | 20 Dec 2066 | | |
| | | Local | 9,522,321.300 | 101.062650 | 9,623,510.21 | 101.718200 | 9,685,933.82 | 62,423.61 | 0.42 |
| Original Face: | | Base | 10,000,000.000 | 101.062650 | 9,623,510.21 | 101.718200 | 9,685,933.82 | 62,423.61 | 0.42 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | | 5.714070 | 20 Aug 2034 | | |
| | | Local | 970,780.850 | 107.552848 | 1,044,102.45 | 110.862020 | 1,076,227.26 | 32,124.81 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 107.552848 | 1,044,102.45 | 110.862020 | 1,076,227.26 | 32,124.81 | 0.05 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | | 6.006070 | 20 Apr 2037 | | |
| | | Local | 1,960,171.200 | 108.662787 | 2,129,976.65 | 110.650090 | 2,168,931.20 | 38,954.55 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 108.662787 | 2,129,976.65 | 110.650090 | 2,168,931.20 | 38,954.55 | 0.10 |
| 38378BDT3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B | | | | | 2.686920 | 16 Aug 2041 | | |
| | | Local | 3,250,000.000 | 103.248177 | 3,355,565.74 | 99.476220 | 3,232,977.15 | -122,588.59 | 0.14 |
| Original Face: | | Base | 3,250,000.000 | 103.248177 | 3,355,565.74 | 99.476220 | 3,232,977.15 | -122,588.59 | 0.14 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378BUA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B | | | | | 2.676310 | 16 Oct 2047 | | |
| | | Local | 5,000,000.000 | 104.035156 | 5,201,757.79 | 99.457510 | 4,972,875.50 | -228,882.29 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 104.035156 | 5,201,757.79 | 99.457510 | 4,972,875.50 | -228,882.29 | 0.22 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | | 3.000000 | 16 Jan 2027 | | |
| | | Local | 922,696.520 | 102.587646 | 946,572.64 | 101.904060 | 940,265.22 | -6,307.42 | 0.04 |
| Original Face: | | Base | 6,500,000.000 | 102.587646 | 946,572.64 | 101.904060 | 940,265.22 | -6,307.42 | 0.04 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | | 3.000000 | 16 Oct 2051 | | |
| | | Local | 2,000,000.000 | 99.680792 | 1,993,615.84 | 98.344580 | 1,966,891.60 | -26,724.24 | 0.09 |
| Original Face: | | Base | 2,000,000.000 | 99.680792 | 1,993,615.84 | 98.344580 | 1,966,891.60 | -26,724.24 | 0.09 |
| 38378N5M1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG | | | | | 3.200000 | 16 Apr 2043 | | |
| | | Local | 5,000,000.000 | 103.462935 | 5,173,146.76 | 101.509290 | 5,075,464.50 | -97,682.26 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 103.462935 | 5,173,146.76 | 101.509290 | 5,075,464.50 | -97,682.26 | 0.22 |
| 38378NY56 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC | | | | | 2.250000 | 16 Dec 2047 | | |
| | | Local | 1,205,744.130 | 100.255335 | 1,208,822.82 | 99.216300 | 1,196,294.71 | -12,528.11 | 0.05 |
| Original Face: | | Base | 3,000,000.000 | 100.255335 | 1,208,822.82 | 99.216300 | 1,196,294.71 | -12,528.11 | 0.05 |
| 38378UZR1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA | | | | | 3.000000 | 20 Sep 2041 | | |
| | | Local | 4,593,838.800 | 100.295352 | 4,607,406.80 | 101.343910 | 4,655,575.86 | 48,169.06 | 0.20 |
| Original Face: | | Base | 12,000,000.000 | 100.295352 | 4,607,406.80 | 101.343910 | 4,655,575.86 | 48,169.06 | 0.20 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.500000 | 20 Sep 2043 | | |
| | | Local | 5,429,000.000 | 96.313822 | 5,228,877.39 | 104.978970 | 5,699,308.28 | 470,430.89 | 0.25 |
| Original Face: | | Base | 5,429,000.000 | 96.313822 | 5,228,877.39 | 104.978970 | 5,699,308.28 | 470,430.89 | 0.25 |
| 38378XA50 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE | | | | | 2.050000 | 16 Jan 2041 | | |
| | | Local | 1,336,758.700 | 99.883301 | 1,335,198.72 | 99.050270 | 1,324,063.10 | -11,135.62 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 99.883301 | 1,335,198.72 | 99.050270 | 1,324,063.10 | -11,135.62 | 0.06 |
| 38379GMY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ | | | | | 3.000000 | 20 Nov 2043 | | |
| | | Local | 928,840.500 | 102.580837 | 952,812.36 | 101.549030 | 943,228.52 | -9,583.84 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 102.580837 | 952,812.36 | 101.549030 | 943,228.52 | -9,583.84 | 0.04 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.950000 | 16 Oct 2029 | | |
| | | Local | 2,256,776.610 | 102.671353 | 2,317,063.09 | 100.841920 | 2,275,776.86 | -41,286.23 | 0.10 |
| Original Face: | | Base | 3,000,000.000 | 102.671353 | 2,317,063.09 | 100.841920 | 2,275,776.86 | -41,286.23 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.200000 | 16 Aug 2055 | | |
| | | Local | 6,870,608.500 | 99.886818 | 6,862,832.24 | 98.293710 | 6,753,375.99 | -109,456.25 | 0.30 |
| Original Face: | | Base | 10,000,000.000 | 99.886818 | 6,862,832.24 | 98.293710 | 6,753,375.99 | -109,456.25 | 0.30 |
| 38380BC45 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA | | | | | 3.000000 | 20 Dec 2030 | | |
| | | Local | 5,005,740.860 | 102.055329 | 5,108,625.28 | 101.949810 | 5,103,343.30 | -5,281.98 | 0.22 |
| Original Face: | | Base | 5,879,850.000 | 102.055329 | 5,108,625.28 | 101.949810 | 5,103,343.30 | -5,281.98 | 0.22 |
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | | 6.080160 | 20 Nov 2042 | | |
| | | Local | 3,087,469.930 | 114.304853 | 3,529,127.98 | 114.026690 | 3,520,539.77 | -8,588.21 | 0.15 |
| Original Face: | | Base | 5,010,613.000 | 114.304853 | 3,529,127.98 | 114.026690 | 3,520,539.77 | -8,588.21 | 0.15 |
| 38380CJU8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA | | | | | 3.000000 | 20 Jul 2045 | | |
| | | Local | 4,921,791.420 | 99.552934 | 4,899,787.74 | 101.194320 | 4,980,573.36 | 80,785.62 | 0.22 |
| Original Face: | | Base | 6,000,000.000 | 99.552934 | 4,899,787.74 | 101.194320 | 4,980,573.36 | 80,785.62 | 0.22 |
| 38380CRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA | | | | | 3.000000 | 20 Mar 2045 | | |
| | | Local | 11,041,528.490 | 102.228955 | 11,287,639.14 | 101.695910 | 11,228,782.88 | -58,856.26 | 0.49 |
| Original Face: | | Base | 13,484,830.000 | 102.228955 | 11,287,639.14 | 101.695910 | 11,228,782.88 | -58,856.26 | 0.49 |
| 38380HX31 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC | | | | | 2.500000 | 20 Nov 2042 | | |
| | | Local | 4,228,877.450 | 100.469960 | 4,248,751.47 | 100.211040 | 4,237,802.07 | -10,949.40 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 100.469960 | 4,248,751.47 | 100.211040 | 4,237,802.07 | -10,949.40 | 0.19 |
| 38380KBF1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP | | | | | 3.000000 | 20 Apr 2043 | | |
| | | Local | 8,443,884.200 | 101.381943 | 8,560,573.88 | 100.861530 | 8,516,630.80 | -43,943.08 | 0.37 |
| Original Face: | | Base | 10,000,000.000 | 101.381943 | 8,560,573.88 | 100.861530 | 8,516,630.80 | -43,943.08 | 0.37 |
| 38380UP98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T | | | | | 3.000000 | 20 Nov 2044 | | |
| | | Local | 8,090,875.100 | 100.452905 | 8,127,519.05 | 101.725720 | 8,230,500.95 | 102,981.90 | 0.36 |
| Original Face: | | Base | 10,000,000.000 | 100.452905 | 8,127,519.05 | 101.725720 | 8,230,500.95 | 102,981.90 | 0.36 |
| 38380VJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD | | | | | 2.500000 | 20 Jul 2044 | | |
| | | Local | 8,961,202.300 | 98.013176 | 8,783,159.02 | 99.757990 | 8,939,515.29 | 156,356.27 | 0.39 |
| Original Face: | | Base | 10,000,000.000 | 98.013176 | 8,783,159.02 | 99.757990 | 8,939,515.29 | 156,356.27 | 0.39 |
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | | 5.480120 | 20 Jun 2048 | | |
| | | Local | 9,054,310.000 | 106.758453 | 9,666,241.28 | 110.162500 | 9,974,454.25 | 308,212.97 | 0.44 |
| Original Face: | | Base | 10,000,000.000 | 106.758453 | 9,666,241.28 | 110.162500 | 9,974,454.25 | 308,212.97 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | | 4.660780 | 20 Feb 2049 | | |
| | | Local | 9,747,763.500 | 104.846431 | 10,220,182.15 | 107.727630 | 10,501,034.60 | 280,852.45 | 0.46 |
| Original Face: | | Base | 10,000,000.000 | 104.846431 | 10,220,182.15 | 107.727630 | 10,501,034.60 | 280,852.45 | 0.46 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | | 3.200000 | 21 Aug 2025 | | |
| | | Local | 5,000,000.000 | 99.810893 | 4,990,544.64 | 103.922438 | 5,196,121.90 | 205,577.26 | 0.23 |
| | | Base | | 99.810893 | 4,990,544.64 | 103.922438 | 5,196,121.90 | 205,577.26 | 0.23 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | | 6.500000 | 15 Jan 2028 | | |
| | | Local | 10,000,000.000 | 118.198923 | 11,819,892.25 | 125.284023 | 12,528,402.30 | 708,510.05 | 0.55 |
| | | Base | | 118.198923 | 11,819,892.25 | 125.284023 | 12,528,402.30 | 708,510.05 | 0.55 |
| 46590JAW7 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5 | | | | | 3.598200 | 15 Nov 2048 | | |
| | | Local | 5,740,000.000 | 103.239628 | 5,925,954.63 | 104.491200 | 5,997,794.88 | 71,840.25 | 0.26 |
| Original Face: | | Base | 5,740,000.000 | 103.239628 | 5,925,954.63 | 104.491200 | 5,997,794.88 | 71,840.25 | 0.26 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | | 6.400000 | 15 May 2038 | | |
| | | Local | 5,000,000.000 | 99.270407 | 4,963,520.37 | 133.015325 | 6,650,766.25 | 1,687,245.88 | 0.29 |
| | | Base | | 99.270407 | 4,963,520.37 | 133.015325 | 6,650,766.25 | 1,687,245.88 | 0.29 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | | 2.700000 | 18 May 2023 | | |
| | | Local | 10,000,000.000 | 99.852234 | 9,985,223.40 | 99.690907 | 9,969,090.70 | -16,132.70 | 0.44 |
| | | Base | | 99.852234 | 9,985,223.40 | 99.690907 | 9,969,090.70 | -16,132.70 | 0.44 |
| 46635TCG5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A | | | | | 4.717100 | 15 Feb 2046 | | |
| | | Local | 8,823,858.440 | 108.935630 | 9,612,325.78 | 102.938460 | 9,083,143.99 | -529,181.79 | 0.40 |
| Original Face: | | Base | 10,000,000.000 | 108.935630 | 9,612,325.78 | 102.938460 | 9,083,143.99 | -529,181.79 | 0.40 |
| 46637WAC7 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3 | | | | | 3.138800 | 15 Jun 2045 | | |
| | | Local | 257,054.190 | 102.552602 | 263,615.76 | 99.873410 | 256,728.79 | -6,886.97 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 102.552602 | 263,615.76 | 99.873410 | 256,728.79 | -6,886.97 | 0.01 |
| 46638UAD8 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB | | | | | 2.379100 | 15 Oct 2045 | | |
| | | Local | 7,231,671.980 | 100.273519 | 7,251,452.01 | 99.726960 | 7,211,926.62 | -39,525.39 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 100.273519 | 7,251,452.01 | 99.726960 | 7,211,926.62 | -39,525.39 | 0.32 |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4 | | | | | 2.694200 | 15 Apr 2046 | | |
| | | Local | 2,193,002.850 | 100.699518 | 2,208,343.30 | 101.005000 | 2,215,042.53 | 6,699.23 | 0.10 |
| Original Face: | | Base | 4,840,000.000 | 100.699518 | 2,208,343.30 | 101.005000 | 2,215,042.53 | 6,699.23 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 46643TBJ0 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4 | | | | | 3.494300 | 15 Jan 2048 | | |
| | | Local | 9,680,152.000 | 103.198849 | 9,989,805.40 | 104.172220 | 10,084,029.24 | 94,223.84 | 0.44 |
| Original Face: | | Base | 9,680,152.000 | 103.198849 | 9,989,805.40 | 104.172220 | 10,084,029.24 | 94,223.84 | 0.44 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | | 4.950000 | 15 May 2033 | | |
| | | Local | 5,000,000.000 | 98.300297 | 4,915,014.84 | 121.332422 | 6,066,621.10 | 1,151,606.26 | 0.27 |
| | | Base | | 98.300297 | 4,915,014.84 | 121.332422 | 6,066,621.10 | 1,151,606.26 | 0.27 |
| 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 | 99.980754 | 4,999,037.70 | -962.30 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.980754 | 4,999,037.70 | -962.30 | 0.22 |
| 487836BP2 | KELLOGG CO SR UNSECURED 04/26 3.25 | | | | | 3.250000 | 01 Apr 2026 | | |
| | | Local | 5,000,000.000 | 99.929403 | 4,996,470.16 | 99.314543 | 4,965,727.15 | -30,743.01 | 0.22 |
| | | Base | | 99.929403 | 4,996,470.16 | 99.314543 | 4,965,727.15 | -30,743.01 | 0.22 |
| 50077LAQ9 | KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR | | | | | 3.365130 | 10 Aug 2022 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.654825 | 14,948,223.75 | -51,776.25 | 0.66 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.654825 | 14,948,223.75 | -51,776.25 | 0.66 |
| 55616XAF4 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875 | | | | | 3.875000 | 15 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.802825 | 1,996,056.49 | 101.480836 | 2,029,616.72 | 33,560.23 | 0.09 |
| | | Base | | 99.802825 | 1,996,056.49 | 101.480836 | 2,029,616.72 | 33,560.23 | 0.09 |
| 577081BA9 | MATTEL INC SR UNSECURED 08/21 2.35 | | | | | 2.350000 | 15 Aug 2021 | | |
| | | Local | 3,000,000.000 | 99.945566 | 2,998,366.98 | 94.000000 | 2,820,000.00 | -178,366.98 | 0.12 |
| | | Base | | 99.945566 | 2,998,366.98 | 94.000000 | 2,820,000.00 | -178,366.98 | 0.12 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | | 6.300000 | 01 Mar 2038 | | |
| | | Local | 5,000,000.000 | 99.707590 | 4,985,379.52 | 126.898223 | 6,344,911.15 | 1,359,531.63 | 0.28 |
| | | Base | | 99.707590 | 4,985,379.52 | 126.898223 | 6,344,911.15 | 1,359,531.63 | 0.28 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | | 6.375000 | 15 Feb 2028 | | |
| | | Local | 10,000,000.000 | 119.267494 | 11,926,749.44 | 124.849000 | 12,484,900.00 | 558,150.56 | 0.55 |
| | | Base | | 119.267494 | 11,926,749.44 | 124.849000 | 12,484,900.00 | 558,150.56 | 0.55 |
| 61747YCM5 | MORGAN STANLEY SR UNSECURED 01/20 5.5 | | | | | 5.500000 | 26 Jan 2020 | | |
| | | Local | 3,100,000.000 | 101.459400 | 3,145,241.41 | 101.784196 | 3,155,310.08 | 10,068.67 | 0.14 |
| | | Base | | 101.459400 | 3,145,241.41 | 101.784196 | 3,155,310.08 | 10,068.67 | 0.14 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 626717AD4 | MURPHY OIL CORP SR UNSECURED 06/22 4 | | | | | 4.000000 | 01 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.939834 | 4,996,991.69 | 98.926540 | 4,946,327.00 | -50,664.69 | 0.22 |
| | | Base | | 99.939834 | 4,996,991.69 | 98.926540 | 4,946,327.00 | -50,664.69 | 0.22 |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | | 3.050000 | 25 Apr 2027 | | |
| | | Local | 10,000,000.000 | 99.834978 | 9,983,497.80 | 100.757936 | 10,075,793.60 | 92,295.80 | 0.44 |
| | | Base | | 99.834978 | 9,983,497.80 | 100.757936 | 10,075,793.60 | 92,295.80 | 0.44 |
| 651639AN6 | NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5 | | | | | 3.500000 | 15 Mar 2022 | | |
| | | Local | 8,000,000.000 | 99.802292 | 7,984,183.34 | 101.528960 | 8,122,316.80 | 138,133.46 | 0.36 |
| | | Base | | 99.802292 | 7,984,183.34 | 101.528960 | 8,122,316.80 | 138,133.46 | 0.36 |
| 65339KAQ3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342 | | | | | 3.342000 | 01 Sep 2020 | | |
| | | Local | 10,000,000.000 | 100.173117 | 10,017,311.67 | 100.916532 | 10,091,653.20 | 74,341.53 | 0.44 |
| | | Base | | 100.173117 | 10,017,311.67 | 100.916532 | 10,091,653.20 | 74,341.53 | 0.44 |
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | | 3.150000 | 01 Jun 2027 | | |
| | | Local | 5,000,000.000 | 99.875317 | 4,993,765.84 | 100.471819 | 5,023,590.95 | 29,825.11 | 0.22 |
| | | Base | | 99.875317 | 4,993,765.84 | 100.471819 | 5,023,590.95 | 29,825.11 | 0.22 |
| 69353RFC7 | PNC BANK NA SR UNSECURED 05/20 2 | | | | | 2.000000 | 19 May 2020 | | |
| | | Local | 8,000,000.000 | 99.960711 | 7,996,856.87 | 99.556356 | 7,964,508.48 | -32,348.39 | 0.35 |
| | | Base | | 99.960711 | 7,996,856.87 | 99.556356 | 7,964,508.48 | -32,348.39 | 0.35 |
| 69353RFD5 | PNC BANK NA SR UNSECURED 05/20 VAR | | | | | 2.879630 | 19 May 2020 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.201920 | 20,040,384.00 | 40,384.00 | 0.88 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.201920 | 20,040,384.00 | 40,384.00 | 0.88 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | | 3.600000 | 01 Mar 2024 | | |
| | | Local | 5,000,000.000 | 99.919321 | 4,995,966.05 | 105.104512 | 5,255,225.60 | 259,259.55 | 0.23 |
| | | Base | | 99.919321 | 4,995,966.05 | 105.104512 | 5,255,225.60 | 259,259.55 | 0.23 |
| 713448DU9 | PEPSICO INC SR UNSECURED 05/22 VAR | | | | | 2.940630 | 02 May 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.285000 | 20,057,000.00 | 57,000.00 | 0.88 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.285000 | 20,057,000.00 | 57,000.00 | 0.88 |
| 717081DZ3 | PFIZER INC SR UNSECURED 12/21 2.2 | | | | | 2.200000 | 15 Dec 2021 | | |
| | | Local | 5,000,000.000 | 99.954352 | 4,997,717.61 | 99.842000 | 4,992,100.00 | -5,617.61 | 0.22 |
| | | Base | | 99.954352 | 4,997,717.61 | 99.842000 | 4,992,100.00 | -5,617.61 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | | 6.750000 | 15 Dec 2027 | | |
| | | Local | 3,000,000.000 | 118.049354 | 3,541,480.61 | 127.057541 | 3,811,726.23 | 270,245.62 | 0.17 |
| | | Base | | 118.049354 | 3,541,480.61 | 127.057541 | 3,811,726.23 | 270,245.62 | 0.17 |
| 718172AH2 | PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5 | | | | | 4.500000 | 26 Mar 2020 | | |
| | | Local | 5,000,000.000 | 99.895078 | 4,994,753.90 | 101.539012 | 5,076,950.60 | 82,196.70 | 0.22 |
| | | Base | | 99.895078 | 4,994,753.90 | 101.539012 | 5,076,950.60 | 82,196.70 | 0.22 |
| 737679DD9 | POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05 | | | | | 3.050000 | 01 Apr 2022 | | |
| | | Local | 3,000,000.000 | 99.917902 | 2,997,537.06 | 101.131222 | 3,033,936.66 | 36,399.60 | 0.13 |
| | | Base | | 99.917902 | 2,997,537.06 | 101.131222 | 3,033,936.66 | 36,399.60 | 0.13 |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | | 5.625000 | 01 Oct 2038 | | |
| | | Local | 9,800,000.000 | 99.950807 | 9,795,179.12 | 133.018037 | 13,035,767.63 | 3,240,588.51 | 0.57 |
| | | Base | | 99.950807 | 9,795,179.12 | 133.018037 | 13,035,767.63 | 3,240,588.51 | 0.57 |
| 742651DV1 | PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3 | | | | | 2.300000 | 15 Sep 2020 | | |
| | | Local | 10,000,000.000 | 100.328170 | 10,032,816.95 | 100.297680 | 10,029,768.00 | -3,048.95 | 0.44 |
| | | Base | | 100.328170 | 10,032,816.95 | 100.297680 | 10,029,768.00 | -3,048.95 | 0.44 |
| 7591EPAK6 | REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2 | | | | | 3.200000 | 08 Feb 2021 | | |
| | | Local | 3,000,000.000 | 100.437921 | 3,013,137.62 | 100.734109 | 3,022,023.27 | 8,885.65 | 0.13 |
| | | Base | | 100.437921 | 3,013,137.62 | 100.734109 | 3,022,023.27 | 8,885.65 | 0.13 |
| 771196BE1 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35 | | | | | 3.350000 | 30 Sep 2024 | | |
| | | Local | 5,000,000.000 | 100.516760 | 5,025,837.99 | 103.523237 | 5,176,161.85 | 150,323.86 | 0.23 |
| | | Base | | 100.516760 | 5,025,837.99 | 103.523237 | 5,176,161.85 | 150,323.86 | 0.23 |
| 779382AP5 | ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875 | | | | | 4.875000 | 01 Jun 2022 | | |
| | | Local | 4,000,000.000 | 99.812732 | 3,992,509.29 | 90.625000 | 3,625,000.00 | -367,509.29 | 0.16 |
| | | Base | | 99.812732 | 3,992,509.29 | 90.625000 | 3,625,000.00 | -367,509.29 | 0.16 |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | | 3.200000 | 25 Jan 2028 | | |
| | | Local | 10,000,000.000 | 99.869679 | 9,986,967.93 | 100.878566 | 10,087,856.60 | 100,888.67 | 0.44 |
| | | Base | | 99.869679 | 9,986,967.93 | 100.878566 | 10,087,856.60 | 100,888.67 | 0.44 |
| 822582BH4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR | | | | | 2.985250 | 11 May 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.382600 | 10,038,260.00 | 38,260.00 | 0.44 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.382600 | 10,038,260.00 | 38,260.00 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | | 2.950000 | 01 Jul 2023 | | |
| | | Local | 5,000,000.000 | 99.952013 | 4,997,600.67 | 100.452126 | 5,022,606.30 | 25,005.63 | 0.22 |
| | | Base | | 99.952013 | 4,997,600.67 | 100.452126 | 5,022,606.30 | 25,005.63 | 0.22 |
| 844895AV4 | SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875 | | | | | 3.875000 | 01 Apr 2022 | | |
| | | Local | 4,000,000.000 | 99.991010 | 3,999,640.39 | 101.969936 | 4,078,797.44 | 79,157.05 | 0.18 |
| | | Base | | 99.991010 | 3,999,640.39 | 101.969936 | 4,078,797.44 | 79,157.05 | 0.18 |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | | 2.700000 | 15 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.992031 | 4,999,601.53 | 100.593173 | 5,029,658.65 | 30,057.12 | 0.22 |
| | | Base | | 99.992031 | 4,999,601.53 | 100.593173 | 5,029,658.65 | 30,057.12 | 0.22 |
| 857477AL7 | STATE STREET CORP SUBORDINATED 05/23 3.1 | | | | | 3.100000 | 15 May 2023 | | |
| | | Local | 5,000,000.000 | 99.936050 | 4,996,802.50 | 101.665749 | 5,083,287.45 | 86,484.95 | 0.22 |
| | | Base | | 99.936050 | 4,996,802.50 | 101.665749 | 5,083,287.45 | 86,484.95 | 0.22 |
| 86787EBE6 | SUNTRUST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | | Local | 5,000,000.000 | 99.949718 | 4,997,485.88 | 100.619366 | 5,030,968.30 | 33,482.42 | 0.22 |
| | | Base | | 99.949718 | 4,997,485.88 | 100.619366 | 5,030,968.30 | 33,482.42 | 0.22 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.350000 | 01 Nov 2032 | | |
| | | Local | 5,000,000.000 | 107.868944 | 5,393,447.19 | 133.167803 | 6,658,390.15 | 1,264,942.96 | 0.29 |
| | | Base | | 107.868944 | 5,393,447.19 | 133.167803 | 6,658,390.15 | 1,264,942.96 | 0.29 |
| 89233P5T9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | | | | | 3.300000 | 12 Jan 2022 | | |
| | | Local | 5,000,000.000 | 99.902984 | 4,995,149.20 | 102.121453 | 5,106,072.65 | 110,923.45 | 0.22 |
| | | Base | | 99.902984 | 4,995,149.20 | 102.121453 | 5,106,072.65 | 110,923.45 | 0.22 |
| 902494AT0 | TYSON FOODS INC COMPANY GUAR 06/22 4.5 | | | | | 4.500000 | 15 Jun 2022 | | |
| | | Local | 3,000,000.000 | 99.845404 | 2,995,362.11 | 104.870612 | 3,146,118.36 | 150,756.25 | 0.14 |
| | | Base | | 99.845404 | 2,995,362.11 | 104.870612 | 3,146,118.36 | 150,756.25 | 0.14 |
| 902494BF9 | TYSON FOODS INC SR UNSECURED 08/21 2.25 | | | | | 2.250000 | 23 Aug 2021 | | |
| | | Local | 5,000,000.000 | 99.891138 | 4,994,556.88 | 99.084297 | 4,954,214.85 | -40,342.03 | 0.22 |
| | | Base | | 99.891138 | 4,994,556.88 | 99.084297 | 4,954,214.85 | -40,342.03 | 0.22 |
| 90327QCY3 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2 | | | | | 2.000000 | 01 Jun 2021 | | |
| | | Local | 15,000,000.000 | 99.956507 | 14,993,476.06 | 99.302436 | 14,895,365.40 | -98,110.66 | 0.65 |
| | | Base | | 99.956507 | 14,993,476.06 | 99.302436 | 14,895,365.40 | -98,110.66 | 0.65 |

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|---|---|---|---|---|---|---|---|---|---|
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | | 6.200000 | 15 Jan 2038 | | |
| | | Local | 5,000,000.000 | 99.681505 | 4,984,075.23 | 131.817764 | 6,590,888.20 | 1,606,812.97 | 0.29 |
| | | Base | | 99.681505 | 4,984,075.23 | 131.817764 | 6,590,888.20 | 1,606,812.97 | 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 | 99.921679 | 4,996,083.95 | -3,916.05 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.921679 | 4,996,083.95 | -3,916.05 | 0.22 |
| 912810ED6 | US TREASURY N/B 08/19 8.125 | | | | | 8.125000 | 15 Aug 2019 | | |
| | | Local | 5,000,000.000 | 100.813724 | 5,040,686.19 | 101.126862 | 5,056,343.10 | 15,656.91 | 0.22 |
| | | Base | | 100.813724 | 5,040,686.19 | 101.126862 | 5,056,343.10 | 15,656.91 | 0.22 |
| 912810EM6 | US TREASURY N/B 08/22 7.25 | | | | | 7.250000 | 15 Aug 2022 | | |
| | | Local | 5,000,000.000 | 111.242654 | 5,562,132.69 | 116.472656 | 5,823,632.80 | 261,500.11 | 0.26 |
| | | Base | | 111.242654 | 5,562,132.69 | 116.472656 | 5,823,632.80 | 261,500.11 | 0.26 |
| 912810EN4 | US TREASURY N/B 11/22 7.625 | | | | | 7.625000 | 15 Nov 2022 | | |
| | | Local | 5,000,000.000 | 112.928447 | 5,646,422.34 | 118.976562 | 5,948,828.10 | 302,405.76 | 0.26 |
| | | Base | | 112.928447 | 5,646,422.34 | 118.976562 | 5,948,828.10 | 302,405.76 | 0.26 |
| 912810EP9 | US TREASURY N/B 02/23 7.125 | | | | | 7.125000 | 15 Feb 2023 | | |
| | | Local | 5,000,000.000 | 107.192293 | 5,359,614.64 | 118.488281 | 5,924,414.05 | 564,799.41 | 0.26 |
| | | Base | | 107.192293 | 5,359,614.64 | 118.488281 | 5,924,414.05 | 564,799.41 | 0.26 |
| 912810ES3 | US TREASURY N/B 11/24 7.5 | | | | | 7.500000 | 15 Nov 2024 | | |
| | | Local | 5,000,000.000 | 126.799863 | 6,339,993.13 | 128.378906 | 6,418,945.30 | 78,952.17 | 0.28 |
| | | Base | | 126.799863 | 6,339,993.13 | 128.378906 | 6,418,945.30 | 78,952.17 | 0.28 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | | 6.875000 | 15 Aug 2025 | | |
| | | Local | 12,500,000.000 | 122.344513 | 15,293,064.13 | 128.171875 | 16,021,484.38 | 728,420.25 | 0.70 |
| | | Base | | 122.344513 | 15,293,064.13 | 128.171875 | 16,021,484.38 | 728,420.25 | 0.70 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | | 6.000000 | 15 Feb 2026 | | |
| | | Local | 12,500,000.000 | 115.931294 | 14,491,411.76 | 124.750000 | 15,593,750.00 | 1,102,338.24 | 0.68 |
| | | Base | | 115.931294 | 14,491,411.76 | 124.750000 | 15,593,750.00 | 1,102,338.24 | 0.68 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | | 6.750000 | 15 Aug 2026 | | |
| | | Local | 20,000,000.000 | 128.150272 | 25,630,054.30 | 131.292969 | 26,258,593.80 | 628,539.50 | 1.15 |
| | | Base | | 128.150272 | 25,630,054.30 | 131.292969 | 26,258,593.80 | 628,539.50 | 1.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | | 6.500000 | 15 Nov 2026 | | |
| | | 12,500,000.000 | Local | 130.779847 | 16,347,480.92 | 130.535156 | 16,316,894.50 | -30,586.42 | 0.72 |
| | | | Base | 130.779847 | 16,347,480.92 | 130.535156 | 16,316,894.50 | -30,586.42 | 0.72 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | | 6.375000 | 15 Aug 2027 | | |
| | | 15,000,000.000 | Local | 119.577117 | 17,936,567.52 | 132.128906 | 19,819,335.90 | 1,882,768.38 | 0.87 |
| | | | Base | 119.577117 | 17,936,567.52 | 132.128906 | 19,819,335.90 | 1,882,768.38 | 0.87 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | | | | | 6.125000 | 15 Nov 2027 | | |
| | | 15,000,000.000 | Local | 131.701830 | 19,755,274.46 | 130.933594 | 19,640,039.10 | -115,235.36 | 0.86 |
| | | | Base | 131.701830 | 19,755,274.46 | 130.933594 | 19,640,039.10 | -115,235.36 | 0.86 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | | 5.500000 | 15 Aug 2028 | | |
| | | 27,500,000.000 | Local | 125.452353 | 34,499,397.02 | 128.007812 | 35,202,148.30 | 702,751.28 | 1.54 |
| | | | Base | 125.452353 | 34,499,397.02 | 128.007812 | 35,202,148.30 | 702,751.28 | 1.54 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | | 5.250000 | 15 Nov 2028 | | |
| | | 17,500,000.000 | Local | 124.691256 | 21,820,969.88 | 126.496094 | 22,136,816.45 | 315,846.57 | 0.97 |
| | | | Base | 124.691256 | 21,820,969.88 | 126.496094 | 22,136,816.45 | 315,846.57 | 0.97 |
| 912810FG8 | US TREASURY N/B 02/29 5.25 | | | | | 5.250000 | 15 Feb 2029 | | |
| | | 20,000,000.000 | Local | 123.097814 | 24,619,562.88 | 127.085938 | 25,417,187.60 | 797,624.72 | 1.11 |
| | | | Base | 123.097814 | 24,619,562.88 | 127.085938 | 25,417,187.60 | 797,624.72 | 1.11 |
| 912810FJ2 | US TREASURY N/B 08/29 6.125 | | | | | 6.125000 | 15 Aug 2029 | | |
| | | 20,000,000.000 | Local | 133.192227 | 26,638,445.48 | 136.285156 | 27,257,031.20 | 618,585.72 | 1.19 |
| | | | Base | 133.192227 | 26,638,445.48 | 136.285156 | 27,257,031.20 | 618,585.72 | 1.19 |
| 912810FM5 | US TREASURY N/B 05/30 6.25 | | | | | 6.250000 | 15 May 2030 | | |
| | | 17,500,000.000 | Local | 140.698583 | 24,622,252.06 | 139.664062 | 24,441,210.85 | -181,041.21 | 1.07 |
| | | | Base | 140.698583 | 24,622,252.06 | 139.664062 | 24,441,210.85 | -181,041.21 | 1.07 |
| 9128284C1 | US TREASURY N/B 03/20 2.25 | | | | | 2.250000 | 31 Mar 2020 | | |
| | | 15,000,000.000 | Local | 99.849110 | 14,977,366.44 | 99.945312 | 14,991,796.80 | 14,430.36 | 0.66 |
| | | | Base | 99.849110 | 14,977,366.44 | 99.945312 | 14,991,796.80 | 14,430.36 | 0.66 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | 5,000,000.000 | Local | 99.779052 | 4,988,952.62 | 100.574219 | 5,028,710.95 | 39,758.33 | 0.22 |
| | | | Base | 99.779052 | 4,988,952.62 | 100.574219 | 5,028,710.95 | 39,758.33 | 0.22 |

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**Base Currency: 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 | | |
| | | 5,000,000.000 | Local | 99.895762 | 4,994,788.10 | 100.832031 | 5,041,601.55 | 46,813.45 | 0.22 |
| | | | Base | 99.895762 | 4,994,788.10 | 100.832031 | 5,041,601.55 | 46,813.45 | 0.22 |
| 9128285S5 | US TREASURY N/B 12/20 2.5 | | | | | 2.500000 | 31 Dec 2020 | | |
| | | 5,000,000.000 | Local | 100.111175 | 5,005,558.76 | 100.710938 | 5,035,546.90 | 29,988.14 | 0.22 |
| | | | Base | 100.111175 | 5,005,558.76 | 100.710938 | 5,035,546.90 | 29,988.14 | 0.22 |
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | | 2.125000 | 31 Jan 2021 | | |
| | | 5,000,000.000 | Local | 99.938157 | 4,996,907.87 | 100.164062 | 5,008,203.10 | 11,295.23 | 0.22 |
| | | | Base | 99.938157 | 4,996,907.87 | 100.164062 | 5,008,203.10 | 11,295.23 | 0.22 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | | 2.250000 | 15 Nov 2024 | | |
| | | 2,500,000.000 | Local | 102.802668 | 2,570,066.70 | 101.410156 | 2,535,253.90 | -34,812.80 | 0.11 |
| | | | Base | 102.802668 | 2,570,066.70 | 101.410156 | 2,535,253.90 | -34,812.80 | 0.11 |
| 912828M56 | US TREASURY N/B 11/25 2.25 | | | | | 2.250000 | 15 Nov 2025 | | |
| | | 10,000,000.000 | Local | 99.647539 | 9,964,753.91 | 101.378906 | 10,137,890.60 | 173,136.69 | 0.44 |
| | | | Base | 99.647539 | 9,964,753.91 | 101.378906 | 10,137,890.60 | 173,136.69 | 0.44 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 15 Aug 2020 | | |
| | | 5,000,000.000 | Local | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 0.22 |
| | | | Base | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 0.22 |
| 912828QN3 | US TREASURY N/B 05/21 3.125 | | | | | 3.125000 | 15 May 2021 | | |
| | | 5,000,000.000 | Local | 102.960960 | 5,148,048.01 | 102.183594 | 5,109,179.70 | -38,868.31 | 0.22 |
| | | | Base | 102.960960 | 5,148,048.01 | 102.183594 | 5,109,179.70 | -38,868.31 | 0.22 |
| 912828TC4 | US TREASURY N/B 06/19 1 | | | | | 1.000000 | 30 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.987456 | 4,999,372.81 | 99.893513 | 4,994,675.65 | -4,697.16 | 0.22 |
| | | | Base | 99.987456 | 4,999,372.81 | 99.893513 | 4,994,675.65 | -4,697.16 | 0.22 |
| 912828TJ9 | US TREASURY N/B 08/22 1.625 | | | | | 1.625000 | 15 Aug 2022 | | |
| | | 5,000,000.000 | Local | 99.751957 | 4,987,597.84 | 99.117188 | 4,955,859.40 | -31,738.44 | 0.22 |
| | | | Base | 99.751957 | 4,987,597.84 | 99.117188 | 4,955,859.40 | -31,738.44 | 0.22 |
| 912828TR1 | US TREASURY N/B 09/19 1 | | | | | 1.000000 | 30 Sep 2019 | | |
| | | 10,000,000.000 | Local | 99.714661 | 9,971,466.08 | 99.539062 | 9,953,906.20 | -17,559.88 | 0.44 |
| | | | Base | 99.714661 | 9,971,466.08 | 99.539062 | 9,953,906.20 | -17,559.88 | 0.44 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828TY6 | US TREASURY N/B 11/22 1.625 | | | | | 1.625000 | 15 Nov 2022 | | |
| | | 5,000,000.000 | Local | 99.426102 | 4,971,305.12 | 99.042969 | 4,952,148.45 | -19,156.67 | 0.22 |
| | | | Base | 99.426102 | 4,971,305.12 | 99.042969 | 4,952,148.45 | -19,156.67 | 0.22 |
| 912828U24 | US TREASURY N/B 11/26 2 | | | | | 2.000000 | 15 Nov 2026 | | |
| | | 10,000,000.000 | Local | 96.235145 | 9,623,514.54 | 99.636719 | 9,963,671.90 | 340,157.36 | 0.44 |
| | | | Base | 96.235145 | 9,623,514.54 | 99.636719 | 9,963,671.90 | 340,157.36 | 0.44 |
| 912828UB4 | US TREASURY N/B 11/19 1 | | | | | 1.000000 | 30 Nov 2019 | | |
| | | 7,500,000.000 | Local | 99.924243 | 7,494,318.22 | 99.320312 | 7,449,023.40 | -45,294.82 | 0.33 |
| | | | Base | 99.924243 | 7,494,318.22 | 99.320312 | 7,449,023.40 | -45,294.82 | 0.33 |
| 912828UQ1 | US TREASURY N/B 02/20 1.25 | | | | | 1.250000 | 29 Feb 2020 | | |
| | | 7,500,000.000 | Local | 99.018983 | 7,426,423.72 | 99.203125 | 7,440,234.38 | 13,810.66 | 0.33 |
| | | | Base | 99.018983 | 7,426,423.72 | 99.203125 | 7,440,234.38 | 13,810.66 | 0.33 |
| 912828V98 | US TREASURY N/B 02/27 2.25 | | | | | 2.250000 | 15 Feb 2027 | | |
| | | 5,000,000.000 | Local | 96.046145 | 4,802,307.23 | 101.312500 | 5,065,625.00 | 263,317.77 | 0.22 |
| | | | Base | 96.046145 | 4,802,307.23 | 101.312500 | 5,065,625.00 | 263,317.77 | 0.22 |
| 912828W22 | US TREASURY N/B 02/20 1.375 | | | | | 1.375000 | 15 Feb 2020 | | |
| | | 5,000,000.000 | Local | 99.137377 | 4,956,868.83 | 99.332031 | 4,966,601.55 | 9,732.72 | 0.22 |
| | | | Base | 99.137377 | 4,956,868.83 | 99.332031 | 4,966,601.55 | 9,732.72 | 0.22 |
| 912828WS5 | US TREASURY N/B 06/19 1.625 | | | | | 1.625000 | 30 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.970504 | 9,997,050.40 | 99.939566 | 9,993,956.60 | -3,093.80 | 0.44 |
| | | | Base | 99.970504 | 9,997,050.40 | 99.939566 | 9,993,956.60 | -3,093.80 | 0.44 |
| 912828Y46 | US TREASURY N/B 07/20 2.625 | | | | | 2.625000 | 31 Jul 2020 | | |
| | | 5,000,000.000 | Local | 99.952195 | 4,997,609.76 | 100.492188 | 5,024,609.40 | 26,999.64 | 0.22 |
| | | | Base | 99.952195 | 4,997,609.76 | 100.492188 | 5,024,609.40 | 26,999.64 | 0.22 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | | 5,000,000.000 | Local | 99.980969 | 4,999,048.43 | 101.638780 | 5,081,939.00 | 82,890.57 | 0.22 |
| | Original Face: | 5,000,000.000 | Base | 99.980969 | 4,999,048.43 | 101.638780 | 5,081,939.00 | 82,890.57 | 0.22 |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | | | | | 2.060000 | 20 Sep 2021 | | |
| | | 3,997,678.820 | Local | 99.990693 | 3,997,306.74 | 99.795590 | 3,989,507.16 | -7,799.58 | 0.17 |
| | Original Face: | 5,000,000.000 | Base | 99.990693 | 3,997,306.74 | 99.795590 | 3,989,507.16 | -7,799.58 | 0.17 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92349FAB9 | VERIZON OWNER TRUST VZOT 2018 1A A1B 144A | | | | | 2.700630 | 20 Sep 2022 | | |
| | | Local | 10,500,000.000 | 100.000000 | 10,500,000.00 | 100.131970 | 10,513,856.85 | 13,856.85 | 0.46 |
| Original Face: | | Base | 10,500,000.000 | 100.000000 | 10,500,000.00 | 100.131970 | 10,513,856.85 | 13,856.85 | 0.46 |
| 92890FAT3 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4 | | | | | 3.723000 | 15 May 2047 | | |
| | | Local | 9,250,000.000 | 107.010816 | 9,898,500.45 | 104.634100 | 9,678,654.25 | -219,846.20 | 0.42 |
| Original Face: | | Base | 9,250,000.000 | 107.010816 | 9,898,500.45 | 104.634100 | 9,678,654.25 | -219,846.20 | 0.42 |
| 92936TAB8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2 | | | | | 3.431000 | 15 Jun 2045 | | |
| | | Local | 5,000,000.000 | 101.570813 | 5,078,540.64 | 102.573780 | 5,128,689.00 | 50,148.36 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 101.570813 | 5,078,540.64 | 102.573780 | 5,128,689.00 | 50,148.36 | 0.22 |
| 92937EAC8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3 | | | | | 2.695000 | 15 Mar 2045 | | |
| | | Local | 1,073,823.670 | 102.407988 | 1,099,681.21 | 100.782000 | 1,082,220.97 | -17,460.24 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 102.407988 | 1,099,681.21 | 100.782000 | 1,082,220.97 | -17,460.24 | 0.05 |
| 92937FAF8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS | | | | | 3.560000 | 15 Mar 2048 | | |
| | | Local | 7,400,000.000 | 100.971148 | 7,471,864.92 | 102.889820 | 7,613,846.68 | 141,981.76 | 0.33 |
| Original Face: | | Base | 7,400,000.000 | 100.971148 | 7,471,864.92 | 102.889820 | 7,613,846.68 | 141,981.76 | 0.33 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | | 5.875000 | 05 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.926660 | 4,996,332.99 | 121.468574 | 6,073,428.70 | 1,077,095.71 | 0.27 |
| | | Base | | 99.926660 | 4,996,332.99 | 121.468574 | 6,073,428.70 | 1,077,095.71 | 0.27 |
| 931142DX8 | WALMART INC SR UNSECURED 10/19 VAR | | | | | 2.562130 | 09 Oct 2019 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.005022 | 5,000,251.10 | 251.10 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.005022 | 5,000,251.10 | 251.10 | 0.22 |
| 94106LBD0 | WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4 | | | | | 2.400000 | 15 May 2023 | | |
| | | Local | 5,000,000.000 | 99.943438 | 4,997,171.88 | 99.180045 | 4,959,002.25 | -38,169.63 | 0.22 |
| | | Base | | 99.943438 | 4,997,171.88 | 99.180045 | 4,959,002.25 | -38,169.63 | 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 | 100.943727 | 5,047,186.35 | 47,186.35 | 0.22 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.943727 | 5,047,186.35 | 47,186.35 | 0.22 |
| 949746RS2 | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 | | | | | 2.500000 | 04 Mar 2021 | | |
| | | Local | 10,000,000.000 | 99.991913 | 9,999,191.34 | 99.802048 | 9,980,204.80 | -18,986.54 | 0.44 |
| | | Base | | 99.991913 | 9,999,191.34 | 99.802048 | 9,980,204.80 | -18,986.54 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 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 | 101.585855 | 15,237,878.25 | 237,878.25 | 0.67 |
| | | Base | | 100.000000 | 15,000,000.00 | 101.585855 | 15,237,878.25 | 237,878.25 | 0.67 |
| 94989JAZ9 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4 | | | | | 3.540000 | 15 May 2048 | | |
| | | Local | 5,000,000.000 | 103.458147 | 5,172,907.34 | 104.266910 | 5,213,345.50 | 40,438.16 | 0.23 |
| | Original Face: | Base | 5,000,000.000 | 103.458147 | 5,172,907.34 | 104.266910 | 5,213,345.50 | 40,438.16 | 0.23 |
| 961214CX9 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | | | | | 2.850000 | 13 May 2026 | | |
| | | Local | 7,000,000.000 | 99.730355 | 6,981,124.84 | 99.529810 | 6,967,086.70 | -14,038.14 | 0.31 |
| | | Base | | 99.730355 | 6,981,124.84 | 99.529810 | 6,967,086.70 | -14,038.14 | 0.31 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 2,027,517,003.120 | | 2,115,438,523.85 | | 2,150,270,520.93 | 34,831,997.08 | 94.27 |
| | Original Face: | Base | 2,126,194,818.000 | | 2,115,438,523.85 | | 2,150,270,520.93 | 34,831,997.08 | 94.27 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 2,027,517,003.120 | | 2,115,438,523.85 | | 2,150,270,520.93 | 34,831,997.08 | 94.27 |
| | Original Face: | | 2,126,194,818.000 | | | | | | |

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**Base Currency: 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** | | | | | | | | |
| | | 2,158,670,907.170 | Base | 2,246,173,515.74 | | 2,280,940,949.87 | 34,767,434.13 | 100.00 |
| Original Face: | | 2,126,194,818.000 | | | | | | |

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**Base Currency: 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 | 87,714.450 | 1.000000 | 87,714.45 | 1.000000 | 87,714.45 | 0.00 | 0.02 |
| | | Base | | 1.000000 | 87,714.45 | 1.000000 | 87,714.45 | 0.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 87,714.450 | | 87,714.45 | | 87,714.45 | 0.00 | 0.02 |
| | | Base | | | 87,714.45 | | 87,714.45 | 0.00 | 0.02 |
| **CASH Total** | | | | | | | | | |
| | | Base | 87,714.450 | | 87,714.45 | | 87,714.45 | 0.00 | 0.02 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0347M3TQ7 | ANGLESEA FDG PLC and ANG | | | | | 2.600000 | 24 Jun 2019 | | |
| | | Local | 3,000,000.000 | 99.833889 | 2,995,016.67 | 99.856500 | 2,995,695.00 | 678.33 | 0.85 |
| | | Base | | 99.833889 | 2,995,016.67 | 99.856500 | 2,995,695.00 | 678.33 | 0.85 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.580000 | 01 Jul 2019 | | |
| | | Local | 3,000,000.000 | 99.785000 | 2,993,550.00 | 99.808044 | 2,994,241.32 | 691.32 | 0.85 |
| | | Base | | 99.785000 | 2,993,550.00 | 99.808044 | 2,994,241.32 | 691.32 | 0.85 |
| 04821UTS1 | ATLANTIC ASSET SECUR | | | | | 2.570000 | 26 Jun 2019 | | |
| | | Local | 3,000,000.000 | 99.821528 | 2,994,645.83 | 99.842194 | 2,995,265.82 | 619.99 | 0.85 |
| | | Base | | 99.821528 | 2,994,645.83 | 99.842194 | 2,995,265.82 | 619.99 | 0.85 |
| 09702MV75 | BOEING CO. | | | | | 2.620000 | 07 Aug 2019 | | |
| | | Local | 2,500,000.000 | 99.512389 | 2,487,809.72 | 99.540125 | 2,488,503.13 | 693.41 | 0.71 |
| | | Base | | 99.512389 | 2,487,809.72 | 99.540125 | 2,488,503.13 | 693.41 | 0.71 |
| 09702MVM2 | BOEING CO. | | | | | 2.590000 | 21 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.417250 | 1,988,345.00 | 99.437125 | 1,988,742.50 | 397.50 | 0.57 |
| | | Base | | 99.417250 | 1,988,345.00 | 99.437125 | 1,988,742.50 | 397.50 | 0.57 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | | | | | 2.550000 | 16 Jun 2022 | | |
| | | Local | 3,000,000.000 | 99.943415 | 2,998,302.46 | 99.907000 | 2,997,210.00 | -1,092.46 | 0.85 |
| | | Base | | 99.943415 | 2,998,302.46 | 99.907000 | 2,997,210.00 | -1,092.46 | 0.85 |
| 37828XTB5 | GLENCOVE FDG DAC/LLC | | | | | 2.510000 | 11 Jun 2019 | | |
| | | Local | 1,500,000.000 | 99.930278 | 1,498,954.17 | 99.945756 | 1,499,186.34 | 232.17 | 0.43 |
| | | Base | | 99.930278 | 1,498,954.17 | 99.945756 | 1,499,186.34 | 232.17 | 0.43 |
| 40588MT31 | HALKIN FINANCE LLC USC | | | | | 2.720000 | 03 Jun 2019 | | |
| | | Local | 2,000,000.000 | 99.984889 | 1,999,697.78 | 99.984889 | 1,999,697.78 | 0.00 | 0.57 |
| | | Base | | 99.984889 | 1,999,697.78 | 99.984889 | 1,999,697.78 | 0.00 | 0.57 |
| 40588MVU8 | HALKIN FINANCE LLC USC | | | | | 2.570000 | 28 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.371778 | 1,987,435.56 | 99.397283 | 1,987,945.66 | 510.10 | 0.57 |
| | | Base | | 99.371778 | 1,987,435.56 | 99.397283 | 1,987,945.66 | 510.10 | 0.57 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.520000 | 03 Jun 2019 | | |
| | | Local | 1,000,000.000 | 99.986000 | 999,860.00 | 99.986000 | 999,860.00 | 0.00 | 0.28 |
| | | Base | | 99.986000 | 999,860.00 | 99.986000 | 999,860.00 | 0.00 | 0.28 |
| 45920GWS1 | INTL BUS MACH CORP | | | | | 2.630000 | 26 Sep 2019 | | |
| | | Local | 2,000,000.000 | 99.145250 | 1,982,905.00 | 99.205222 | 1,984,104.44 | 1,199.44 | 0.56 |
| | | Base | | 99.145250 | 1,982,905.00 | 99.205222 | 1,984,104.44 | 1,199.44 | 0.56 |
| 62455BT39 | MOUNTCLIFF | | | | | 2.640000 | 03 Jun 2019 | | |
| | | Local | 3,000,000.000 | 99.985333 | 2,999,560.00 | 99.985333 | 2,999,560.00 | 0.00 | 0.85 |
| | | Base | | 99.985333 | 2,999,560.00 | 99.985333 | 2,999,560.00 | 0.00 | 0.85 |
| 62455BUX1 | MOUNTCLIFF | | | | | 2.580000 | 31 Jul 2019 | | |
| | | Local | 3,000,000.000 | 99.570000 | 2,987,100.00 | 99.600606 | 2,988,018.18 | 918.18 | 0.85 |
| | | Base | | 99.570000 | 2,987,100.00 | 99.600606 | 2,988,018.18 | 918.18 | 0.85 |
| 62455BV10 | MOUNTCLIFF | | | | | 2.590000 | 01 Aug 2019 | | |
| | | Local | 4,000,000.000 | 99.561139 | 3,982,445.55 | 99.593719 | 3,983,748.76 | 1,303.21 | 1.13 |
| | | Base | | 99.561139 | 3,982,445.55 | 99.593719 | 3,983,748.76 | 1,303.21 | 1.13 |
| 82124MU16 | SHEFFIELD RECEIVABLE | | | | | 2.580000 | 01 Jul 2019 | | |
| | | Local | 3,000,000.000 | 99.785000 | 2,993,550.00 | 99.809989 | 2,994,299.67 | 749.67 | 0.85 |
| | | Base | | 99.785000 | 2,993,550.00 | 99.809989 | 2,994,299.67 | 749.67 | 0.85 |

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|---|---|---|---|---|---|---|---|---|
| 82124MVW7 | SHEFFIELD RECEIVABLE | | | | 2.570000 | 30 Aug 2019 | | |
| | 2,000,000.000 | Local | 99.357500 | 1,987,150.00 | 99.363711 | 1,987,274.22 | 124.22 | 0.57 |
| | | Base | 99.357500 | 1,987,150.00 | 99.363711 | 1,987,274.22 | 124.22 | 0.57 |
| 91058UTR4 | UNITED HEALTHCARE CO | | | | 2.580000 | 25 Jun 2019 | | |
| | 2,000,000.000 | Local | 99.828000 | 1,996,560.00 | 99.842333 | 1,996,846.66 | 286.66 | 0.57 |
| | | Base | 99.828000 | 1,996,560.00 | 99.842333 | 1,996,846.66 | 286.66 | 0.57 |
| 91058UTS2 | UNITED HEALTHCARE CO | | | | 2.570000 | 26 Jun 2019 | | |
| | 2,000,000.000 | Local | 99.821528 | 1,996,430.56 | 99.834975 | 1,996,699.50 | 268.94 | 0.57 |
| | | Base | 99.821528 | 1,996,430.56 | 99.834975 | 1,996,699.50 | 268.94 | 0.57 |
| 92646LTL4 | VICTORY RECEIVABLES | | | | 2.580000 | 20 Jun 2019 | | |
| | 2,000,000.000 | Local | 99.863834 | 1,997,276.67 | 99.884872 | 1,997,697.44 | 420.77 | 0.57 |
| | | Base | 99.863834 | 1,997,276.67 | 99.884872 | 1,997,697.44 | 420.77 | 0.57 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.470000 | 05 Jun 2019 | | |
| | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.43 |
| | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.43 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.500000 | 03 Jun 2019 | | |
| | 11,798.880 | Local | 100.000000 | 11,798.88 | 100.000000 | 11,798.88 | 0.00 | 0.00 |
| | | Base | 100.000000 | 11,798.88 | 100.000000 | 11,798.88 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 47,511,798.880 | Local | | 47,378,393.85 | | 47,386,395.30 | 8,001.45 | 13.48 |
| | | Base | | 47,378,393.85 | | 47,386,395.30 | 8,001.45 | 13.48 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 47,511,798.880 | Base | | 47,378,393.85 | | 47,386,395.30 | 8,001.45 | 13.48 |

## 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 | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 0.57 |
| | | Base | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | | Local | 4,000,000.000 | 99.881314 | 3,995,252.55 | 100.343665 | 4,013,746.60 | 18,494.05 | 1.14 |
| | | Base | | 99.881314 | 3,995,252.55 | 100.343665 | 4,013,746.60 | 18,494.05 | 1.14 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | | 2.759630 | 15 Oct 2025 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 99.855640 | 3,994,225.60 | -5,774.40 | 1.14 |
| Original Face: | | Base | 4,000,000.000 | 100.000000 | 4,000,000.00 | 99.855640 | 3,994,225.60 | -5,774.40 | 1.14 |
| 0258M0EC9 | AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7 | | | | | 1.700000 | 30 Oct 2019 | | |
| | | Local | 2,000,000.000 | 99.983575 | 1,999,671.50 | 99.620954 | 1,992,419.08 | -7,252.42 | 0.57 |
| | | Base | | 99.983575 | 1,999,671.50 | 99.620954 | 1,992,419.08 | -7,252.42 | 0.57 |
| 0258M0ED7 | AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR | | | | | 3.152750 | 30 Oct 2019 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.154566 | 2,003,091.32 | 3,091.32 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.154566 | 2,003,091.32 | 3,091.32 | 0.57 |
| 02665WCC3 | AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR | | | | | 2.745250 | 12 Feb 2021 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.935216 | 4,996,760.80 | -3,239.20 | 1.42 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.935216 | 4,996,760.80 | -3,239.20 | 1.42 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 2.835250 | 06 May 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.240278 | 5,012,013.90 | 12,013.90 | 1.43 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.240278 | 5,012,013.90 | 12,013.90 | 1.43 |
| 037833CP3 | APPLE INC SR UNSECURED 05/22 VAR | | | | | 2.885250 | 11 May 2022 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.493713 | 7,034,559.91 | 34,559.91 | 2.00 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.493713 | 7,034,559.91 | 34,559.91 | 2.00 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.970000 | 21 Dec 2020 | | |
| | | Local | 4,000,000.000 | 99.993617 | 3,999,744.66 | 100.256410 | 4,010,256.40 | 10,511.74 | 1.14 |
| Original Face: | | Base | 4,000,000.000 | 99.993617 | 3,999,744.66 | 100.256410 | 4,010,256.40 | 10,511.74 | 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 | 101.514000 | 2,030,280.00 | 30,280.00 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 101.514000 | 2,030,280.00 | 30,280.00 | 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 | 100.503700 | 2,010,074.00 | 10,074.00 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.503700 | 2,010,074.00 | 10,074.00 | 0.57 |

& Issue has redenominated but Local is not converted
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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06051GFT1 | BANK OF AMERICA CORP SR UNSECURED 10/20 2.625 | | | | | 2.625000 | 19 Oct 2020 | | |
| | | Local | 5,810,000.000 | 100.230825 | 5,823,410.92 | 100.027274 | 5,811,584.62 | -11,826.30 | 1.65 |
| | | Base | | 100.230825 | 5,823,410.92 | 100.027274 | 5,811,584.62 | -11,826.30 | 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 | 100.089627 | 3,002,688.81 | 2,688.81 | 0.85 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.089627 | 3,002,688.81 | 2,688.81 | 0.85 |
| 06367TPX2 | BANK OF MONTREAL SR UNSECURED 12/19 2.1 | | | | | 2.100000 | 12 Dec 2019 | | |
| | | Local | 500,000.000 | 99.992380 | 499,961.90 | 99.831722 | 499,158.61 | -803.29 | 0.14 |
| | | Base | | 99.992380 | 499,961.90 | 99.831722 | 499,158.61 | -803.29 | 0.14 |
| 06367TYL8 | BANK OF MONTREAL SR UNSECURED 06/20 2.1 | | | | | 2.100000 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 99.996880 | 2,999,906.39 | 99.585180 | 2,987,555.40 | -12,350.99 | 0.85 |
| | | Base | | 99.996880 | 2,999,906.39 | 99.585180 | 2,987,555.40 | -12,350.99 | 0.85 |
| 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 | 100.367835 | 5,018,391.75 | 18,391.75 | 1.43 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.367835 | 5,018,391.75 | 18,391.75 | 1.43 |
| 06405LAB7 | BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR | | | | | 1.000000 | 04 Jun 2021 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.999946 | 1,999,998.92 | -1.08 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.999946 | 1,999,998.92 | -1.08 | 0.57 |
| 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 | 99.861500 | 3,994,460.00 | -5,540.00 | 1.14 |
| | | Base | | 100.000000 | 4,000,000.00 | 99.861500 | 3,994,460.00 | -5,540.00 | 1.14 |
| 12623SAB6 | COMM MORTGAGE TRUST COMM 2012 CR5 A2 | | | | | 1.678000 | 10 Dec 2045 | | |
| | | Local | 74,325.670 | 100.076138 | 74,382.26 | 99.922470 | 74,268.05 | -114.21 | 0.02 |
| Original Face: | | Base | 3,737,000.000 | 100.076138 | 74,382.26 | 99.922470 | 74,268.05 | -114.21 | 0.02 |
| 126650CT5 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | | | | | 2.125000 | 01 Jun 2021 | | |
| | | Local | 2,000,000.000 | 99.891620 | 1,997,832.40 | 98.817992 | 1,976,359.84 | -21,472.56 | 0.56 |
| | | Base | | 99.891620 | 1,997,832.40 | 98.817992 | 1,976,359.84 | -21,472.56 | 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 | 100.258523 | 5,012,926.15 | 12,926.15 | 1.43 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.258523 | 5,012,926.15 | 12,926.15 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.250000 | 17 Jul 2023 | | |
| | | Local | 1,000,000.000 | 99.979493 | 999,794.93 | 99.888990 | 998,889.90 | -905.03 | 0.28 |
| Original Face: | | Base | 1,000,000.000 | 99.979493 | 999,794.93 | 99.888990 | 998,889.90 | -905.03 | 0.28 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 3.109630 | 17 Jul 2023 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.390500 | 2,007,810.00 | 7,810.00 | 0.57 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.390500 | 2,007,810.00 | 7,810.00 | 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 | 100.731099 | 3,021,932.97 | 21,932.97 | 0.86 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.731099 | 3,021,932.97 | 21,932.97 | 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 | 100.114902 | 4,004,596.08 | 4,596.08 | 1.14 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.114902 | 4,004,596.08 | 4,596.08 | 1.14 |
| 14042RFH9 | CAPITAL ONE NA SR UNSECURED 01/20 2.35 | | | | | 2.350000 | 31 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.930164 | 4,996,508.20 | 99.806451 | 4,990,322.55 | -6,185.65 | 1.42 |
| | | Base | | 99.930164 | 4,996,508.20 | 99.806451 | 4,990,322.55 | -6,185.65 | 1.42 |
| 14042RHC8 | CAPITAL ONE NA SR UNSECURED 08/22 2.65 | | | | | 2.650000 | 08 Aug 2022 | | |
| | | Local | 4,000,000.000 | 99.854659 | 3,994,186.37 | 99.946196 | 3,997,847.84 | 3,661.47 | 1.14 |
| | | Base | | 99.854659 | 3,994,186.37 | 99.946196 | 3,997,847.84 | 3,661.47 | 1.14 |
| 14315EAB6 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A | | | | | 3.110000 | 15 Feb 2022 | | |
| | | Local | 3,000,000.000 | 99.999296 | 2,999,978.89 | 100.448630 | 3,013,458.90 | 13,480.01 | 0.86 |
| Original Face: | | Base | 3,000,000.000 | 99.999296 | 2,999,978.89 | 100.448630 | 3,013,458.90 | 13,480.01 | 0.86 |
| 172967KK6 | CITIGROUP INC SR UNSECURED 03/21 2.7 | | | | | 2.700000 | 30 Mar 2021 | | |
| | | Local | 2,370,000.000 | 100.192303 | 2,374,557.59 | 100.076781 | 2,371,819.71 | -2,737.88 | 0.67 |
| | | Base | | 100.192303 | 2,374,557.59 | 100.076781 | 2,371,819.71 | -2,737.88 | 0.67 |
| 278642AR4 | EBAY INC SR UNSECURED 06/20 2.15 | | | | | 2.150000 | 05 Jun 2020 | | |
| | | Local | 2,000,000.000 | 99.965872 | 1,999,317.44 | 99.505988 | 1,990,119.76 | -9,197.68 | 0.57 |
| | | Base | | 99.965872 | 1,999,317.44 | 99.505988 | 1,990,119.76 | -9,197.68 | 0.57 |
| 29372JAB3 | ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A | | | | | 1.970000 | 20 Jan 2023 | | |
| | | Local | 1,483,087.430 | 100.164756 | 1,485,530.90 | 99.719870 | 1,478,932.86 | -6,598.04 | 0.42 |
| Original Face: | | Base | 3,000,000.000 | 100.164756 | 1,485,530.90 | 99.719870 | 1,478,932.86 | -6,598.04 | 0.42 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 29736RAL4 | ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8 | | | | | 1.800000 | 07 Feb 2020 | | |
| | | Local | 4,000,000.000 | 99.996785 | 3,999,871.40 | 99.495894 | 3,979,835.76 | -20,035.64 | 1.13 |
| | | Base | | 99.996785 | 3,999,871.40 | 99.495894 | 3,979,835.76 | -20,035.64 | 1.13 |
| 30303KAA4 | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F | | | | | 2.250000 | 25 Jun 2022 | | |
| | | Local | 5,037,143.470 | 100.000000 | 5,037,143.47 | 99.689460 | 5,021,501.12 | -15,642.35 | 1.43 |
| Original Face: | | Base | 5,126,000.000 | 100.000000 | 5,037,143.47 | 99.689460 | 5,021,501.12 | -15,642.35 | 1.43 |
| 31283K2K3 | FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2020 | | |
| | | Local | 3,401.780 | 100.259570 | 3,410.61 | 101.829430 | 3,464.01 | 53.40 | 0.00 |
| Original Face: | | Base | 1,100,000.000 | 100.259570 | 3,410.61 | 101.829430 | 3,464.01 | 53.40 | 0.00 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.000000 | 01 Mar 2041 | | |
| | | Local | 719,888.840 | 103.451173 | 744,733.45 | 105.036971 | 756,149.43 | 11,415.98 | 0.22 |
| Original Face: | | Base | 2,090,000.000 | 103.451173 | 744,733.45 | 105.036971 | 756,149.43 | 11,415.98 | 0.22 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2023 | | |
| | | Local | 2,726.540 | 100.832924 | 2,749.25 | 103.003473 | 2,808.43 | 59.18 | 0.00 |
| Original Face: | | Base | 250,000.000 | 100.832924 | 2,749.25 | 103.003473 | 2,808.43 | 59.18 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2024 | | |
| | | Local | 37,580.350 | 100.094757 | 37,615.96 | 102.995811 | 38,706.19 | 1,090.23 | 0.01 |
| Original Face: | | Base | 1,000,000.000 | 100.094757 | 37,615.96 | 102.995811 | 38,706.19 | 1,090.23 | 0.01 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2024 | | |
| | | Local | 43,516.910 | 100.559782 | 43,760.51 | 102.986625 | 44,816.60 | 1,056.09 | 0.01 |
| Original Face: | | Base | 2,206,300.000 | 100.559782 | 43,760.51 | 102.986625 | 44,816.60 | 1,056.09 | 0.01 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 720,692.300 | 101.334919 | 730,312.96 | 101.872444 | 734,186.86 | 3,873.90 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 101.334919 | 730,312.96 | 101.872444 | 734,186.86 | 3,873.90 | 0.21 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 1,916,148.300 | 101.958050 | 1,953,667.44 | 100.635034 | 1,928,316.49 | -25,350.95 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 101.958050 | 1,953,667.44 | 100.635034 | 1,928,316.49 | -25,350.95 | 0.55 |
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2024 | | |
| | | Local | 34,973.200 | 100.963338 | 35,310.11 | 102.807385 | 35,955.03 | 644.92 | 0.01 |
| Original Face: | | Base | 1,000,000.000 | 100.963338 | 35,310.11 | 102.807385 | 35,955.03 | 644.92 | 0.01 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | 4.000000 | 01 Jul 2025 | | |
| | | Local | 368,749.260 | 101.198744 | 373,169.62 | 103.363554 | 381,152.34 | 7,982.72 | 0.11 |
| Original Face: | | Base | 6,000,000.000 | 101.198744 | 373,169.62 | 103.363554 | 381,152.34 | 7,982.72 | 0.11 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2025 | | |
| | | Local | 377,827.200 | 101.575559 | 383,780.09 | 102.833561 | 388,533.16 | 4,753.07 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 101.575559 | 383,780.09 | 102.833561 | 388,533.16 | 4,753.07 | 0.11 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2042 | | |
| | | Local | 1,876,805.200 | 103.809664 | 1,948,305.17 | 103.037155 | 1,933,806.68 | -14,498.49 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 103.809664 | 1,948,305.17 | 103.037155 | 1,933,806.68 | -14,498.49 | 0.55 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | 4.000000 | 01 Oct 2039 | | |
| | | Local | 1,209,417.050 | 103.706568 | 1,254,244.92 | 104.111397 | 1,259,140.99 | 4,896.07 | 0.36 |
| Original Face: | | Base | 5,700,000.000 | 103.706568 | 1,254,244.92 | 104.111397 | 1,259,140.99 | 4,896.07 | 0.36 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 544,927.280 | 103.439892 | 563,672.19 | 105.039882 | 572,390.97 | 8,718.78 | 0.16 |
| Original Face: | | Base | 2,000,000.000 | 103.439892 | 563,672.19 | 105.039882 | 572,390.97 | 8,718.78 | 0.16 |
| 3130A0JR2 | FEDERAL HOME LOAN BANK BONDS 12/19 2.375 | | | | | 2.375000 | 13 Dec 2019 | | |
| | | Local | 5,000,000.000 | 100.140915 | 5,007,045.76 | 100.030202 | 5,001,510.10 | -5,535.66 | 1.42 |
| | | Base | | 100.140915 | 5,007,045.76 | 100.030202 | 5,001,510.10 | -5,535.66 | 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 | 99.881072 | 1,997,621.44 | -2,378.56 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.881072 | 1,997,621.44 | -2,378.56 | 0.57 |
| 3133EEZ60 | FEDERAL FARM CREDIT BANK BONDS 06/19 1.52 | | | | | 1.520000 | 24 Jun 2019 | | |
| | | Local | 2,900,000.000 | 100.007032 | 2,900,203.93 | 99.948919 | 2,898,518.65 | -1,685.28 | 0.82 |
| | | Base | | 100.007032 | 2,900,203.93 | 99.948919 | 2,898,518.65 | -1,685.28 | 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 | 100.007825 | 2,000,156.50 | 156.50 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.007825 | 2,000,156.50 | 156.50 | 0.57 |
| 3134GBWG3 | FREDDIE MAC NOTES 07/22 2.15 | | | | | 2.150000 | 27 Jul 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.012999 | 5,000,649.95 | 649.95 | 1.42 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.012999 | 5,000,649.95 | 649.95 | 1.42 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3134GS5E1 | FREDDIE MAC NOTES 03/24 3 | | | | | 3.000000 | 27 Mar 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.180270 | 2,003,605.40 | 3,605.40 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.180270 | 2,003,605.40 | 3,605.40 | 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 | 100.029597 | 2,000,591.94 | 591.94 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.029597 | 2,000,591.94 | 591.94 | 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 | 100.113130 | 2,002,262.60 | 2,262.60 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.113130 | 2,002,262.60 | 2,262.60 | 0.57 |
| 3135G0U92 | FANNIE MAE NOTES 01/22 2.625 | | | | | 2.625000 | 11 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.937263 | 1,998,745.25 | 101.619878 | 2,032,397.56 | 33,652.31 | 0.58 |
| | | Base | | 99.937263 | 1,998,745.25 | 101.619878 | 2,032,397.56 | 33,652.31 | 0.58 |
| 3136AP3Z3 | FANNIEMAE ACES FNA 2015 M12 FA | | | | | 2.819750 | 25 Apr 2020 | | |
| | | Local | 14,146.060 | 99.993567 | 14,145.15 | 99.837410 | 14,123.06 | -22.09 | 0.00 |
| | Original Face: | Base | 1,000,000.000 | 99.993567 | 14,145.15 | 99.837410 | 14,123.06 | -22.09 | 0.00 |
| 3136G4ST1 | FANNIE MAE NOTES 06/21 2.8 | | | | | 2.800000 | 28 Jun 2021 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.034703 | 1,000,347.03 | 347.03 | 0.28 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.034703 | 1,000,347.03 | 347.03 | 0.28 |
| 3137B1AZ5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2 | | | | | 1.869000 | 25 Nov 2019 | | |
| | | Local | 1,823,728.630 | 100.054882 | 1,824,729.52 | 99.616760 | 1,816,739.37 | -7,990.15 | 0.52 |
| | Original Face: | Base | 2,500,000.000 | 100.054882 | 1,824,729.52 | 99.616760 | 1,816,739.37 | -7,990.15 | 0.52 |
| 3137BG5C9 | FREDDIE MAC FHR 4425 VL | | | | | 4.000000 | 15 Mar 2026 | | |
| | | Local | 804,310.540 | 105.442714 | 848,086.86 | 105.302750 | 846,961.12 | -1,125.74 | 0.24 |
| | Original Face: | Base | 1,212,000.000 | 105.442714 | 848,086.86 | 105.302750 | 846,961.12 | -1,125.74 | 0.24 |
| 3137EAEC9 | FREDDIE MAC NOTES 08/21 1.125 | | | | | 1.125000 | 12 Aug 2021 | | |
| | | Local | 2,000,000.000 | 99.776602 | 1,995,532.04 | 98.136345 | 1,962,726.90 | -32,805.14 | 0.56 |
| | | Base | | 99.776602 | 1,995,532.04 | 98.136345 | 1,962,726.90 | -32,805.14 | 0.56 |
| 31381N7L1 | FNMA POOL 466299 FN 11/20 FIXED 3.39 | | | | | 3.390000 | 01 Nov 2020 | | |
| | | Local | 392,108.270 | 101.756500 | 398,995.65 | 101.309139 | 397,241.51 | -1,754.14 | 0.11 |
| | Original Face: | Base | 500,000.000 | 101.756500 | 398,995.65 | 101.309139 | 397,241.51 | -1,754.14 | 0.11 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 507,965.690 | 101.283780 | 514,486.85 | 100.569750 | 510,859.82 | -3,627.03 | 0.15 |
| Original Face: | | Base | 1,500,000.000 | 101.283780 | 514,486.85 | 100.569750 | 510,859.82 | -3,627.03 | 0.15 |
| 31403DHB8 | FNMA POOL 745526 FN 05/21 FIXED VAR | | | | | 6.000000 | 01 May 2021 | | |
| | | Local | 22,897.850 | 100.314484 | 22,969.86 | 101.929282 | 23,339.61 | 369.75 | 0.01 |
| Original Face: | | Base | 2,500,000.000 | 100.314484 | 22,969.86 | 101.929282 | 23,339.61 | 369.75 | 0.01 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | | Local | 71,810.630 | 101.509540 | 72,894.64 | 106.865580 | 76,740.85 | 3,846.21 | 0.02 |
| Original Face: | | Base | 983,845.000 | 101.509540 | 72,894.64 | 106.865580 | 76,740.85 | 3,846.21 | 0.02 |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.000000 | 01 Aug 2022 | | |
| | | Local | 35,052.550 | 100.442792 | 35,207.76 | 102.327266 | 35,868.32 | 660.56 | 0.01 |
| Original Face: | | Base | 1,800,000.000 | 100.442792 | 35,207.76 | 102.327266 | 35,868.32 | 660.56 | 0.01 |
| 31416B6K9 | FNMA POOL 995574 FN 11/21 FIXED VAR | | | | | 4.500000 | 01 Nov 2021 | | |
| | | Local | 30,409.690 | 101.103069 | 30,745.13 | 101.778702 | 30,950.59 | 205.46 | 0.01 |
| Original Face: | | Base | 3,350,000.000 | 101.103069 | 30,745.13 | 101.778702 | 30,950.59 | 205.46 | 0.01 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 1,617,499.570 | 103.796819 | 1,678,913.10 | 104.060426 | 1,683,176.94 | 4,263.84 | 0.48 |
| Original Face: | | Base | 5,200,000.000 | 103.796819 | 1,678,913.10 | 104.060426 | 1,683,176.94 | 4,263.84 | 0.48 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | | Local | 647,049.560 | 101.447949 | 656,418.51 | 100.569400 | 650,733.86 | -5,684.65 | 0.19 |
| Original Face: | | Base | 2,680,283.000 | 101.447949 | 656,418.51 | 100.569400 | 650,733.86 | -5,684.65 | 0.19 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 4,586,827.650 | 102.157368 | 4,685,782.41 | 100.569682 | 4,612,957.98 | -72,824.43 | 1.31 |
| Original Face: | | Base | 15,000,000.000 | 102.157368 | 4,685,782.41 | 100.569682 | 4,612,957.98 | -72,824.43 | 1.31 |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 1,711,353.500 | 101.192448 | 1,731,760.50 | 100.569989 | 1,721,108.03 | -10,652.47 | 0.49 |
| Original Face: | | Base | 4,200,000.000 | 101.192448 | 1,731,760.50 | 100.569989 | 1,721,108.03 | -10,652.47 | 0.49 |

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|---|---|---|---|---|---|---|---|---|---|
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.000000 | 01 Nov 2024 | | |
| | | Local | 108,402.210 | 101.938817 | 110,503.93 | 102.953358 | 111,603.72 | 1,099.79 | 0.03 |
| Original Face: | | Base | 1,500,000.000 | 101.938817 | 110,503.93 | 102.953358 | 111,603.72 | 1,099.79 | 0.03 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | | Local | 178,256.960 | 101.187645 | 180,374.02 | 103.319099 | 184,173.48 | 3,799.46 | 0.05 |
| Original Face: | | Base | 3,200,000.000 | 101.187645 | 180,374.02 | 103.319099 | 184,173.48 | 3,799.46 | 0.05 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | | Local | 164,451.470 | 102.814824 | 169,080.49 | 102.776836 | 169,018.02 | -62.47 | 0.05 |
| Original Face: | | Base | 765,534.000 | 102.814824 | 169,080.49 | 102.776836 | 169,018.02 | -62.47 | 0.05 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 1,368,947.270 | 102.153427 | 1,398,426.55 | 100.569291 | 1,376,740.56 | -21,685.99 | 0.39 |
| Original Face: | | Base | 5,157,070.000 | 102.153427 | 1,398,426.55 | 100.569291 | 1,376,740.56 | -21,685.99 | 0.39 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | | Local | 201,596.450 | 101.406647 | 204,432.20 | 102.944850 | 207,533.16 | 3,100.96 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 101.406647 | 204,432.20 | 102.944850 | 207,533.16 | 3,100.96 | 0.06 |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | | Local | 369,382.500 | 101.949042 | 376,581.92 | 103.290751 | 381,537.96 | 4,956.04 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 101.949042 | 376,581.92 | 103.290751 | 381,537.96 | 4,956.04 | 0.11 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | | Local | 421,863.180 | 103.577824 | 436,956.70 | 104.118317 | 439,236.84 | 2,280.14 | 0.12 |
| Original Face: | | Base | 2,000,000.000 | 103.577824 | 436,956.70 | 104.118317 | 439,236.84 | 2,280.14 | 0.12 |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | | Local | 222,497.500 | 103.406128 | 230,076.05 | 106.663792 | 237,324.27 | 7,248.22 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 103.406128 | 230,076.05 | 106.663792 | 237,324.27 | 7,248.22 | 0.07 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | | Local | 2,328,270.540 | 106.740754 | 2,485,213.52 | 106.923970 | 2,489,479.29 | 4,265.77 | 0.71 |
| Original Face: | | Base | 14,750,000.000 | 106.740754 | 2,485,213.52 | 106.923970 | 2,489,479.29 | 4,265.77 | 0.71 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.000000 | 01 Nov 2025 | | |
| | | Local | 236,686.600 | 101.103273 | 239,297.90 | 101.799019 | 240,944.64 | 1,646.74 | 0.07 |
| Original Face: | | Base | 2,000,000.000 | 101.103273 | 239,297.90 | 101.799019 | 240,944.64 | 1,646.74 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 316773CT5 | FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875 | | | | | 2.875000 | 27 Jul 2020 | | |
| | | Local | 4,000,000.000 | 100.193737 | 4,007,749.47 | 100.382227 | 4,015,289.08 | 7,539.61 | 1.14 |
| | | Base | | 100.193737 | 4,007,749.47 | 100.382227 | 4,015,289.08 | 7,539.61 | 1.14 |
| 345397WY5 | FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597 | | | | | 2.597000 | 04 Nov 2019 | | |
| | | Local | 5,000,000.000 | 99.907739 | 4,995,386.96 | 99.900475 | 4,995,023.75 | -363.21 | 1.42 |
| | | Base | | 99.907739 | 4,995,386.96 | 99.900475 | 4,995,023.75 | -363.21 | 1.42 |
| 36256UAA6 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1 | | | | | 2.700410 | 20 Feb 2020 | | |
| | | Local | 1,075,764.870 | 100.000000 | 1,075,764.87 | 100.009070 | 1,075,862.44 | 97.57 | 0.31 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 1,075,764.87 | 100.009070 | 1,075,862.44 | 97.57 | 0.31 |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.750000 | 31 Jan 2020 | | |
| | | Local | 8,000,000.000 | 99.994429 | 7,999,554.33 | 98.955251 | 7,916,420.08 | -83,134.25 | 2.25 |
| | | Base | | 99.994429 | 7,999,554.33 | 98.955251 | 7,916,420.08 | -83,134.25 | 2.25 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | | Local | 2,340,659.960 | 98.841294 | 2,313,538.59 | 96.121220 | 2,249,870.91 | -63,667.68 | 0.64 |
| Original Face: | | Base | 4,000,000.000 | 98.841294 | 2,313,538.59 | 96.121220 | 2,249,870.91 | -63,667.68 | 0.64 |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | | 1.723000 | 16 Aug 2042 | | |
| | | Local | 644,309.930 | 99.124456 | 638,668.71 | 96.647740 | 622,710.99 | -15,957.72 | 0.18 |
| Original Face: | | Base | 1,900,000.000 | 99.124456 | 638,668.71 | 96.647740 | 622,710.99 | -15,957.72 | 0.18 |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | | 2.400000 | 16 May 2044 | | |
| | | Local | 2,127,997.200 | 99.556591 | 2,118,561.46 | 99.138080 | 2,109,655.57 | -8,905.89 | 0.60 |
| Original Face: | | Base | 3,050,000.000 | 99.556591 | 2,118,561.46 | 99.138080 | 2,109,655.57 | -8,905.89 | 0.60 |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | | 2.000000 | 16 Aug 2048 | | |
| | | Local | 2,856,283.050 | 99.303286 | 2,836,382.94 | 96.765950 | 2,763,909.43 | -72,473.51 | 0.79 |
| Original Face: | | Base | 3,000,000.000 | 99.303286 | 2,836,382.94 | 96.765950 | 2,763,909.43 | -72,473.51 | 0.79 |
| 38380HX49 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD | | | | | 2.250000 | 20 Nov 2042 | | |
| | | Local | 4,228,877.450 | 99.864152 | 4,223,132.60 | 99.657680 | 4,214,401.16 | -8,731.44 | 1.20 |
| Original Face: | | Base | 5,000,000.000 | 99.864152 | 4,223,132.60 | 99.657680 | 4,214,401.16 | -8,731.44 | 1.20 |
| 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 | 98.630566 | 2,958,916.98 | -41,083.02 | 0.84 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.630566 | 2,958,916.98 | -41,083.02 | 0.84 |

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|---|---|---|---|---|---|---|---|---|---|
| 44932NAA8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1 | | | | | 2.706510 | 15 Apr 2020 | | |
| | | Local | 1,503,311.540 | 100.000000 | 1,503,311.54 | 100.026550 | 1,503,710.67 | 399.13 | 0.43 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 1,503,311.54 | 100.026550 | 1,503,710.67 | 399.13 | 0.43 |
| 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 | 100.530000 | 2,010,600.00 | 10,600.00 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.530000 | 2,010,600.00 | 10,600.00 | 0.57 |
| 459058FQ1 | INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2 | | | | | 1.200000 | 30 Sep 2019 | | |
| | | Local | 4,000,000.000 | 99.873298 | 3,994,931.93 | 99.598776 | 3,983,951.04 | -10,980.89 | 1.13 |
| | | Base | | 99.873298 | 3,994,931.93 | 99.598776 | 3,983,951.04 | -10,980.89 | 1.13 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | | 2.700000 | 18 May 2023 | | |
| | | Local | 3,000,000.000 | 98.391167 | 2,951,735.02 | 99.690907 | 2,990,727.21 | 38,992.19 | 0.85 |
| | | Base | | 98.391167 | 2,951,735.02 | 99.690907 | 2,990,727.21 | 38,992.19 | 0.85 |
| 548661DB0 | LOWE S COS INC SR UNSECURED 09/19 VAR | | | | | 3.020630 | 10 Sep 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 100.082623 | 500,413.12 | 413.12 | 0.14 |
| | | Base | | 100.000000 | 500,000.00 | 100.082623 | 500,413.12 | 413.12 | 0.14 |
| 55279HAN0 | MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05 | | | | | 2.050000 | 17 Aug 2020 | | |
| | | Local | 2,000,000.000 | 99.966047 | 1,999,320.94 | 99.578144 | 1,991,562.88 | -7,758.06 | 0.57 |
| | | Base | | 99.966047 | 1,999,320.94 | 99.578144 | 1,991,562.88 | -7,758.06 | 0.57 |
| 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 | 99.793340 | 6,985,533.80 | -14,466.20 | 1.99 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.793340 | 6,985,533.80 | -14,466.20 | 1.99 |
| 58933YAP0 | MERCK + CO INC SR UNSECURED 02/20 VAR | | | | | 2.920130 | 10 Feb 2020 | | |
| | | Local | 5,500,000.000 | 100.000000 | 5,500,000.00 | 100.273290 | 5,515,030.95 | 15,030.95 | 1.57 |
| | | Base | | 100.000000 | 5,500,000.00 | 100.273290 | 5,515,030.95 | 15,030.95 | 1.57 |
| 58933YAS4 | MERCK + CO INC SR UNSECURED 02/20 1.85 | | | | | 1.850000 | 10 Feb 2020 | | |
| | | Local | 3,000,000.000 | 99.997357 | 2,999,920.70 | 99.666107 | 2,989,983.21 | -9,937.49 | 0.85 |
| | | Base | | 99.997357 | 2,999,920.70 | 99.666107 | 2,989,983.21 | -9,937.49 | 0.85 |
| 594918AY0 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | | | | | 1.850000 | 12 Feb 2020 | | |
| | | Local | 8,000,000.000 | 100.130683 | 8,010,454.65 | 99.599695 | 7,967,975.60 | -42,479.05 | 2.27 |
| | | Base | | 100.130683 | 8,010,454.65 | 99.599695 | 7,967,975.60 | -42,479.05 | 2.27 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 594918BN3 | MICROSOFT CORP SR UNSECURED 08/19 1.1 | | | | | 1.100000 | 08 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.993603 | 1,999,872.06 | 99.751000 | 1,995,020.00 | -4,852.06 | 0.57 |
| | | Base | | 99.993603 | 1,999,872.06 | 99.751000 | 1,995,020.00 | -4,852.06 | 0.57 |
| 65339KAQ3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342 | | | | | 3.342000 | 01 Sep 2020 | | |
| | | Local | 2,000,000.000 | 100.173117 | 2,003,462.33 | 100.916532 | 2,018,330.64 | 14,868.31 | 0.57 |
| | | Base | | 100.173117 | 2,003,462.33 | 100.916532 | 2,018,330.64 | 14,868.31 | 0.57 |
| 65478UAD1 | NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3 | | | | | 1.340000 | 15 Oct 2020 | | |
| | | Local | 414,542.420 | 99.993255 | 414,514.46 | 99.833780 | 413,853.37 | -661.09 | 0.12 |
| Original Face: | | Base | 3,000,000.000 | 99.993255 | 414,514.46 | 99.833780 | 413,853.37 | -661.09 | 0.12 |
| 69353REU8 | PNC BANK NA SR UNSECURED 11/20 2.45 | | | | | 2.450000 | 05 Nov 2020 | | |
| | | Local | 3,790,000.000 | 99.932138 | 3,787,428.02 | 100.027875 | 3,791,056.46 | 3,628.44 | 1.08 |
| | | Base | | 99.932138 | 3,787,428.02 | 100.027875 | 3,791,056.46 | 3,628.44 | 1.08 |
| 69353RFC7 | PNC BANK NA SR UNSECURED 05/20 2 | | | | | 2.000000 | 19 May 2020 | | |
| | | Local | 2,000,000.000 | 99.963605 | 1,999,272.10 | 99.556356 | 1,991,127.12 | -8,144.98 | 0.57 |
| | | Base | | 99.963605 | 1,999,272.10 | 99.556356 | 1,991,127.12 | -8,144.98 | 0.57 |
| 69353RFD5 | PNC BANK NA SR UNSECURED 05/20 VAR | | | | | 2.879630 | 19 May 2020 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.201920 | 2,004,038.40 | 4,038.40 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.201920 | 2,004,038.40 | 4,038.40 | 0.57 |
| 717081DU4 | PFIZER INC SR UNSECURED 06/19 1.45 | | | | | 1.450000 | 03 Jun 2019 | | |
| | | Local | 3,000,000.000 | 100.000800 | 3,000,024.00 | 100.000000 | 3,000,000.00 | -24.00 | 0.85 |
| | | Base | | 100.000800 | 3,000,024.00 | 100.000000 | 3,000,000.00 | -24.00 | 0.85 |
| 78012KWY9 | ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR | | | | | 2.150000 | 30 Mar 2022 | | |
| | | Local | 4,000,000.000 | 99.915142 | 3,996,605.69 | 100.595743 | 4,023,829.72 | 27,224.03 | 1.14 |
| | | Base | | 99.915142 | 3,996,605.69 | 100.595743 | 4,023,829.72 | 27,224.03 | 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 | 100.924469 | 5,046,223.45 | 46,223.45 | 1.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.924469 | 5,046,223.45 | 46,223.45 | 1.44 |
| 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 | 100.547000 | 2,010,940.00 | 10,940.00 | 0.57 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.547000 | 2,010,940.00 | 10,940.00 | 0.57 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.100000 | 01 Mar 2023 | | |
| | | Local | 3,000,000.000 | 99.976147 | 2,999,284.40 | 101.655277 | 3,049,658.31 | 50,373.91 | 0.87 |
| | | Base | | 99.976147 | 2,999,284.40 | 101.655277 | 3,049,658.31 | 50,373.91 | 0.87 |
| 87165LBB6 | SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A | | | | | 2.210000 | 15 May 2024 | | |
| | | Local | 500,000.000 | 99.997574 | 499,987.87 | 99.915170 | 499,575.85 | -412.02 | 0.14 |
| Original Face: | | Base | 500,000.000 | 99.997574 | 499,987.87 | 99.915170 | 499,575.85 | -412.02 | 0.14 |
| 880591EV0 | TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25 | | | | | 2.250000 | 15 Mar 2020 | | |
| | | Local | 5,000,000.000 | 99.915707 | 4,995,785.36 | 99.933282 | 4,996,664.10 | 878.74 | 1.42 |
| | | Base | | 99.915707 | 4,995,785.36 | 99.933282 | 4,996,664.10 | 878.74 | 1.42 |
| 88579YAG6 | 3M COMPANY SR UNSECURED 06/19 1.625 | | | | | 1.625000 | 15 Jun 2019 | | |
| | | Local | 3,000,000.000 | 100.016298 | 3,000,488.93 | 99.948544 | 2,998,456.32 | -2,032.61 | 0.85 |
| | | Base | | 100.016298 | 3,000,488.93 | 99.948544 | 2,998,456.32 | -2,032.61 | 0.85 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 2.935250 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.106369 | 5,005,318.45 | 5,318.45 | 1.42 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.106369 | 5,005,318.45 | 5,318.45 | 1.42 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | | Local | 2,000,000.000 | 99.939874 | 1,998,797.48 | 100.873262 | 2,017,465.24 | 18,667.76 | 0.57 |
| | | Base | | 99.939874 | 1,998,797.48 | 100.873262 | 2,017,465.24 | 18,667.76 | 0.57 |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | | 2.850000 | 23 Jan 2023 | | |
| | | Local | 2,000,000.000 | 100.335692 | 2,006,713.83 | 101.149312 | 2,022,986.24 | 16,272.41 | 0.58 |
| | | Base | | 100.335692 | 2,006,713.83 | 101.149312 | 2,022,986.24 | 16,272.41 | 0.58 |
| 9128283B4 | US TREASURY FRN 10/19 VAR | | | | | 2.371568 | 31 Oct 2019 | | |
| | | Local | 5,000,000.000 | 100.001250 | 5,000,062.51 | 100.006360 | 5,000,318.00 | 255.49 | 1.42 |
| | | Base | | 100.001250 | 5,000,062.51 | 100.006360 | 5,000,318.00 | 255.49 | 1.42 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | Local | 1,000,000.000 | 99.845635 | 998,456.35 | 100.574219 | 1,005,742.19 | 7,285.84 | 0.29 |
| | | Base | | 99.845635 | 998,456.35 | 100.574219 | 1,005,742.19 | 7,285.84 | 0.29 |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.150000 | 15 Jun 2021 | | |
| | | Local | 2,000,000.000 | 99.963160 | 1,999,263.19 | 101.309438 | 2,026,188.76 | 26,925.57 | 0.58 |
| | | Base | | 99.963160 | 1,999,263.19 | 101.309438 | 2,026,188.76 | 26,925.57 | 0.58 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | | Local | 2,000,000.000 | 99.980969 | 1,999,619.37 | 101.638780 | 2,032,775.60 | 33,156.23 | 0.58 |
| Original Face: | | Base | 2,000,000.000 | 99.980969 | 1,999,619.37 | 101.638780 | 2,032,775.60 | 33,156.23 | 0.58 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | | Local | 1,000,000.000 | 99.998661 | 999,986.61 | 101.910630 | 1,019,106.30 | 19,119.69 | 0.29 |
| Original Face: | | Base | 1,000,000.000 | 99.998661 | 999,986.61 | 101.910630 | 1,019,106.30 | 19,119.69 | 0.29 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | | Local | 2,000,000.000 | 99.880501 | 1,997,610.01 | 101.481289 | 2,029,625.78 | 32,015.77 | 0.58 |
| | | Base | | 99.880501 | 1,997,610.01 | 101.481289 | 2,029,625.78 | 32,015.77 | 0.58 |
| 949746RS2 | WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5 | | | | | 2.500000 | 04 Mar 2021 | | |
| | | Local | 3,000,000.000 | 99.991913 | 2,999,757.40 | 99.802048 | 2,994,061.44 | -5,695.96 | 0.85 |
| | | Base | | 99.991913 | 2,999,757.40 | 99.802048 | 2,994,061.44 | -5,695.96 | 0.85 |
| 949746SA0 | WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1 | | | | | 2.100000 | 26 Jul 2021 | | |
| | | Local | 1,000,000.000 | 98.933827 | 989,338.27 | 98.939604 | 989,396.04 | 57.77 | 0.28 |
| | | Base | | 98.933827 | 989,338.27 | 98.939604 | 989,396.04 | 57.77 | 0.28 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.465250 | 11 Feb 2022 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 0.86 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 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 | 100.121922 | 5,006,096.10 | 6,096.10 | 1.42 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.121922 | 5,006,096.10 | 6,096.10 | 1.42 |
| 961214DQ3 | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5 | | | | | 2.500000 | 28 Jun 2022 | | |
| | | Local | 2,000,000.000 | 99.899754 | 1,997,995.08 | 99.963981 | 1,999,279.62 | 1,284.54 | 0.57 |
| | | Base | | 99.899754 | 1,997,995.08 | 99.963981 | 1,999,279.62 | 1,284.54 | 0.57 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 303,378,472.080 | | 303,967,303.54 | | 303,960,315.70 | -6,987.84 | 86.49 |
| Original Face: | | Base | 183,458,032.000 | | 303,967,303.54 | | 303,960,315.70 | -6,987.84 | 86.49 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 303,378,472.080 | | 303,967,303.54 | | 303,960,315.70 | -6,987.84 | 86.49 |

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**Base Currency: 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: 183,458,032.000



& 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:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 350,977,985.410 | Base | 351,433,411.84 | | 351,434,425.45 | 1,013.61 | 100.00 |
| Original Face: | | 183,458,032.000 | | | | | | |

& 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 | 597,419.070 | 1.000000 | 597,419.07 | 1.000000 | 597,419.07 | 0.00 | 0.43 |
| | | Base | | 1.000000 | 597,419.07 | 1.000000 | 597,419.07 | 0.00 | 0.43 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 597,419.070 | | 597,419.07 | | 597,419.07 | 0.00 | 0.43 |
| | | Base | | | 597,419.07 | | 597,419.07 | 0.00 | 0.43 |
| **CASH Total** | | | | | | | | | |
| | | Base | 597,419.070 | | 597,419.07 | | 597,419.07 | 0.00 | 0.43 |
| **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 | 98.495000 | 1,969,900.00 | 98.697083 | 1,973,941.66 | 4,041.66 | 1.44 |
| | | Base | | 98.495000 | 1,969,900.00 | 98.697083 | 1,973,941.66 | 4,041.66 | 1.44 |
| 912796RZ4 | TREASURY BILL 07/19 0.00000 | | | | | 2.471800 | 11 Jul 2019 | | |
| | | Local | 1,000,000.000 | 99.725355 | 997,253.55 | 99.765924 | 997,659.24 | 405.69 | 0.73 |
| | | Base | | 99.725355 | 997,253.55 | 99.765924 | 997,659.24 | 405.69 | 0.73 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 03 Jun 2019 | | |
| | | Local | 12,000,000.000 | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 8.72 |
| | | Base | | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 8.72 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 3.63 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 3.63 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 20,000,000.000 | | 19,967,153.55 | | 19,971,600.90 | 4,447.35 | 14.52 |
| | | Base | | | 19,967,153.55 | | 19,971,600.90 | 4,447.35 | 14.52 |

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**Base Currency: 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** | | | | | | | | | |
| | | | 20,000,000.000 | Base | 19,967,153.55 | | 19,971,600.90 | 4,447.35 | 14.52 |
| **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 | | |
| | | | 293,916.700 | Local | 295,072.34 | 99.402431 | 292,160.34 | -2,912.00 | 0.21 |
| Original Face: | | | 1,000,000.000 | Base | 295,072.34 | 99.402431 | 292,160.34 | -2,912.00 | 0.21 |
| 31771KAA5 | FICO STRIP PRIN SECURED 09/19 0.00000 | | | | | 0.010000 | 26 Sep 2019 | | |
| | | | 1,000,000.000 | Local | 994,592.84 | 99.194109 | 991,941.09 | -2,651.75 | 0.72 |
| | | | | Base | 994,592.84 | 99.194109 | 991,941.09 | -2,651.75 | 0.72 |
| 36176S4T4 | GNMA POOL 775134 GN 09/41 FIXED 4 | | | | | 4.000000 | 15 Sep 2041 | | |
| | | | 1,823,819.100 | Local | 1,924,177.47 | 105.367646 | 1,921,715.25 | -2,462.22 | 1.40 |
| Original Face: | | | 5,000,000.000 | Base | 1,924,177.47 | 105.367646 | 1,921,715.25 | -2,462.22 | 1.40 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | | 3.000000 | 15 Aug 2027 | | |
| | | | 1,308,314.950 | Local | 1,358,114.61 | 101.572556 | 1,328,888.94 | -29,225.67 | 0.97 |
| Original Face: | | | 5,000,000.000 | Base | 1,358,114.61 | 101.572556 | 1,328,888.94 | -29,225.67 | 0.97 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2027 | | |
| | | | 1,162,004.260 | Local | 1,196,322.78 | 100.901505 | 1,172,479.79 | -23,842.99 | 0.85 |
| Original Face: | | | 4,372,786.000 | Base | 1,196,322.78 | 100.901505 | 1,172,479.79 | -23,842.99 | 0.85 |
| 36179MAG5 | GNMA II POOL MA0007 G2 04/27 FIXED 3 | | | | | 3.000000 | 20 Apr 2027 | | |
| | | | 1,073,315.550 | Local | 1,111,023.93 | 101.952345 | 1,094,270.37 | -16,753.56 | 0.80 |
| Original Face: | | | 5,000,000.000 | Base | 1,111,023.93 | 101.952345 | 1,094,270.37 | -16,753.56 | 0.80 |
| 36179MAH3 | GNMA II POOL MA0008 G2 04/27 FIXED 3.5 | | | | | 3.500000 | 20 Apr 2027 | | |
| | | | 1,183,394.400 | Local | 1,226,706.64 | 102.630613 | 1,214,524.93 | -12,181.71 | 0.88 |
| Original Face: | | | 7,500,000.000 | Base | 1,226,706.64 | 102.630613 | 1,214,524.93 | -12,181.71 | 0.88 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.500000 | 20 May 2027 | | |
| | | | 1,394,627.400 | Local | 1,430,802.02 | 100.902560 | 1,407,214.75 | -23,587.27 | 1.02 |
| Original Face: | | | 5,000,000.000 | Base | 1,430,802.02 | 100.902560 | 1,407,214.75 | -23,587.27 | 1.02 |

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**Base Currency: 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 | 1,254,815.300 | 103.661756 | 1,300,763.57 | 101.955383 | 1,279,351.75 | -21,411.82 | 0.93 |
| Original Face: | | Base | 5,000,000.000 | 103.661756 | 1,300,763.57 | 101.955383 | 1,279,351.75 | -21,411.82 | 0.93 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2027 | | |
| | | Local | 791,490.760 | 104.210061 | 824,813.00 | 102.644702 | 812,423.33 | -12,389.67 | 0.59 |
| Original Face: | | Base | 4,169,641.000 | 104.210061 | 824,813.00 | 102.644702 | 812,423.33 | -12,389.67 | 0.59 |
| 36179MGW4 | GNMA II POOL MA0213 G2 07/42 FIXED 3 | | | | | 3.000000 | 20 Jul 2042 | | |
| | | Local | 3,716,165.030 | 102.078661 | 3,793,411.52 | 100.947557 | 3,751,377.81 | -42,033.71 | 2.73 |
| Original Face: | | Base | 7,500,000.000 | 102.078661 | 3,793,411.52 | 100.947557 | 3,751,377.81 | -42,033.71 | 2.73 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.000000 | 20 May 2043 | | |
| | | Local | 723,474.780 | 101.214331 | 732,260.16 | 100.943454 | 730,300.43 | -1,959.73 | 0.53 |
| Original Face: | | Base | 2,000,000.000 | 101.214331 | 732,260.16 | 100.943454 | 730,300.43 | -1,959.73 | 0.53 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | | Local | 492,525.360 | 102.821400 | 506,421.47 | 101.604172 | 500,426.31 | -5,995.16 | 0.36 |
| Original Face: | | Base | 2,910,888.000 | 102.821400 | 506,421.47 | 101.604172 | 500,426.31 | -5,995.16 | 0.36 |
| 36202FL61 | GNMA II POOL 004849 G2 11/40 FIXED 4 | | | | | 4.000000 | 20 Nov 2040 | | |
| | | Local | 1,436,179.570 | 105.218879 | 1,511,132.05 | 103.256894 | 1,482,954.42 | -28,177.63 | 1.08 |
| Original Face: | | Base | 12,190,366.000 | 105.218879 | 1,511,132.05 | 103.256894 | 1,482,954.42 | -28,177.63 | 1.08 |
| 3620C4U57 | GNMA POOL 748604 GN 09/40 FIXED 4.5 | | | | | 4.500000 | 15 Sep 2040 | | |
| | | Local | 715,669.100 | 107.151428 | 766,849.66 | 106.608741 | 762,965.82 | -3,883.84 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 107.151428 | 766,849.66 | 106.608741 | 762,965.82 | -3,883.84 | 0.55 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 3.750000 | 20 Sep 2040 | | |
| | | Local | 968,205.610 | 103.270306 | 999,868.90 | 104.398301 | 1,010,790.21 | 10,921.31 | 0.73 |
| Original Face: | | Base | 9,450,000.000 | 103.270306 | 999,868.90 | 104.398301 | 1,010,790.21 | 10,921.31 | 0.73 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | | Local | 801,966.180 | 101.287568 | 812,292.04 | 100.501394 | 805,987.19 | -6,304.85 | 0.59 |
| Original Face: | | Base | 2,500,000.000 | 101.287568 | 812,292.04 | 100.501394 | 805,987.19 | -6,304.85 | 0.59 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | Local | 569,413.550 | 101.221130 | 576,366.83 | 99.242430 | 565,099.84 | -11,266.99 | 0.41 |
| Original Face: | | Base | 1,500,000.000 | 101.221130 | 576,366.83 | 99.242430 | 565,099.84 | -11,266.99 | 0.41 |

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**Base Currency: 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 | 899,821.290 | 105.724965 | 951,335.74 | 104.897731 | 943,892.12 | -7,443.62 | 0.69 |
| Original Face: | | Base | 5,872,458.000 | 105.724965 | 951,335.74 | 104.897731 | 943,892.12 | -7,443.62 | 0.69 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | | 5.500000 | 15 Feb 2024 | | |
| | | Local | 32,460.530 | 102.510557 | 33,275.47 | 104.013213 | 33,763.24 | 487.77 | 0.02 |
| Original Face: | | Base | 1,000,000.000 | 102.510557 | 33,275.47 | 104.013213 | 33,763.24 | 487.77 | 0.02 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.000000 | 15 Dec 2035 | | |
| | | Local | 41,330.640 | 105.000866 | 43,397.53 | 105.328073 | 43,532.77 | 135.24 | 0.03 |
| Original Face: | | Base | 1,000,000.000 | 105.000866 | 43,397.53 | 105.328073 | 43,532.77 | 135.24 | 0.03 |
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | | 5.000000 | 15 Sep 2022 | | |
| | | Local | 442.670 | 101.448031 | 449.08 | 103.639458 | 458.78 | 9.70 | 0.00 |
| Original Face: | | Base | 25,000.000 | 101.448031 | 449.08 | 103.639458 | 458.78 | 9.70 | 0.00 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.000000 | 15 Oct 2039 | | |
| | | Local | 108,088.180 | 103.417941 | 111,782.57 | 108.227580 | 116,981.22 | 5,198.65 | 0.09 |
| Original Face: | | Base | 2,000,000.000 | 103.417941 | 111,782.57 | 108.227580 | 116,981.22 | 5,198.65 | 0.09 |
| 38374C5H0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD | | | | | 4.000000 | 20 Mar 2033 | | |
| | | Local | 5,270.400 | 100.000000 | 5,270.40 | 100.646290 | 5,304.46 | 34.06 | 0.00 |
| Original Face: | | Base | 410,000.000 | 100.000000 | 5,270.40 | 100.646290 | 5,304.46 | 34.06 | 0.00 |
| 38376R3G9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP | | | | | 2.713380 | 20 Apr 2067 | | |
| | | Local | 1,660,704.750 | 100.000000 | 1,660,704.75 | 99.792760 | 1,657,263.11 | -3,441.64 | 1.20 |
| Original Face: | | Base | 4,006,379.000 | 100.000000 | 1,660,704.75 | 99.792760 | 1,657,263.11 | -3,441.64 | 1.20 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | | 2.693380 | 20 Jun 2063 | | |
| | | Local | 1,167,001.780 | 100.000000 | 1,167,001.78 | 99.791780 | 1,164,571.85 | -2,429.93 | 0.85 |
| Original Face: | | Base | 4,967,302.000 | 100.000000 | 1,167,001.78 | 99.791780 | 1,164,571.85 | -2,429.93 | 0.85 |
| 38377YWD8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC | | | | | 2.000000 | 16 Aug 2039 | | |
| | | Local | 599,279.050 | 101.100536 | 605,874.33 | 98.784540 | 591,995.05 | -13,879.28 | 0.43 |
| Original Face: | | Base | 2,720,000.000 | 101.100536 | 605,874.33 | 98.784540 | 591,995.05 | -13,879.28 | 0.43 |
| 38378B4Q9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C | | | | | 2.637000 | 16 May 2051 | | |
| | | Local | 750,730.440 | 101.568020 | 762,502.04 | 99.684170 | 748,359.41 | -14,142.63 | 0.54 |
| Original Face: | | Base | 4,000,000.000 | 101.568020 | 762,502.04 | 99.684170 | 748,359.41 | -14,142.63 | 0.54 |

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| 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 | 1,792,376.700 | 102.183443 | 1,831,512.22 | 99.418560 | 1,781,955.10 | -49,557.12 | 1.30 |
| Original Face: | | Base | 4,400,000.000 | 102.183443 | 1,831,512.22 | 99.418560 | 1,781,955.10 | -49,557.12 | 1.30 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | | Local | 1,755,494.970 | 99.321416 | 1,743,582.47 | 96.121220 | 1,687,403.18 | -56,179.29 | 1.23 |
| Original Face: | | Base | 3,000,000.000 | 99.321416 | 1,743,582.47 | 96.121220 | 1,687,403.18 | -56,179.29 | 1.23 |
| 38378KES4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB | | | | | 1.450000 | 16 Apr 2039 | | |
| | | Local | 617,843.180 | 99.729755 | 616,173.49 | 97.922470 | 605,007.30 | -11,166.19 | 0.44 |
| Original Face: | | Base | 2,000,000.000 | 99.729755 | 616,173.49 | 97.922470 | 605,007.30 | -11,166.19 | 0.44 |
| 38378KHE2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC | | | | | 1.650000 | 16 Aug 2048 | | |
| | | Local | 1,164,790.140 | 97.556807 | 1,136,332.07 | 95.660820 | 1,114,247.80 | -22,084.27 | 0.81 |
| Original Face: | | Base | 2,000,000.000 | 97.556807 | 1,136,332.07 | 95.660820 | 1,114,247.80 | -22,084.27 | 0.81 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | | 2.426180 | 16 Mar 2048 | | |
| | | Local | 580,056.390 | 100.630463 | 583,713.43 | 96.686750 | 560,837.67 | -22,875.76 | 0.41 |
| Original Face: | | Base | 1,000,000.000 | 100.630463 | 583,713.43 | 96.686750 | 560,837.67 | -22,875.76 | 0.41 |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | | 2.500000 | 16 Dec 2044 | | |
| | | Local | 1,095,562.420 | 101.267514 | 1,109,448.83 | 99.675420 | 1,092,006.44 | -17,442.39 | 0.79 |
| Original Face: | | Base | 2,000,000.000 | 101.267514 | 1,109,448.83 | 99.675420 | 1,092,006.44 | -17,442.39 | 0.79 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | | Local | 584,437.100 | 101.343149 | 592,286.96 | 99.695760 | 582,659.01 | -9,627.95 | 0.42 |
| Original Face: | | Base | 1,000,000.000 | 101.343149 | 592,286.96 | 99.695760 | 582,659.01 | -9,627.95 | 0.42 |
| 38378XJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC | | | | | 2.154000 | 16 May 2054 | | |
| | | Local | 2,410,773.080 | 98.889082 | 2,383,991.36 | 97.742190 | 2,356,342.40 | -27,648.96 | 1.71 |
| Original Face: | | Base | 4,270,000.000 | 98.889082 | 2,383,991.36 | 97.742190 | 2,356,342.40 | -27,648.96 | 1.71 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028000 | 16 Aug 2052 | | |
| | | Local | 654,162.460 | 100.749803 | 659,067.39 | 99.494100 | 650,853.05 | -8,214.34 | 0.47 |
| Original Face: | | Base | 1,000,000.000 | 100.749803 | 659,067.39 | 99.494100 | 650,853.05 | -8,214.34 | 0.47 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | | Local | 609,361.960 | 100.848775 | 614,534.07 | 99.036260 | 603,489.30 | -11,044.77 | 0.44 |
| Original Face: | | Base | 1,000,000.000 | 100.848775 | 614,534.07 | 99.036260 | 603,489.30 | -11,044.77 | 0.44 |

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| 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 | 687,060.850 | 99.886815 | 686,283.20 | 98.293710 | 675,337.60 | -10,945.60 | 0.49 |
| Original Face: | | Base | 1,000,000.000 | 99.886815 | 686,283.20 | 98.293710 | 675,337.60 | -10,945.60 | 0.49 |
| 38379KZY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A | | | | | 2.100000 | 15 Jun 2044 | | |
| | | Local | 717,005.980 | 100.321617 | 719,311.99 | 98.091570 | 703,322.42 | -15,989.57 | 0.51 |
| Original Face: | | Base | 1,000,000.000 | 100.321617 | 719,311.99 | 98.091570 | 703,322.42 | -15,989.57 | 0.51 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | 2.600000 | 16 Dec 2049 | | |
| | | Local | 779,486.360 | 100.928468 | 786,723.64 | 99.565900 | 776,102.61 | -10,621.03 | 0.56 |
| Original Face: | | Base | 1,000,000.000 | 100.928468 | 786,723.64 | 99.565900 | 776,102.61 | -10,621.03 | 0.56 |
| 38379RMD2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC | | | | | 2.300000 | 16 Mar 2057 | | |
| | | Local | 7,206,696.080 | 98.449811 | 7,094,978.69 | 97.303780 | 7,012,387.70 | -82,590.99 | 5.10 |
| Original Face: | | Base | 7,500,000.000 | 98.449811 | 7,094,978.69 | 97.303780 | 7,012,387.70 | -82,590.99 | 5.10 |
| 38380K3L7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC | | | | | 3.500000 | 20 May 2039 | | |
| | | Local | 2,443,924.860 | 101.178366 | 2,472,723.24 | 102.070790 | 2,494,533.41 | 21,810.17 | 1.81 |
| Original Face: | | Base | 3,000,000.000 | 101.178366 | 2,472,723.24 | 102.070790 | 2,494,533.41 | 21,810.17 | 1.81 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | | Local | 1,807,962.080 | 100.070066 | 1,809,228.84 | 100.431511 | 1,815,763.64 | 6,534.80 | 1.32 |
| Original Face: | | Base | 2,000,000.000 | 100.070066 | 1,809,228.84 | 100.431511 | 1,815,763.64 | 6,534.80 | 1.32 |
| 418097AC5 | AID JORDAN US GOVT GUAR 10/20 2.503 | | | | | 2.503000 | 30 Oct 2020 | | |
| | | Local | 6,280,000.000 | 100.667740 | 6,321,934.08 | 100.466310 | 6,309,284.27 | -12,649.81 | 4.59 |
| | | Base | | 100.667740 | 6,321,934.08 | 100.466310 | 6,309,284.27 | -12,649.81 | 4.59 |
| 62889KAD3 | NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3 | | | | | 3.000000 | 12 Jun 2019 | | |
| | | Local | 1,000,000.000 | 100.048932 | 1,000,489.32 | 100.009000 | 1,000,090.00 | -399.32 | 0.73 |
| | | Base | | 100.048932 | 1,000,489.32 | 100.009000 | 1,000,090.00 | -399.32 | 0.73 |
| 6903532L0 | OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | | Local | 5,000,000.000 | 103.552580 | 5,177,628.99 | 103.776984 | 5,188,849.20 | 11,220.21 | 3.77 |
| | | Base | | 103.552580 | 5,177,628.99 | 103.776984 | 5,188,849.20 | 11,220.21 | 3.77 |
| 690353L54 | OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | | Local | 2,500,000.000 | 105.737498 | 2,643,437.45 | 104.400000 | 2,610,000.00 | -33,437.45 | 1.90 |
| | | Base | | 105.737498 | 2,643,437.45 | 104.400000 | 2,610,000.00 | -33,437.45 | 1.90 |

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|---|---|---|---|---|---|---|---|---|---|
| 742651DU3 | PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25 | | | | | 2.250000 | 15 Mar 2020 | | |
| | | Local | 3,440,000.000 | 100.237167 | 3,448,158.53 | 99.902780 | 3,436,655.63 | -11,502.90 | 2.50 |
| | | Base | | 100.237167 | 3,448,158.53 | 99.902780 | 3,436,655.63 | -11,502.90 | 2.50 |
| 831641EV3 | SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1 | | | | | 2.877000 | 10 Sep 2021 | | |
| | | Local | 597,474.430 | 101.440835 | 606,083.05 | 101.226330 | 604,801.44 | -1,281.61 | 0.44 |
| | Original Face: | Base | 4,000,000.000 | 101.440835 | 606,083.05 | 101.226330 | 604,801.44 | -1,281.61 | 0.44 |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | | 2.766000 | 10 Mar 2022 | | |
| | | Local | 364,185.480 | 101.229758 | 368,664.08 | 101.297600 | 368,911.15 | 247.07 | 0.27 |
| | Original Face: | Base | 1,000,000.000 | 101.229758 | 368,664.08 | 101.297600 | 368,911.15 | 247.07 | 0.27 |
| 903724AL6 | AID UKRAINE US GOVT GUAR 05/20 1.847 | | | | | 1.847000 | 29 May 2020 | | |
| | | Local | 1,000,000.000 | 100.102393 | 1,001,023.93 | 99.754900 | 997,549.00 | -3,474.93 | 0.73 |
| | | Base | | 100.102393 | 1,001,023.93 | 99.754900 | 997,549.00 | -3,474.93 | 0.73 |
| 903724BL5 | AID UKRAINE US GOVT GUAR 09/21 1.471 | | | | | 1.471000 | 29 Sep 2021 | | |
| | | Local | 3,000,000.000 | 99.191598 | 2,975,747.93 | 98.339100 | 2,950,173.00 | -25,574.93 | 2.14 |
| | | Base | | 99.191598 | 2,975,747.93 | 98.339100 | 2,950,173.00 | -25,574.93 | 2.14 |
| 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 | 101.046460 | 505,232.30 | 5,232.30 | 0.37 |
| | | Base | | 100.000000 | 500,000.00 | 101.046460 | 505,232.30 | 5,232.30 | 0.37 |
| 912796QV4 | TREASURY BILL 08/19 0.00000 | | | | | | 15 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.491375 | 1,989,827.50 | 99.537667 | 1,990,753.34 | 925.84 | 1.45 |
| | | Base | | 99.491375 | 1,989,827.50 | 99.537667 | 1,990,753.34 | 925.84 | 1.45 |
| 912796SD2 | TREASURY BILL 02/20 0.00000 | | | | | | 27 Feb 2020 | | |
| | | Local | 2,000,000.000 | 98.135821 | 1,962,716.42 | 98.329958 | 1,966,599.16 | 3,882.74 | 1.43 |
| | | Base | | 98.135821 | 1,962,716.42 | 98.329958 | 1,966,599.16 | 3,882.74 | 1.43 |
| 912796SE0 | TREASURY BILL 08/19 0.00000 | | | | | 0.010000 | 22 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.440806 | 1,988,816.11 | 99.490000 | 1,989,800.00 | 983.89 | 1.45 |
| | | Base | | 99.440806 | 1,988,816.11 | 99.490000 | 1,989,800.00 | 983.89 | 1.45 |
| 912796SF7 | TREASURY BILL 08/19 0.00000 | | | | | 0.010000 | 29 Aug 2019 | | |
| | | Local | 2,000,000.000 | 99.391092 | 1,987,821.84 | 99.442958 | 1,988,859.16 | 1,037.32 | 1.45 |
| | | Base | | 99.391092 | 1,987,821.84 | 99.442958 | 1,988,859.16 | 1,037.32 | 1.45 |

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|---|---|---|---|---|---|---|---|---|---|
| 9128283G3 | US TREASURY N/B 11/20 1.75 | | | | | 1.750000 | 15 Nov 2020 | | |
| | | 5,000,000.000 | Local | 99.416707 | 4,970,835.36 | 99.531250 | 4,976,562.50 | 5,727.14 | 3.62 |
| | | | Base | 99.416707 | 4,970,835.36 | 99.531250 | 4,976,562.50 | 5,727.14 | 3.62 |
| 9128283H1 | US TREASURY N/B 11/19 1.75 | | | | | 1.750000 | 30 Nov 2019 | | |
| | | 2,000,000.000 | Local | 99.649401 | 1,992,988.01 | 99.691406 | 1,993,828.12 | 840.11 | 1.45 |
| | | | Base | 99.649401 | 1,992,988.01 | 99.691406 | 1,993,828.12 | 840.11 | 1.45 |
| 9128284J6 | US TREASURY N/B 04/20 2.375 | | | | | 2.375000 | 30 Apr 2020 | | |
| | | 2,000,000.000 | Local | 99.763807 | 1,995,276.13 | 100.078125 | 2,001,562.50 | 6,286.37 | 1.46 |
| | | | Base | 99.763807 | 1,995,276.13 | 100.078125 | 2,001,562.50 | 6,286.37 | 1.46 |
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | | 2.500000 | 31 May 2020 | | |
| | | 2,000,000.000 | Local | 99.938544 | 1,998,770.88 | 100.242188 | 2,004,843.76 | 6,072.88 | 1.46 |
| | | | Base | 99.938544 | 1,998,770.88 | 100.242188 | 2,004,843.76 | 6,072.88 | 1.46 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | 1,000,000.000 | Local | 99.845635 | 998,456.35 | 100.574219 | 1,005,742.19 | 7,285.84 | 0.73 |
| | | | Base | 99.845635 | 998,456.35 | 100.574219 | 1,005,742.19 | 7,285.84 | 0.73 |
| 912828F62 | US TREASURY N/B 10/19 1.5 | | | | | 1.500000 | 31 Oct 2019 | | |
| | | 5,000,000.000 | Local | 99.898669 | 4,994,933.44 | 99.640625 | 4,982,031.25 | -12,902.19 | 3.62 |
| | | | Base | 99.898669 | 4,994,933.44 | 99.640625 | 4,982,031.25 | -12,902.19 | 3.62 |
| 912828G61 | US TREASURY N/B 11/19 1.5 | | | | | 1.500000 | 30 Nov 2019 | | |
| | | 2,000,000.000 | Local | 99.521549 | 1,990,430.98 | 99.570312 | 1,991,406.24 | 975.26 | 1.45 |
| | | | Base | 99.521549 | 1,990,430.98 | 99.570312 | 1,991,406.24 | 975.26 | 1.45 |
| 912828J50 | US TREASURY N/B 02/20 1.375 | | | | | 1.375000 | 29 Feb 2020 | | |
| | | 2,000,000.000 | Local | 99.126969 | 1,982,539.38 | 99.292969 | 1,985,859.38 | 3,320.00 | 1.44 |
| | | | Base | 99.126969 | 1,982,539.38 | 99.292969 | 1,985,859.38 | 3,320.00 | 1.44 |
| 912828L32 | US TREASURY N/B 08/20 1.375 | | | | | 1.375000 | 31 Aug 2020 | | |
| | | 5,000,000.000 | Local | 98.937316 | 4,946,865.80 | 99.070312 | 4,953,515.60 | 6,649.80 | 3.60 |
| | | | Base | 98.937316 | 4,946,865.80 | 99.070312 | 4,953,515.60 | 6,649.80 | 3.60 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | | 1,000,000.000 | Local | 99.621319 | 996,213.19 | 98.492188 | 984,921.88 | -11,291.31 | 0.72 |
| | | | Base | 99.621319 | 996,213.19 | 98.492188 | 984,921.88 | -11,291.31 | 0.72 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828U73 | US TREASURY N/B 12/19 1.375 | | | | | 1.375000 | 15 Dec 2019 | | |
| | | 5,000,000.000 | Local | 99.916865 | 4,995,843.25 | 99.480469 | 4,974,023.45 | -21,819.80 | 3.62 |
| | | | Base | 99.916865 | 4,995,843.25 | 99.480469 | 4,974,023.45 | -21,819.80 | 3.62 |
| 912828XY1 | US TREASURY N/B 06/20 2.5 | | | | | 2.500000 | 30 Jun 2020 | | |
| | | 2,000,000.000 | Local | 99.917113 | 1,998,342.26 | 100.292969 | 2,005,859.38 | 7,517.12 | 1.46 |
| | | | Base | 99.917113 | 1,998,342.26 | 100.292969 | 2,005,859.38 | 7,517.12 | 1.46 |
| 92262BAB1 | VENDEE MORTGAGE TRUST VENDE 2011 2 DG | | | | | 2.750000 | 15 Dec 2033 | | |
| | | 275,805.280 | Local | 102.239167 | 281,981.02 | 99.947330 | 275,660.01 | -6,321.01 | 0.20 |
| | Original Face: | 2,000,000.000 | Base | 102.239167 | 281,981.02 | 99.947330 | 275,660.01 | -6,321.01 | 0.20 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 116,838,887.130 | Local | | 117,658,302.69 | | 116,986,617.12 | -671,685.57 | 85.05 |
| | Original Face: | 155,264,820.000 | Base | | 117,658,302.69 | | 116,986,617.12 | -671,685.57 | 85.05 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 116,838,887.130 | Base | | 117,658,302.69 | | 116,986,617.12 | -671,685.57 | 85.05 |
| | Original Face: | 155,264,820.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 137,436,306.200 | Base | 138,222,875.31 | | 137,555,637.09 | -667,238.22 | 100.00 |
| Original Face: | | 155,264,820.000 | | | | | | |

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**Base Currency: 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 | | | | | 2.479883 | 31 Dec 2030 | | |
| | | Local | 1,451,852.950 | 100.059925 | 1,452,722.97 | 100.060000 | 1,452,724.06 | 1.09 | 0.07 |
| | | Base | | 100.059925 | 1,452,722.97 | 100.060000 | 1,452,724.06 | 1.09 | 0.07 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,451,852.950 | | 1,452,722.97 | | 1,452,724.06 | 1.09 | 0.07 |
| | | Base | | | 1,452,722.97 | | 1,452,724.06 | 1.09 | 0.07 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,451,852.950 | | 1,452,722.97 | | 1,452,724.06 | 1.09 | 0.07 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 68,018.000 | 19.875067 | 1,351,862.34 | 51.300000 | 3,489,323.40 | 2,137,461.06 | 0.17 |
| | | Base | | 19.875067 | 1,351,862.34 | 51.300000 | 3,489,323.40 | 2,137,461.06 | 0.17 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,049.000 | 19.762605 | 1,186,724.64 | 15.800000 | 948,774.20 | -237,950.44 | 0.05 |
| | | Base | | 19.762605 | 1,186,724.64 | 15.800000 | 948,774.20 | -237,950.44 | 0.05 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 660,475.000 | 34.310160 | 22,661,002.88 | 30.580000 | 20,197,325.50 | -2,463,677.38 | 0.97 |
| | | Base | | 34.310160 | 22,661,002.88 | 30.580000 | 20,197,325.50 | -2,463,677.38 | 0.97 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | | Local | 159,262.000 | 28.080430 | 4,472,145.39 | 76.130000 | 12,124,616.06 | 7,652,470.67 | 0.58 |
| | | Base | | 28.080430 | 4,472,145.39 | 76.130000 | 12,124,616.06 | 7,652,470.67 | 0.58 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 133,776.000 | 31.306969 | 4,188,121.13 | 76.710000 | 10,261,956.96 | 6,073,835.83 | 0.49 |
| | | Base | | 31.306969 | 4,188,121.13 | 76.710000 | 10,261,956.96 | 6,073,835.83 | 0.49 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,090.000 | 384.061469 | 1,570,811.41 | 261.920000 | 1,071,252.80 | -499,558.61 | 0.05 |
| | | Base | | 384.061469 | 1,570,811.41 | 261.920000 | 1,071,252.80 | -499,558.61 | 0.05 |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 69,255.000 | 36.996103 | 2,562,165.09 | 43.370000 | 3,003,589.35 | 441,424.26 | 0.14 |
| | | Base | | 36.996103 | 2,562,165.09 | 43.370000 | 3,003,589.35 | 441,424.26 | 0.14 |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 44,227.000 | 40.009461 | 1,769,498.41 | 270.900000 | 11,981,094.30 | 10,211,595.89 | 0.57 |
| | | Base | | 40.009461 | 1,769,498.41 | 270.900000 | 11,981,094.30 | 10,211,595.89 | 0.57 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,500.000 | 159.487986 | 1,036,671.91 | 155.000000 | 1,007,500.00 | -29,171.91 | 0.05 |
| | | Base | | 159.487986 | 1,036,671.91 | 155.000000 | 1,007,500.00 | -29,171.91 | 0.05 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,879.000 | 14.204109 | 1,134,610.00 | 27.410000 | 2,189,483.39 | 1,054,873.39 | 0.10 |
| | | Base | | 14.204109 | 1,134,610.00 | 27.410000 | 2,189,483.39 | 1,054,873.39 | 0.10 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,721.000 | 202.299742 | 955,057.08 | 83.820000 | 395,714.22 | -559,342.86 | 0.02 |
| | | Base | | 202.299742 | 955,057.08 | 83.820000 | 395,714.22 | -559,342.86 | 0.02 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,802.000 | 31.298184 | 901,450.30 | 67.050000 | 1,931,174.10 | 1,029,723.80 | 0.09 |
| | | Base | | 31.298184 | 901,450.30 | 67.050000 | 1,931,174.10 | 1,029,723.80 | 0.09 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,912.000 | 74.761747 | 1,488,655.91 | 203.590000 | 4,053,884.08 | 2,565,228.17 | 0.19 |
| | | Base | | 74.761747 | 1,488,655.91 | 203.590000 | 4,053,884.08 | 2,565,228.17 | 0.19 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,798.000 | 44.009096 | 651,246.60 | 75.360000 | 1,115,177.28 | 463,930.68 | 0.05 |
| | | Base | | 44.009096 | 651,246.60 | 75.360000 | 1,115,177.28 | 463,930.68 | 0.05 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,164.000 | 65.566150 | 731,980.50 | 58.200000 | 649,744.80 | -82,235.70 | 0.03 |
| | | Base | | 65.566150 | 731,980.50 | 58.200000 | 649,744.80 | -82,235.70 | 0.03 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,591.000 | 83.368505 | 799,587.33 | 63.300000 | 607,110.30 | -192,477.03 | 0.03 |
| | | Base | | 83.368505 | 799,587.33 | 63.300000 | 607,110.30 | -192,477.03 | 0.03 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | Local | 10,221.000 | 116.434515 | 1,190,077.18 | 146.410000 | 1,496,456.61 | 306,379.43 | 0.07 |
| | | Base | | 116.434515 | 1,190,077.18 | 146.410000 | 1,496,456.61 | 306,379.43 | 0.07 |
| 015351109 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 20,255.000 | 109.503925 | 2,218,002.01 | 113.680000 | 2,302,588.40 | 84,586.39 | 0.11 |
| | | Base | | 109.503925 | 2,218,002.01 | 113.680000 | 2,302,588.40 | 84,586.39 | 0.11 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,598.000 | 152.203254 | 1,004,237.07 | 284.350000 | 1,876,141.30 | 871,904.23 | 0.09 |
| | | Base | | 152.203254 | 1,004,237.07 | 284.350000 | 1,876,141.30 | 871,904.23 | 0.09 |
| 018581108 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,133.000 | 254.373535 | 1,051,325.82 | 137.500000 | 568,287.50 | -483,038.32 | 0.03 |
| | | Base | | 254.373535 | 1,051,325.82 | 137.500000 | 568,287.50 | -483,038.32 | 0.03 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,404.000 | 40.172481 | 859,851.79 | 47.460000 | 1,015,833.84 | 155,982.05 | 0.05 |
| | | Base | | 40.172481 | 859,851.79 | 47.460000 | 1,015,833.84 | 155,982.05 | 0.05 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,098.000 | 39.459853 | 1,187,662.66 | 95.510000 | 2,874,659.98 | 1,686,997.32 | 0.14 |
| | | Base | | 39.459853 | 1,187,662.66 | 95.510000 | 2,874,659.98 | 1,686,997.32 | 0.14 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,882.000 | 354.410735 | 9,881,680.10 | 1,103.630000 | 30,771,411.66 | 20,889,731.56 | 1.47 |
| | | Base | | 354.410735 | 9,881,680.10 | 1,103.630000 | 30,771,411.66 | 20,889,731.56 | 1.47 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,145.000 | 333.564110 | 9,054,597.76 | 1,106.500000 | 30,035,942.50 | 20,981,344.74 | 1.44 |
| | | Base | | 333.564110 | 9,054,597.76 | 1,106.500000 | 30,035,942.50 | 20,981,344.74 | 1.44 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 169,917.000 | 18.645412 | 3,168,172.49 | 49.060000 | 8,336,128.02 | 5,167,955.53 | 0.40 |
| | | Base | | 18.645412 | 3,168,172.49 | 49.060000 | 8,336,128.02 | 5,167,955.53 | 0.40 |

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|---|---|---|---|---|---|---|---|---|---|
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,410.000 | 249.799972 | 9,345,016.95 | 1,775.070000 | 66,405,368.70 | 57,060,351.75 | 3.17 |
| | | Base | | 249.799972 | 9,345,016.95 | 1,775.070000 | 66,405,368.70 | 57,060,351.75 | 3.17 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,187.000 | 40.264110 | 893,339.80 | 73.340000 | 1,627,194.58 | 733,854.78 | 0.08 |
| | | Base | | 40.264110 | 893,339.80 | 73.340000 | 1,627,194.58 | 733,854.78 | 0.08 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 36,247.000 | 48.246782 | 1,748,801.12 | 27.230000 | 987,005.81 | -761,795.31 | 0.05 |
| | | Base | | 48.246782 | 1,748,801.12 | 27.230000 | 987,005.81 | -761,795.31 | 0.05 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | | |
| | | Local | 44,725.000 | 38.873668 | 1,738,624.79 | 86.120000 | 3,851,717.00 | 2,113,092.21 | 0.18 |
| | | Base | | 38.873668 | 1,738,624.79 | 86.120000 | 3,851,717.00 | 2,113,092.21 | 0.18 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 62,702.000 | 44.935339 | 2,817,535.64 | 114.710000 | 7,192,546.42 | 4,375,010.78 | 0.34 |
| | | Base | | 44.935339 | 2,817,535.64 | 114.710000 | 7,192,546.42 | 4,375,010.78 | 0.34 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 78,819.000 | 107.328469 | 8,459,522.61 | 51.070000 | 4,025,286.33 | -4,434,236.28 | 0.19 |
| | | Base | | 107.328469 | 8,459,522.61 | 51.070000 | 4,025,286.33 | -4,434,236.28 | 0.19 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | | |
| | | Local | 40,010.000 | 59.031973 | 2,361,869.25 | 208.770000 | 8,352,887.70 | 5,991,018.45 | 0.40 |
| | | Base | | 59.031973 | 2,361,869.25 | 208.770000 | 8,352,887.70 | 5,991,018.45 | 0.40 |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,393.000 | 69.029896 | 1,131,607.08 | 113.020000 | 1,852,736.86 | 721,129.78 | 0.09 |
| | | Base | | 69.029896 | 1,131,607.08 | 113.020000 | 1,852,736.86 | 721,129.78 | 0.09 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,166.000 | 28.274736 | 400,539.91 | 77.860000 | 1,102,964.76 | 702,424.85 | 0.05 |
| | | Base | | 28.274736 | 400,539.91 | 77.860000 | 1,102,964.76 | 702,424.85 | 0.05 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,283.000 | 39.221558 | 481,758.40 | 138.230000 | 1,697,879.09 | 1,216,120.69 | 0.08 |
| | | Base | | 39.221558 | 481,758.40 | 138.230000 | 1,697,879.09 | 1,216,120.69 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,601.000 | 47.217235 | 972,722.25 | 81.890000 | 1,687,015.89 | 714,293.64 | 0.08 |
| | | Base | | 47.217235 | 972,722.25 | 81.890000 | 1,687,015.89 | 714,293.64 | 0.08 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 56,424.000 | 65.217909 | 3,679,855.32 | 166.700000 | 9,405,880.80 | 5,726,025.48 | 0.45 |
| | | Base | | 65.217909 | 3,679,855.32 | 166.700000 | 9,405,880.80 | 5,726,025.48 | 0.45 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,033.000 | 23.932554 | 646,968.73 | 87.000000 | 2,351,871.00 | 1,704,902.27 | 0.11 |
| | | Base | | 23.932554 | 646,968.73 | 87.000000 | 2,351,871.00 | 1,704,902.27 | 0.11 |
| 032511107 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 45,295.000 | 49.632915 | 2,248,122.89 | 70.370000 | 3,187,409.15 | 939,286.26 | 0.15 |
| | | Base | | 49.632915 | 2,248,122.89 | 70.370000 | 3,187,409.15 | 939,286.26 | 0.15 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | | |
| | | Local | 33,413.000 | 48.708180 | 1,627,486.42 | 96.620000 | 3,228,364.06 | 1,600,877.64 | 0.15 |
| | | Base | | 48.708180 | 1,627,486.42 | 96.620000 | 3,228,364.06 | 1,600,877.64 | 0.15 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,597.000 | 123.259908 | 936,405.52 | 179.500000 | 1,363,661.50 | 427,255.98 | 0.07 |
| | | Base | | 123.259908 | 936,405.52 | 179.500000 | 1,363,661.50 | 427,255.98 | 0.07 |
| 036752103 | ANTHEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,308.000 | 60.117751 | 1,401,224.54 | 277.980000 | 6,479,157.84 | 5,077,933.30 | 0.31 |
| | | Base | | 60.117751 | 1,401,224.54 | 277.980000 | 6,479,157.84 | 5,077,933.30 | 0.31 |
| 037411105 | APACHE CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 34,048.000 | 66.767787 | 2,273,309.62 | 26.070000 | 887,631.36 | -1,385,678.26 | 0.04 |
| | | Base | | 66.767787 | 2,273,309.62 | 26.070000 | 887,631.36 | -1,385,678.26 | 0.04 |
| 03748R754 | APARTMENT INVT + MGMT CO A REIT USD.01 | | | | | | | | |
| | | Local | 14,101.000 | 26.244260 | 370,070.31 | 49.950000 | 704,344.95 | 334,274.64 | 0.03 |
| | | Base | | 26.244260 | 370,070.31 | 49.950000 | 704,344.95 | 334,274.64 | 0.03 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 406,039.000 | 24.988682 | 10,146,379.30 | 175.070000 | 71,085,247.73 | 60,938,868.43 | 3.40 |
| | | Base | | 24.988682 | 10,146,379.30 | 175.070000 | 71,085,247.73 | 60,938,868.43 | 3.40 |

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|---|---|---|---|---|---|---|---|---|---|
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 86,079.000 | 20.132930 | 1,733,022.46 | 38.690000 | 3,330,396.51 | 1,597,374.05 | 0.16 |
| | | Base | | 20.132930 | 1,733,022.46 | 38.690000 | 3,330,396.51 | 1,597,374.05 | 0.16 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | | |
| | | Local | 50,769.000 | 24.663070 | 1,252,119.39 | 38.320000 | 1,945,468.08 | 693,348.69 | 0.09 |
| | | Base | | 24.663070 | 1,252,119.39 | 38.320000 | 1,945,468.08 | 693,348.69 | 0.09 |
| 03965L100 | ARCONIC INC COMMON STOCK | | | | | | | | |
| | | Local | 36,561.000 | 43.076104 | 1,574,905.44 | 21.900000 | 800,685.90 | -774,219.54 | 0.04 |
| | | Base | | 43.076104 | 1,574,905.44 | 21.900000 | 800,685.90 | -774,219.54 | 0.04 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 4,737.000 | 295.610025 | 1,400,304.69 | 244.590000 | 1,158,622.83 | -241,681.86 | 0.06 |
| | | Base | | 295.610025 | 1,400,304.69 | 244.590000 | 1,158,622.83 | -241,681.86 | 0.06 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,594.000 | 61.342740 | 343,151.29 | 99.960000 | 559,176.24 | 216,024.95 | 0.03 |
| | | Base | | 61.342740 | 343,151.29 | 99.960000 | 559,176.24 | 216,024.95 | 0.03 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,598.000 | 97.015835 | 1,028,173.82 | 101.800000 | 1,078,876.40 | 50,702.58 | 0.05 |
| | | Base | | 97.015835 | 1,028,173.82 | 101.800000 | 1,078,876.40 | 50,702.58 | 0.05 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,859.000 | 41.035058 | 814,915.21 | 160.910000 | 3,195,511.69 | 2,380,596.48 | 0.15 |
| | | Base | | 41.035058 | 814,915.21 | 160.910000 | 3,195,511.69 | 2,380,596.48 | 0.15 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 39,517.000 | 41.677440 | 1,646,967.38 | 160.120000 | 6,327,462.04 | 4,680,494.66 | 0.30 |
| | | Base | | 41.677440 | 1,646,967.38 | 160.120000 | 6,327,462.04 | 4,680,494.66 | 0.30 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,262.000 | 217.632560 | 492,284.85 | 1,027.110000 | 2,323,322.82 | 1,831,037.97 | 0.11 |
| | | Base | | 217.632560 | 492,284.85 | 1,027.110000 | 2,323,322.82 | 1,831,037.97 | 0.11 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | | |
| | | Local | 12,563.000 | 133.243836 | 1,673,942.31 | 203.010000 | 2,550,414.63 | 876,472.32 | 0.12 |
| | | Base | | 133.243836 | 1,673,942.31 | 203.010000 | 2,550,414.63 | 876,472.32 | 0.12 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,614.000 | 50.248354 | 382,590.97 | 104.060000 | 792,312.84 | 409,721.87 | 0.04 |
| | | Base | | 50.248354 | 382,590.97 | 104.060000 | 792,312.84 | 409,721.87 | 0.04 |
| 054937107 | BB+T CORP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 69,253.000 | 32.826922 | 2,273,362.80 | 46.750000 | 3,237,577.75 | 964,214.95 | 0.15 |
| | | Base | | 32.826922 | 2,273,362.80 | 46.750000 | 3,237,577.75 | 964,214.95 | 0.15 |
| 05722G100 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 46,568.000 | 50.137348 | 2,334,796.00 | 21.410000 | 997,020.88 | -1,337,775.12 | 0.05 |
| | | Base | | 50.137348 | 2,334,796.00 | 21.410000 | 997,020.88 | -1,337,775.12 | 0.05 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | | |
| | | Local | 30,314.000 | 15.838389 | 480,124.91 | 61.390000 | 1,860,976.46 | 1,380,851.55 | 0.09 |
| | | Base | | 15.838389 | 480,124.91 | 61.390000 | 1,860,976.46 | 1,380,851.55 | 0.09 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 814,148.000 | 23.809202 | 19,384,214.08 | 26.600000 | 21,656,336.80 | 2,272,122.72 | 1.04 |
| | | Base | | 23.809202 | 19,384,214.08 | 26.600000 | 21,656,336.80 | 2,272,122.72 | 1.04 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,647.000 | 35.591087 | 2,834,723.30 | 42.690000 | 3,400,130.43 | 565,407.13 | 0.16 |
| | | Base | | 35.591087 | 2,834,723.30 | 42.690000 | 3,400,130.43 | 565,407.13 | 0.16 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 43,206.000 | 27.230740 | 1,176,531.37 | 73.440000 | 3,173,048.64 | 1,996,517.27 | 0.15 |
| | | Base | | 27.230740 | 1,176,531.37 | 73.440000 | 3,173,048.64 | 1,996,517.27 | 0.15 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,390.000 | 120.974524 | 2,950,568.63 | 233.440000 | 5,693,601.60 | 2,743,032.97 | 0.27 |
| | | Base | | 120.974524 | 2,950,568.63 | 233.440000 | 5,693,601.60 | 2,743,032.97 | 0.27 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 176,290.000 | 87.344574 | 15,397,974.91 | 197.420000 | 34,803,171.80 | 19,405,196.89 | 1.66 |
| | | Base | | 87.344574 | 15,397,974.91 | 197.420000 | 34,803,171.80 | 19,405,196.89 | 1.66 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,233.000 | 32.993677 | 700,554.75 | 62.670000 | 1,330,672.11 | 630,117.36 | 0.06 |
| | | Base | | 32.993677 | 700,554.75 | 62.670000 | 1,330,672.11 | 630,117.36 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 17,837.000 | 93.439106 | 1,666,673.33 | 219.290000 | 3,911,475.73 | 2,244,802.40 | 0.19 |
| | | Base | | 93.439106 | 1,666,673.33 | 219.290000 | 3,911,475.73 | 2,244,802.40 | 0.19 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,037.000 | 217.810168 | 2,403,970.82 | 415.560000 | 4,586,535.72 | 2,182,564.90 | 0.22 |
| | | Base | | 217.810168 | 2,403,970.82 | 415.560000 | 4,586,535.72 | 2,182,564.90 | 0.22 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | | |
| | | Local | 18,648.000 | 19.451614 | 362,733.70 | 26.250000 | 489,510.00 | 126,776.30 | 0.02 |
| | | Base | | 19.451614 | 362,733.70 | 26.250000 | 489,510.00 | 126,776.30 | 0.02 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 47,630.000 | 66.558005 | 3,170,157.78 | 341.610000 | 16,270,884.30 | 13,100,726.52 | 0.78 |
| | | Base | | 66.558005 | 3,170,157.78 | 341.610000 | 16,270,884.30 | 13,100,726.52 | 0.78 |
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 4,084.000 | 357.647955 | 1,460,634.25 | 1,656.220000 | 6,764,002.48 | 5,303,368.23 | 0.32 |
| | | Base | | 357.647955 | 1,460,634.25 | 1,656.220000 | 6,764,002.48 | 5,303,368.23 | 0.32 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,842.000 | 34.224410 | 644,856.33 | 35.480000 | 668,514.16 | 23,657.83 | 0.03 |
| | | Base | | 34.224410 | 644,856.33 | 35.480000 | 668,514.16 | 23,657.83 | 0.03 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 14,010.000 | 92.623662 | 1,297,657.50 | 130.830000 | 1,832,928.30 | 535,270.80 | 0.09 |
| | | Base | | 92.623662 | 1,297,657.50 | 130.830000 | 1,832,928.30 | 535,270.80 | 0.09 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 125,695.000 | 17.801222 | 2,237,524.55 | 38.410000 | 4,827,944.95 | 2,590,420.40 | 0.23 |
| | | Base | | 17.801222 | 2,237,524.55 | 38.410000 | 4,827,944.95 | 2,590,420.40 | 0.23 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 148,062.000 | 40.970576 | 6,066,185.49 | 45.370000 | 6,717,572.94 | 651,387.45 | 0.32 |
| | | Base | | 40.970576 | 6,066,185.49 | 45.370000 | 6,717,572.94 | 651,387.45 | 0.32 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,490.000 | 116.228063 | 1,219,232.38 | 124.870000 | 1,309,886.30 | 90,653.92 | 0.06 |
| | | Base | | 116.228063 | 1,219,232.38 | 124.870000 | 1,309,886.30 | 90,653.92 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | | |
| | | Local | 35,914.000 | 182.537214 | 6,555,641.52 | 251.640000 | 9,037,398.96 | 2,481,757.44 | 0.43 |
| | | Base | | 182.537214 | 6,555,641.52 | 251.640000 | 9,037,398.96 | 2,481,757.44 | 0.43 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 15,080.000 | 20.851406 | 314,439.21 | 49.980000 | 753,698.40 | 439,259.19 | 0.04 |
| | | Base | | 20.851406 | 314,439.21 | 49.980000 | 753,698.40 | 439,259.19 | 0.04 |
| 124857202 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,523.000 | 38.047575 | 1,199,373.70 | 48.280000 | 1,521,930.44 | 322,556.74 | 0.07 |
| | | Base | | 38.047575 | 1,199,373.70 | 48.280000 | 1,521,930.44 | 322,556.74 | 0.07 |
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | | |
| | | Local | 10,170.000 | 84.835837 | 862,780.46 | 108.540000 | 1,103,851.80 | 241,071.34 | 0.05 |
| | | Base | | 84.835837 | 862,780.46 | 108.540000 | 1,103,851.80 | 241,071.34 | 0.05 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,318.000 | 23.017673 | 651,814.45 | 45.700000 | 1,294,132.60 | 642,318.15 | 0.06 |
| | | Base | | 23.017673 | 651,814.45 | 45.700000 | 1,294,132.60 | 642,318.15 | 0.06 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,209.000 | 27.420156 | 554,133.94 | 40.240000 | 813,210.16 | 259,076.22 | 0.04 |
| | | Base | | 27.420156 | 554,133.94 | 40.240000 | 813,210.16 | 259,076.22 | 0.04 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,410.000 | 53.319531 | 661,695.38 | 79.630000 | 988,208.30 | 326,512.92 | 0.05 |
| | | Base | | 53.319531 | 661,695.38 | 79.630000 | 988,208.30 | 326,512.92 | 0.05 |
| 125523100 | CIGNA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,452.000 | 67.332326 | 2,319,733.31 | 148.020000 | 5,099,585.04 | 2,779,851.73 | 0.24 |
| | | Base | | 67.332326 | 2,319,733.31 | 148.020000 | 5,099,585.04 | 2,779,851.73 | 0.24 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,438.000 | 93.586854 | 3,035,770.37 | 192.120000 | 6,231,988.56 | 3,196,218.19 | 0.30 |
| | | Base | | 93.586854 | 3,035,770.37 | 192.120000 | 6,231,988.56 | 3,196,218.19 | 0.30 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,691.000 | 21.283722 | 546,800.11 | 56.110000 | 1,441,522.01 | 894,721.90 | 0.07 |
| | | Base | | 21.283722 | 546,800.11 | 56.110000 | 1,441,522.01 | 894,721.90 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 70,262.000 | 11.802758 | 829,285.38 | 74.470000 | 5,232,411.14 | 4,403,125.76 | 0.25 |
| | | Base | | 11.802758 | 829,285.38 | 74.470000 | 5,232,411.14 | 4,403,125.76 | 0.25 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 117,671.000 | 45.938774 | 5,405,661.48 | 52.370000 | 6,162,430.27 | 756,768.79 | 0.29 |
| | | Base | | 45.938774 | 5,405,661.48 | 52.370000 | 6,162,430.27 | 756,768.79 | 0.29 |
| 127097103 | CABOT OIL + GAS CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 38,400.000 | 17.155911 | 658,786.98 | 25.020000 | 960,768.00 | 301,981.02 | 0.05 |
| | | Base | | 17.155911 | 658,786.98 | 25.020000 | 960,768.00 | 301,981.02 | 0.05 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,425.000 | 38.344838 | 974,917.50 | 63.570000 | 1,616,267.25 | 641,349.75 | 0.08 |
| | | Base | | 38.344838 | 974,917.50 | 63.570000 | 1,616,267.25 | 641,349.75 | 0.08 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 17,472.000 | 37.095443 | 648,131.58 | 36.310000 | 634,408.32 | -13,723.26 | 0.03 |
| | | Base | | 37.095443 | 648,131.58 | 36.310000 | 634,408.32 | -13,723.26 | 0.03 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,436.000 | 56.321260 | 2,390,049.01 | 85.870000 | 3,643,979.32 | 1,253,930.31 | 0.17 |
| | | Base | | 56.321260 | 2,390,049.01 | 85.870000 | 3,643,979.32 | 1,253,930.31 | 0.17 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | | Local | 27,038.000 | 42.894919 | 1,159,792.83 | 42.070000 | 1,137,488.66 | -22,304.17 | 0.05 |
| | | Base | | 42.894919 | 1,159,792.83 | 42.070000 | 1,137,488.66 | -22,304.17 | 0.05 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 15,425.000 | 24.712572 | 381,191.43 | 78.280000 | 1,207,469.00 | 826,277.57 | 0.06 |
| | | Base | | 24.712572 | 381,191.43 | 78.280000 | 1,207,469.00 | 826,277.57 | 0.06 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,317.000 | 38.833101 | 1,410,301.74 | 51.190000 | 1,859,067.23 | 448,765.49 | 0.09 |
| | | Base | | 38.833101 | 1,410,301.74 | 51.190000 | 1,859,067.23 | 448,765.49 | 0.09 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 52,195.000 | 56.879778 | 2,968,840.00 | 119.810000 | 6,253,482.95 | 3,284,642.95 | 0.30 |
| | | Base | | 56.879778 | 2,968,840.00 | 119.810000 | 6,253,482.95 | 3,284,642.95 | 0.30 |

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|---|---|---|---|---|---|---|---|---|---|
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 11,614.000 | 85.547337 | 993,546.77 | 94.930000 | 1,102,517.02 | 108,970.25 | 0.05 |
| | | Base | | 85.547337 | 993,546.77 | 94.930000 | 1,102,517.02 | 108,970.25 | 0.05 |
| 151020104 | CELGENE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,707.000 | 34.715070 | 2,211,592.97 | 93.790000 | 5,975,079.53 | 3,763,486.56 | 0.29 |
| | | Base | | 34.715070 | 2,211,592.97 | 93.790000 | 5,975,079.53 | 3,763,486.56 | 0.29 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,495.000 | 36.148122 | 1,355,373.82 | 57.750000 | 2,165,336.25 | 809,962.43 | 0.10 |
| | | Base | | 36.148122 | 1,355,373.82 | 57.750000 | 2,165,336.25 | 809,962.43 | 0.10 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,442.000 | 20.152487 | 915,769.32 | 28.440000 | 1,292,370.48 | 376,601.16 | 0.06 |
| | | Base | | 20.152487 | 915,769.32 | 28.440000 | 1,292,370.48 | 376,601.16 | 0.06 |
| 156700106 | CENTURYLINK INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 86,223.000 | 42.565191 | 3,670,098.43 | 10.450000 | 901,030.35 | -2,769,068.08 | 0.04 |
| | | Base | | 42.565191 | 3,670,098.43 | 10.450000 | 901,030.35 | -2,769,068.08 | 0.04 |
| 156782104 | CERNER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,405.000 | 32.837059 | 965,573.72 | 69.970000 | 2,057,467.85 | 1,091,894.13 | 0.10 |
| | | Base | | 32.837059 | 965,573.72 | 69.970000 | 2,057,467.85 | 1,091,894.13 | 0.10 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,733.000 | 274.053896 | 4,311,689.95 | 376.800000 | 5,928,194.40 | 1,616,504.45 | 0.28 |
| | | Base | | 274.053896 | 4,311,689.95 | 376.800000 | 5,928,194.40 | 1,616,504.45 | 0.28 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 172,359.000 | 66.011485 | 11,377,673.58 | 113.850000 | 19,623,072.15 | 8,245,398.57 | 0.94 |
| | | Base | | 66.011485 | 11,377,673.58 | 113.850000 | 19,623,072.15 | 8,245,398.57 | 0.94 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,207.000 | 304.419329 | 671,853.46 | 659.970000 | 1,456,553.79 | 784,700.33 | 0.07 |
| | | Base | | 304.419329 | 671,853.46 | 659.970000 | 1,456,553.79 | 784,700.33 | 0.07 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,298.000 | 43.753407 | 975,613.46 | 74.410000 | 1,659,194.18 | 683,580.72 | 0.08 |
| | | Base | | 43.753407 | 975,613.46 | 74.410000 | 1,659,194.18 | 683,580.72 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 171798101 | CIMAREX ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,199.000 | 132.008641 | 1,214,347.49 | 57.190000 | 526,090.81 | -688,256.68 | 0.03 |
| | | Base | | 132.008641 | 1,214,347.49 | 57.190000 | 526,090.81 | -688,256.68 | 0.03 |
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 13,739.000 | 39.054106 | 536,564.36 | 98.240000 | 1,349,719.36 | 813,155.00 | 0.06 |
| | | Base | | 39.054106 | 536,564.36 | 98.240000 | 1,349,719.36 | 813,155.00 | 0.06 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 399,263.000 | 28.380464 | 11,331,269.04 | 52.030000 | 20,773,653.89 | 9,442,384.85 | 0.99 |
| | | Base | | 28.380464 | 11,331,269.04 | 52.030000 | 20,773,653.89 | 9,442,384.85 | 0.99 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | | |
| | | Local | 7,679.000 | 42.886565 | 329,325.93 | 221.830000 | 1,703,432.57 | 1,374,106.64 | 0.08 |
| | | Base | | 42.886565 | 329,325.93 | 221.830000 | 1,703,432.57 | 1,374,106.64 | 0.08 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 213,174.000 | 82.082107 | 17,497,771.01 | 62.150000 | 13,248,764.10 | -4,249,006.91 | 0.63 |
| | | Base | | 82.082107 | 17,497,771.01 | 62.150000 | 13,248,764.10 | -4,249,006.91 | 0.63 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,754.000 | 20.135777 | 840,749.25 | 32.580000 | 1,360,345.32 | 519,596.07 | 0.07 |
| | | Base | | 20.135777 | 840,749.25 | 32.580000 | 1,360,345.32 | 519,596.07 | 0.07 |
| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,346.000 | 34.597537 | 392,543.66 | 94.120000 | 1,067,885.52 | 675,341.86 | 0.05 |
| | | Base | | 34.597537 | 392,543.66 | 94.120000 | 1,067,885.52 | 675,341.86 | 0.05 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 11,621.000 | 62.479085 | 726,069.45 | 148.810000 | 1,729,321.01 | 1,003,251.56 | 0.08 |
| | | Base | | 62.479085 | 726,069.45 | 148.810000 | 1,729,321.01 | 1,003,251.56 | 0.08 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 348,660.000 | 29.196180 | 10,179,540.15 | 49.130000 | 17,129,665.80 | 6,950,125.65 | 0.82 |
| | | Base | | 29.196180 | 10,179,540.15 | 49.130000 | 17,129,665.80 | 6,950,125.65 | 0.82 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,152.000 | 25.301851 | 1,319,542.14 | 61.930000 | 3,229,773.36 | 1,910,231.22 | 0.15 |
| | | Base | | 25.301851 | 1,319,542.14 | 61.930000 | 3,229,773.36 | 1,910,231.22 | 0.15 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 78,083.000 | 35.674400 | 2,785,564.14 | 69.620000 | 5,436,138.46 | 2,650,574.32 | 0.26 |
| | | Base | | 35.674400 | 2,785,564.14 | 69.620000 | 5,436,138.46 | 2,650,574.32 | 0.26 |
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 409,596.000 | 13.453723 | 5,510,591.18 | 41.000000 | 16,793,436.00 | 11,282,844.82 | 0.80 |
| | | Base | | 13.453723 | 5,510,591.18 | 41.000000 | 16,793,436.00 | 11,282,844.82 | 0.80 |
| 200340107 | COMERICA INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 14,422.000 | 45.433984 | 655,248.92 | 68.820000 | 992,522.04 | 337,273.12 | 0.05 |
| | | Base | | 45.433984 | 655,248.92 | 68.820000 | 992,522.04 | 337,273.12 | 0.05 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 44,029.000 | 22.160121 | 975,687.98 | 26.770000 | 1,178,656.33 | 202,968.35 | 0.06 |
| | | Base | | 22.160121 | 975,687.98 | 26.770000 | 1,178,656.33 | 202,968.35 | 0.06 |
| 20605P101 | CONCHO RESOURCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,179.000 | 110.817093 | 2,014,543.94 | 98.010000 | 1,781,723.79 | -232,820.15 | 0.09 |
| | | Base | | 110.817093 | 2,014,543.94 | 98.010000 | 1,781,723.79 | -232,820.15 | 0.09 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 102,837.000 | 40.212305 | 4,135,312.79 | 58.960000 | 6,063,269.52 | 1,927,956.73 | 0.29 |
| | | Base | | 40.212305 | 4,135,312.79 | 58.960000 | 6,063,269.52 | 1,927,956.73 | 0.29 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,115.000 | 50.743718 | 1,477,403.36 | 86.300000 | 2,512,624.50 | 1,035,221.14 | 0.12 |
| | | Base | | 50.743718 | 1,477,403.36 | 86.300000 | 2,512,624.50 | 1,035,221.14 | 0.12 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,100.000 | 43.323568 | 654,185.87 | 176.450000 | 2,664,395.00 | 2,010,209.13 | 0.13 |
| | | Base | | 43.323568 | 654,185.87 | 176.450000 | 2,664,395.00 | 2,010,209.13 | 0.13 |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 4,473.000 | 187.049906 | 836,674.23 | 297.790000 | 1,332,014.67 | 495,340.44 | 0.06 |
| | | Base | | 187.049906 | 836,674.23 | 297.790000 | 1,332,014.67 | 495,340.44 | 0.06 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | | |
| | | Local | 18,208.000 | 56.464625 | 1,028,107.89 | 71.480000 | 1,301,507.84 | 273,399.95 | 0.06 |
| | | Base | | 56.464625 | 1,028,107.89 | 71.480000 | 1,301,507.84 | 273,399.95 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 71,357.000 | 22.371208 | 1,596,342.29 | 28.840000 | 2,057,935.88 | 461,593.59 | 0.10 |
| | | Base | | 22.371208 | 1,596,342.29 | 28.840000 | 2,057,935.88 | 461,593.59 | 0.10 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 39,948.000 | 66.753374 | 2,666,663.79 | 239.580000 | 9,570,741.84 | 6,904,078.05 | 0.46 |
| | | Base | | 66.753374 | 2,666,663.79 | 239.580000 | 9,570,741.84 | 6,904,078.05 | 0.46 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,266.000 | 23.062572 | 628,824.09 | 12.340000 | 336,462.44 | -292,361.65 | 0.02 |
| | | Base | | 23.062572 | 628,824.09 | 12.340000 | 336,462.44 | -292,361.65 | 0.02 |
| 22822V101 | CROWN CASTLE INTL CORP REIT USD.01 | | | | | | | | |
| | | Local | 37,687.000 | 68.793911 | 2,592,636.14 | 130.010000 | 4,899,686.87 | 2,307,050.73 | 0.23 |
| | | Base | | 68.793911 | 2,592,636.14 | 130.010000 | 4,899,686.87 | 2,307,050.73 | 0.23 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 13,125.000 | 44.819147 | 588,251.30 | 150.760000 | 1,978,725.00 | 1,390,473.70 | 0.09 |
| | | Base | | 44.819147 | 588,251.30 | 150.760000 | 1,978,725.00 | 1,390,473.70 | 0.09 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,810.000 | 27.848809 | 858,021.79 | 42.760000 | 1,317,435.60 | 459,413.81 | 0.06 |
| | | Base | | 27.848809 | 858,021.79 | 42.760000 | 1,317,435.60 | 459,413.81 | 0.06 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | | |
| | | Local | 16,497.000 | 50.002245 | 824,887.04 | 125.470000 | 2,069,878.59 | 1,244,991.55 | 0.10 |
| | | Base | | 50.002245 | 824,887.04 | 125.470000 | 2,069,878.59 | 1,244,991.55 | 0.10 |
| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,323.000 | 55.242786 | 1,343,670.29 | 47.540000 | 1,156,315.42 | -187,354.87 | 0.06 |
| | | Base | | 55.242786 | 1,343,670.29 | 47.540000 | 1,156,315.42 | -187,354.87 | 0.06 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,962.000 | 34.495577 | 1,964,937.04 | 132.010000 | 7,519,553.62 | 5,554,616.58 | 0.36 |
| | | Base | | 34.495577 | 1,964,937.04 | 132.010000 | 7,519,553.62 | 5,554,616.58 | 0.36 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 11,201.000 | 34.759453 | 389,340.63 | 116.320000 | 1,302,900.32 | 913,559.69 | 0.06 |
| | | Base | | 34.759453 | 389,340.63 | 116.320000 | 1,302,900.32 | 913,559.69 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,468.000 | 36.275037 | 416,002.13 | 43.420000 | 497,940.56 | 81,938.43 | 0.02 |
| | | Base | | 36.275037 | 416,002.13 | 43.420000 | 497,940.56 | 81,938.43 | 0.02 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,875.000 | 53.318385 | 1,539,568.38 | 140.170000 | 4,047,408.75 | 2,507,840.37 | 0.19 |
| | | Base | | 53.318385 | 1,539,568.38 | 140.170000 | 4,047,408.75 | 2,507,840.37 | 0.19 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 56,039.000 | 23.342923 | 1,308,114.06 | 51.500000 | 2,886,008.50 | 1,577,894.44 | 0.14 |
| | | Base | | 23.342923 | 1,308,114.06 | 51.500000 | 2,886,008.50 | 1,577,894.44 | 0.14 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,221.000 | 45.955292 | 975,217.26 | 53.870000 | 1,143,175.27 | 167,958.01 | 0.05 |
| | | Base | | 45.955292 | 975,217.26 | 53.870000 | 1,143,175.27 | 167,958.01 | 0.05 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 37,650.000 | 43.885203 | 1,652,277.88 | 25.160000 | 947,274.00 | -705,003.88 | 0.05 |
| | | Base | | 43.885203 | 1,652,277.88 | 25.160000 | 947,274.00 | -705,003.88 | 0.05 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,012.000 | 109.947868 | 1,540,589.52 | 98.060000 | 1,374,016.72 | -166,572.80 | 0.07 |
| | | Base | | 109.947868 | 1,540,589.52 | 98.060000 | 1,374,016.72 | -166,572.80 | 0.07 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 18,844.000 | 100.290678 | 1,889,877.54 | 117.720000 | 2,218,315.68 | 328,438.14 | 0.11 |
| | | Base | | 100.290678 | 1,889,877.54 | 117.720000 | 2,218,315.68 | 328,438.14 | 0.11 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 204,902.000 | 49.018471 | 10,043,982.69 | 132.040000 | 27,055,260.08 | 17,011,277.39 | 1.29 |
| | | Base | | 49.018471 | 10,043,982.69 | 132.040000 | 27,055,260.08 | 17,011,277.39 | 1.29 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,789.000 | 21.277023 | 633,821.23 | 74.550000 | 2,220,769.95 | 1,586,948.72 | 0.11 |
| | | Base | | 21.277023 | 633,821.23 | 74.550000 | 2,220,769.95 | 1,586,948.72 | 0.11 |
| 25470F104 | DISCOVERY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,247.000 | 19.240218 | 274,115.39 | 27.260000 | 388,373.22 | 114,257.83 | 0.02 |
| | | Base | | 19.240218 | 274,115.39 | 27.260000 | 388,373.22 | 114,257.83 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 25470F302 | DISCOVERY INC C COMMON STOCK USD.01 | | | | | | | | |
| | | 32,705.000 | Local | 22.459268 | 734,530.37 | 25.640000 | 838,556.20 | 104,025.83 | 0.04 |
| | | | Base | 22.459268 | 734,530.37 | 25.640000 | 838,556.20 | 104,025.83 | 0.04 |
| 25470M109 | DISH NETWORK CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | 20,804.000 | Local | 61.485078 | 1,279,135.56 | 36.110000 | 751,232.44 | -527,903.12 | 0.04 |
| | | | Base | 61.485078 | 1,279,135.56 | 36.110000 | 751,232.44 | -527,903.12 | 0.04 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | | |
| | | 23,827.000 | Local | 55.956436 | 1,333,274.01 | 127.280000 | 3,032,700.56 | 1,699,426.55 | 0.14 |
| | | | Base | 55.956436 | 1,333,274.01 | 127.280000 | 3,032,700.56 | 1,699,426.55 | 0.14 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 21,580.000 | Local | 49.877210 | 1,076,350.19 | 101.590000 | 2,192,312.20 | 1,115,962.01 | 0.10 |
| | | | Base | 49.877210 | 1,076,350.19 | 101.590000 | 2,192,312.20 | 1,115,962.01 | 0.10 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | | |
| | | 72,510.000 | Local | 48.965790 | 3,550,509.44 | 75.180000 | 5,451,301.80 | 1,900,792.36 | 0.26 |
| | | | Base | 48.965790 | 3,550,509.44 | 75.180000 | 5,451,301.80 | 1,900,792.36 | 0.26 |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 13,143.000 | Local | 31.409859 | 412,819.78 | 89.410000 | 1,175,115.63 | 762,295.85 | 0.06 |
| | | | Base | 31.409859 | 412,819.78 | 89.410000 | 1,175,115.63 | 762,295.85 | 0.06 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | 68,183.000 | Local | 35.976817 | 2,453,007.33 | 46.760000 | 3,188,237.08 | 735,229.75 | 0.15 |
| | | | Base | 35.976817 | 2,453,007.33 | 46.760000 | 3,188,237.08 | 735,229.75 | 0.15 |
| 26078J100 | DOWDUPONT INC COMMON STOCK USD.01 | | | | | | | | |
| | | 204,500.000 | Local | 24.941332 | 5,100,502.39 | 30.520000 | 6,241,340.00 | 1,140,837.61 | 0.30 |
| | | | Base | 24.941332 | 5,100,502.39 | 30.520000 | 6,241,340.00 | 1,140,837.61 | 0.30 |
| 264411505 | DUKE REALTY CORP REIT USD.01 | | | | | | | | |
| | | 32,593.000 | Local | 28.488522 | 928,526.41 | 30.090000 | 980,723.37 | 52,196.96 | 0.05 |
| | | | Base | 28.488522 | 928,526.41 | 30.090000 | 980,723.37 | 52,196.96 | 0.05 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 65,916.000 | Local | 55.364495 | 3,649,406.06 | 85.610000 | 5,643,068.76 | 1,993,662.70 | 0.27 |
| | | | Base | 55.364495 | 3,649,406.06 | 85.610000 | 5,643,068.76 | 1,993,662.70 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 52,608.000 | Local | 42.673871 | 2,244,987.01 | 81.880000 | 4,307,543.04 | 2,062,556.03 | 0.21 |
| | | | Base | 42.673871 | 2,244,987.01 | 81.880000 | 4,307,543.04 | 2,062,556.03 | 0.21 |
| 269246401 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 22,337.000 | Local | 26.500540 | 591,942.56 | 44.800000 | 1,000,697.60 | 408,755.04 | 0.05 |
| | | | Base | 26.500540 | 591,942.56 | 44.800000 | 1,000,697.60 | 408,755.04 | 0.05 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | 12,673.000 | Local | 35.168047 | 445,684.66 | 64.920000 | 822,731.16 | 377,046.50 | 0.04 |
| | | | Base | 35.168047 | 445,684.66 | 64.920000 | 822,731.16 | 377,046.50 | 0.04 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | 77,973.000 | Local | 12.200532 | 951,312.07 | 35.930000 | 2,801,569.89 | 1,850,257.82 | 0.13 |
| | | | Base | 12.200532 | 951,312.07 | 35.930000 | 2,801,569.89 | 1,850,257.82 | 0.13 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 22,970.000 | Local | 50.962961 | 1,170,619.21 | 184.090000 | 4,228,547.30 | 3,057,928.09 | 0.20 |
| | | | Base | 50.962961 | 1,170,619.21 | 184.090000 | 4,228,547.30 | 3,057,928.09 | 0.20 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | | |
| | | 29,536.000 | Local | 36.538780 | 1,079,209.42 | 59.370000 | 1,753,552.32 | 674,342.90 | 0.08 |
| | | | Base | 36.538780 | 1,079,209.42 | 59.370000 | 1,753,552.32 | 674,342.90 | 0.08 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 18,837.000 | Local | 48.177784 | 907,524.92 | 170.700000 | 3,215,475.90 | 2,307,950.98 | 0.15 |
| | | | Base | 48.177784 | 907,524.92 | 170.700000 | 3,215,475.90 | 2,307,950.98 | 0.15 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,166.000 | Local | 37.553681 | 1,020,183.31 | 93.080000 | 2,528,611.28 | 1,508,427.97 | 0.12 |
| | | | Base | 37.553681 | 1,020,183.31 | 93.080000 | 2,528,611.28 | 1,508,427.97 | 0.12 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | | |
| | | 55,734.000 | Local | 39.197541 | 2,184,635.74 | 60.240000 | 3,357,416.16 | 1,172,780.42 | 0.16 |
| | | | Base | 39.197541 | 2,184,635.74 | 60.240000 | 3,357,416.16 | 1,172,780.42 | 0.16 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 17,194.000 | Local | 63.139062 | 1,085,613.04 | 97.070000 | 1,669,021.58 | 583,408.54 | 0.08 |
| | | | Base | 63.139062 | 1,085,613.04 | 97.070000 | 1,669,021.58 | 583,408.54 | 0.08 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 10,944.000 | 108.647359 | 1,189,036.70 | 120.900000 | 1,323,129.60 | 134,092.90 | 0.06 |
| | | Base | | 108.647359 | 1,189,036.70 | 120.900000 | 1,323,129.60 | 134,092.90 | 0.06 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | | |
| | | Local | 7,554.000 | 280.139832 | 2,116,176.29 | 485.790000 | 3,669,657.66 | 1,553,481.37 | 0.18 |
| | | Base | | 280.139832 | 2,116,176.29 | 485.790000 | 3,669,657.66 | 1,553,481.37 | 0.18 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 33,554.000 | 45.270968 | 1,519,022.06 | 76.570000 | 2,569,229.78 | 1,050,207.72 | 0.12 |
| | | Base | | 45.270968 | 1,519,022.06 | 76.570000 | 2,569,229.78 | 1,050,207.72 | 0.12 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | | |
| | | Local | 5,958.000 | 180.625764 | 1,076,168.30 | 291.740000 | 1,738,186.92 | 662,018.62 | 0.08 |
| | | Base | | 180.625764 | 1,076,168.30 | 291.740000 | 1,738,186.92 | 662,018.62 | 0.08 |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 23,095.000 | 54.012794 | 1,247,425.47 | 58.140000 | 1,342,743.30 | 95,317.83 | 0.06 |
| | | Base | | 54.012794 | 1,247,425.47 | 58.140000 | 1,342,743.30 | 95,317.83 | 0.06 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 28,740.000 | 32.071240 | 921,727.44 | 73.840000 | 2,122,161.60 | 1,200,434.16 | 0.10 |
| | | Base | | 32.071240 | 921,727.44 | 73.840000 | 2,122,161.60 | 1,200,434.16 | 0.10 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | | |
| | | Local | 87,924.000 | 41.337178 | 3,634,530.03 | 48.080000 | 4,227,385.92 | 592,855.89 | 0.20 |
| | | Base | | 41.337178 | 3,634,530.03 | 48.080000 | 4,227,385.92 | 592,855.89 | 0.20 |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,601.000 | 57.015166 | 604,417.78 | 115.000000 | 1,219,115.00 | 614,697.22 | 0.06 |
| | | Base | | 57.015166 | 604,417.78 | 115.000000 | 1,219,115.00 | 614,697.22 | 0.06 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,573.000 | 41.957832 | 653,409.32 | 69.590000 | 1,083,725.07 | 430,315.75 | 0.05 |
| | | Base | | 41.957832 | 653,409.32 | 69.590000 | 1,083,725.07 | 430,315.75 | 0.05 |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 11,543.000 | 86.339566 | 996,617.61 | 107.160000 | 1,236,947.88 | 240,330.27 | 0.06 |
| | | Base | | 86.339566 | 996,617.61 | 107.160000 | 1,236,947.88 | 240,330.27 | 0.06 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | | 384,208.000 | Local | 59.835410 | 22,989,243.37 | 70.770000 | 27,190,400.16 | 4,201,156.79 | 1.30 |
| | | | Base | 59.835410 | 22,989,243.37 | 70.770000 | 27,190,400.16 | 4,201,156.79 | 1.30 |
| 302445101 | FLIR SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,282.000 | Local | 29.879424 | 366,979.08 | 48.330000 | 593,589.06 | 226,609.98 | 0.03 |
| | | | Base | 29.879424 | 366,979.08 | 48.330000 | 593,589.06 | 226,609.98 | 0.03 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 12,214.000 | Local | 28.207127 | 344,521.85 | 73.450000 | 897,118.30 | 552,596.45 | 0.04 |
| | | | Base | 28.207127 | 344,521.85 | 73.450000 | 897,118.30 | 552,596.45 | 0.04 |
| 30303M102 | FACEBOOK INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | | 216,302.000 | Local | 68.532244 | 14,823,661.39 | 177.470000 | 38,387,115.94 | 23,563,454.55 | 1.84 |
| | | | Base | 68.532244 | 14,823,661.39 | 177.470000 | 38,387,115.94 | 23,563,454.55 | 1.84 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | 51,906.000 | Local | 15.353286 | 796,927.66 | 30.590000 | 1,587,804.54 | 790,876.88 | 0.08 |
| | | | Base | 15.353286 | 796,927.66 | 30.590000 | 1,587,804.54 | 790,876.88 | 0.08 |
| 313747206 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | 6,743.000 | Local | 149.497049 | 1,008,058.60 | 130.730000 | 881,512.39 | -126,546.21 | 0.04 |
| | | | Base | 149.497049 | 1,008,058.60 | 130.730000 | 881,512.39 | -126,546.21 | 0.04 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 21,775.000 | Local | 82.269070 | 1,791,409.00 | 154.280000 | 3,359,447.00 | 1,568,038.00 | 0.16 |
| | | | Base | 82.269070 | 1,791,409.00 | 154.280000 | 3,359,447.00 | 1,568,038.00 | 0.16 |
| 315616102 | F5 NETWORKS INC COMMON STOCK | | | | | | | | |
| | | 5,392.000 | Local | 128.233086 | 691,432.80 | 132.080000 | 712,175.36 | 20,742.56 | 0.03 |
| | | | Base | 128.233086 | 691,432.80 | 132.080000 | 712,175.36 | 20,742.56 | 0.03 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | 29,283.000 | Local | 37.396851 | 1,095,092.00 | 120.300000 | 3,522,744.90 | 2,427,652.90 | 0.17 |
| | | | Base | 37.396851 | 1,095,092.00 | 120.300000 | 3,522,744.90 | 2,427,652.90 | 0.17 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | 69,766.000 | Local | 24.527227 | 1,711,166.52 | 26.500000 | 1,848,799.00 | 137,632.48 | 0.09 |
| | | | Base | 24.527227 | 1,711,166.52 | 26.500000 | 1,848,799.00 | 137,632.48 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 33616C100 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,945.000 | 86.941532 | 1,299,341.19 | 97.020000 | 1,449,963.90 | 150,622.71 | 0.07 |
| | | Base | | 86.941532 | 1,299,341.19 | 97.020000 | 1,449,963.90 | 150,622.71 | 0.07 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,496.000 | 11.238895 | 398,935.83 | 85.860000 | 3,047,686.56 | 2,648,750.73 | 0.15 |
| | | Base | | 11.238895 | 398,935.83 | 85.860000 | 3,047,686.56 | 2,648,750.73 | 0.15 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 45,675.000 | 43.567916 | 1,989,964.56 | 41.240000 | 1,883,637.00 | -106,327.56 | 0.09 |
| | | Base | | 43.567916 | 1,989,964.56 | 41.240000 | 1,883,637.00 | -106,327.56 | 0.09 |
| 339041105 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,777.000 | 209.542758 | 1,629,614.03 | 258.210000 | 2,008,099.17 | 378,485.14 | 0.10 |
| | | Base | | 209.542758 | 1,629,614.03 | 258.210000 | 2,008,099.17 | 378,485.14 | 0.10 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,659.000 | 41.969285 | 531,289.18 | 27.720000 | 350,907.48 | -180,381.70 | 0.02 |
| | | Base | | 41.969285 | 531,289.18 | 27.720000 | 350,907.48 | -180,381.70 | 0.02 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 11,876.000 | 25.236081 | 299,703.70 | 46.450000 | 551,640.20 | 251,936.50 | 0.03 |
| | | Base | | 25.236081 | 299,703.70 | 46.450000 | 551,640.20 | 251,936.50 | 0.03 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,234.000 | 63.692766 | 651,831.77 | 39.350000 | 402,707.90 | -249,123.87 | 0.02 |
| | | Base | | 63.692766 | 651,831.77 | 39.350000 | 402,707.90 | -249,123.87 | 0.02 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 354,642.000 | 12.402031 | 4,398,281.13 | 9.520000 | 3,376,191.84 | -1,022,089.29 | 0.16 |
| | | Base | | 12.402031 | 4,398,281.13 | 9.520000 | 3,376,191.84 | -1,022,089.29 | 0.16 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,152.000 | 80.718746 | 1,061,612.95 | 72.480000 | 953,256.96 | -108,355.99 | 0.05 |
| | | Base | | 80.718746 | 1,061,612.95 | 72.480000 | 953,256.96 | -108,355.99 | 0.05 |
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,703.000 | 21.213984 | 566,477.02 | 76.150000 | 2,033,433.45 | 1,466,956.43 | 0.10 |
| | | Base | | 21.213984 | 566,477.02 | 76.150000 | 2,033,433.45 | 1,466,956.43 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,748.000 | 56.893410 | 725,277.19 | 48.060000 | 612,668.88 | -112,608.31 | 0.03 |
| | | Base | | 56.893410 | 725,277.19 | 48.060000 | 612,668.88 | -112,608.31 | 0.03 |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,996.000 | 41.519678 | 1,328,463.62 | 35.230000 | 1,127,219.08 | -201,244.54 | 0.05 |
| | | Base | | 41.519678 | 1,328,463.62 | 35.230000 | 1,127,219.08 | -201,244.54 | 0.05 |
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,738.000 | 41.371734 | 609,736.61 | 34.710000 | 511,555.98 | -98,180.63 | 0.02 |
| | | Base | | 41.371734 | 609,736.61 | 34.710000 | 511,555.98 | -98,180.63 | 0.02 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 26,810.000 | 25.782850 | 691,238.21 | 31.820000 | 853,094.20 | 161,855.99 | 0.04 |
| | | Base | | 25.782850 | 691,238.21 | 31.820000 | 853,094.20 | 161,855.99 | 0.04 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 131,380.000 | 23.721325 | 3,116,507.68 | 9.710000 | 1,275,699.80 | -1,840,807.88 | 0.06 |
| | | Base | | 23.721325 | 3,116,507.68 | 9.710000 | 1,275,699.80 | -1,840,807.88 | 0.06 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 16,694.000 | 49.348216 | 823,819.12 | 84.200000 | 1,405,634.80 | 581,815.68 | 0.07 |
| | | Base | | 49.348216 | 823,819.12 | 84.200000 | 1,405,634.80 | 581,815.68 | 0.07 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 19,376.000 | 27.304577 | 529,053.49 | 18.680000 | 361,943.68 | -167,109.81 | 0.02 |
| | | Base | | 27.304577 | 529,053.49 | 18.680000 | 361,943.68 | -167,109.81 | 0.02 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 8,133.000 | 109.941420 | 894,153.57 | 151.300000 | 1,230,522.90 | 336,369.33 | 0.06 |
| | | Base | | 109.941420 | 894,153.57 | 151.300000 | 1,230,522.90 | 336,369.33 | 0.06 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,571.000 | 61.640362 | 1,514,565.33 | 160.820000 | 3,951,508.22 | 2,436,942.89 | 0.19 |
| | | Base | | 61.640362 | 1,514,565.33 | 160.820000 | 3,951,508.22 | 2,436,942.89 | 0.19 |
| 369604103 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 790,047.000 | 31.117718 | 24,584,460.13 | 9.440000 | 7,458,043.68 | -17,126,416.45 | 0.36 |
| | | Base | | 31.117718 | 24,584,460.13 | 9.440000 | 7,458,043.68 | -17,126,416.45 | 0.36 |

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|---|---|---|---|---|---|---|---|---|---|
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 54,116.000 | 29.938915 | 1,620,174.35 | 49.440000 | 2,675,495.04 | 1,055,320.69 | 0.13 |
| | | Base | | 29.938915 | 1,620,174.35 | 49.440000 | 2,675,495.04 | 1,055,320.69 | 0.13 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 118,848.000 | 35.406695 | 4,208,014.91 | 33.340000 | 3,962,392.32 | -245,622.59 | 0.19 |
| | | Base | | 35.406695 | 4,208,014.91 | 33.340000 | 3,962,392.32 | -245,622.59 | 0.19 |
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,235.000 | 42.998912 | 569,090.60 | 98.900000 | 1,308,941.50 | 739,850.90 | 0.06 |
| | | Base | | 42.998912 | 569,090.60 | 98.900000 | 1,308,941.50 | 739,850.90 | 0.06 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 115,647.000 | 22.199697 | 2,567,328.34 | 62.250000 | 7,199,025.75 | 4,631,697.41 | 0.34 |
| | | Base | | 22.199697 | 2,567,328.34 | 62.250000 | 7,199,025.75 | 4,631,697.41 | 0.34 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 14,294.000 | 73.767749 | 1,054,436.21 | 154.040000 | 2,201,847.76 | 1,147,411.55 | 0.11 |
| | | Base | | 73.767749 | 1,054,436.21 | 154.040000 | 2,201,847.76 | 1,147,411.55 | 0.11 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,053.000 | 120.035699 | 3,727,468.57 | 182.490000 | 5,666,861.97 | 1,939,393.40 | 0.27 |
| | | Base | | 120.035699 | 3,727,468.57 | 182.490000 | 5,666,861.97 | 1,939,393.40 | 0.27 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 4,090.000 | 98.688545 | 403,636.15 | 261.690000 | 1,070,312.10 | 666,675.95 | 0.05 |
| | | Base | | 98.688545 | 403,636.15 | 261.690000 | 1,070,312.10 | 666,675.95 | 0.05 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,215.000 | 73.184616 | 1,772,165.48 | 120.960000 | 2,929,046.40 | 1,156,880.92 | 0.14 |
| | | Base | | 73.184616 | 1,772,165.48 | 120.960000 | 2,929,046.40 | 1,156,880.92 | 0.14 |
| 40414L109 | HCP INC REIT USD1.0 | | | | | | | | |
| | | Local | 43,318.000 | 35.615635 | 1,542,798.09 | 31.710000 | 1,373,613.78 | -169,184.31 | 0.07 |
| | | Base | | 35.615635 | 1,542,798.09 | 31.710000 | 1,373,613.78 | -169,184.31 | 0.07 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 139,039.000 | 15.432798 | 2,145,760.82 | 18.680000 | 2,597,248.52 | 451,487.70 | 0.12 |
| | | Base | | 15.432798 | 2,145,760.82 | 18.680000 | 2,597,248.52 | 451,487.70 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 79,111.000 | 32.359581 | 2,559,998.83 | 21.290000 | 1,684,273.19 | -875,725.64 | 0.08 |
| | | Base | | 32.359581 | 2,559,998.83 | 21.290000 | 1,684,273.19 | -875,725.64 | 0.08 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,769.000 | 33.312637 | 1,091,621.79 | 14.850000 | 486,619.65 | -605,002.14 | 0.02 |
| | | Base | | 33.312637 | 1,091,621.79 | 14.850000 | 486,619.65 | -605,002.14 | 0.02 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,465.000 | 42.956294 | 621,362.79 | 32.720000 | 473,294.80 | -148,067.99 | 0.02 |
| | | Base | | 42.956294 | 621,362.79 | 32.720000 | 473,294.80 | -148,067.99 | 0.02 |
| 413875105 | HARRIS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,700.000 | 53.795004 | 575,606.54 | 187.190000 | 2,002,933.00 | 1,427,326.46 | 0.10 |
| | | Base | | 53.795004 | 575,606.54 | 187.190000 | 2,002,933.00 | 1,427,326.46 | 0.10 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,604.000 | 44.054777 | 1,436,361.96 | 52.660000 | 1,716,926.64 | 280,564.68 | 0.08 |
| | | Base | | 44.054777 | 1,436,361.96 | 52.660000 | 1,716,926.64 | 280,564.68 | 0.08 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 10,496.000 | 34.424647 | 361,321.09 | 95.140000 | 998,589.44 | 637,268.35 | 0.05 |
| | | Base | | 34.424647 | 361,321.09 | 95.140000 | 998,589.44 | 637,268.35 | 0.05 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,923.000 | 47.485719 | 471,200.79 | 48.910000 | 485,333.93 | 14,133.14 | 0.02 |
| | | Base | | 47.485719 | 471,200.79 | 48.910000 | 485,333.93 | 14,133.14 | 0.02 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,997.000 | 125.117030 | 875,443.86 | 131.220000 | 918,146.34 | 42,702.48 | 0.04 |
| | | Base | | 125.117030 | 875,443.86 | 131.220000 | 918,146.34 | 42,702.48 | 0.04 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 12,606.000 | 46.524728 | 586,490.72 | 131.960000 | 1,663,487.76 | 1,076,997.04 | 0.08 |
| | | Base | | 46.524728 | 586,490.72 | 131.960000 | 1,663,487.76 | 1,076,997.04 | 0.08 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,086.000 | 51.998863 | 1,200,445.74 | 55.860000 | 1,289,583.96 | 89,138.22 | 0.06 |
| | | Base | | 51.998863 | 1,200,445.74 | 55.860000 | 1,289,583.96 | 89,138.22 | 0.06 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,932.000 | 10.828382 | 1,352,811.38 | 13.720000 | 1,714,067.04 | 361,255.66 | 0.08 |
| | | Base | | 10.828382 | 1,352,811.38 | 13.720000 | 1,714,067.04 | 361,255.66 | 0.08 |
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,552.000 | 70.436036 | 1,870,217.62 | 89.440000 | 2,374,810.88 | 504,593.26 | 0.11 |
| | | Base | | 70.436036 | 1,870,217.62 | 89.440000 | 2,374,810.88 | 504,593.26 | 0.11 |
| 436106108 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,244.000 | 70.875708 | 1,009,553.58 | 37.980000 | 540,987.12 | -468,566.46 | 0.03 |
| | | Base | | 70.875708 | 1,009,553.58 | 37.980000 | 540,987.12 | -468,566.46 | 0.03 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,285.000 | 35.271863 | 856,577.19 | 44.010000 | 1,068,782.85 | 212,205.66 | 0.05 |
| | | Base | | 35.271863 | 856,577.19 | 44.010000 | 1,068,782.85 | 212,205.66 | 0.05 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 102,395.000 | 46.842364 | 4,796,423.88 | 189.850000 | 19,439,690.75 | 14,643,266.87 | 0.93 |
| | | Base | | 46.842364 | 4,796,423.88 | 189.850000 | 19,439,690.75 | 14,643,266.87 | 0.93 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 66,120.000 | 47.908192 | 3,167,689.63 | 164.310000 | 10,864,177.20 | 7,696,487.57 | 0.52 |
| | | Base | | 47.908192 | 3,167,689.63 | 164.310000 | 10,864,177.20 | 7,696,487.57 | 0.52 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | | |
| | | Local | 24,726.000 | 11.856542 | 293,164.85 | 39.490000 | 976,429.74 | 683,264.89 | 0.05 |
| | | Base | | 11.856542 | 293,164.85 | 39.490000 | 976,429.74 | 683,264.89 | 0.05 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 67,171.000 | 18.821525 | 1,264,260.68 | 18.110000 | 1,216,466.81 | -47,793.87 | 0.06 |
| | | Base | | 18.821525 | 1,264,260.68 | 18.110000 | 1,216,466.81 | -47,793.87 | 0.06 |
| 444859102 | HUMANA INC COMMON STOCK USD.166 | | | | | | | | |
| | | Local | 12,289.000 | 49.027690 | 602,501.28 | 244.860000 | 3,009,084.54 | 2,406,583.26 | 0.14 |
| | | Base | | 49.027690 | 602,501.28 | 244.860000 | 3,009,084.54 | 2,406,583.26 | 0.14 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,887.000 | 83.540971 | 658,887.64 | 85.140000 | 671,499.18 | 12,611.54 | 0.03 |
| | | Base | | 83.540971 | 658,887.64 | 85.140000 | 671,499.18 | 12,611.54 | 0.03 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 94,984.000 | 10.355212 | 983,579.45 | 12.650000 | 1,201,547.60 | 217,968.15 | 0.06 |
| | | Base | | 10.355212 | 983,579.45 | 12.650000 | 1,201,547.60 | 217,968.15 | 0.06 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,760.000 | 228.086686 | 857,605.94 | 205.120000 | 771,251.20 | -86,354.74 | 0.04 |
| | | Base | | 228.086686 | 857,605.94 | 205.120000 | 771,251.20 | -86,354.74 | 0.04 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 3,218.000 | 239.841697 | 771,810.58 | 125.170000 | 402,797.06 | -369,013.52 | 0.02 |
| | | Base | | 239.841697 | 771,810.58 | 125.170000 | 402,797.06 | -369,013.52 | 0.02 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,796.000 | 117.478825 | 915,864.92 | 249.770000 | 1,947,206.92 | 1,031,342.00 | 0.09 |
| | | Base | | 117.478825 | 915,864.92 | 249.770000 | 1,947,206.92 | 1,031,342.00 | 0.09 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,376.000 | 46.934324 | 1,284,874.05 | 139.640000 | 3,822,784.64 | 2,537,910.59 | 0.18 |
| | | Base | | 46.934324 | 1,284,874.05 | 139.640000 | 3,822,784.64 | 2,537,910.59 | 0.18 |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,328.000 | 182.023606 | 2,426,010.62 | 306.910000 | 4,090,496.48 | 1,664,485.86 | 0.20 |
| | | Base | | 182.023606 | 2,426,010.62 | 306.910000 | 4,090,496.48 | 1,664,485.86 | 0.20 |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,114.000 | 130.588030 | 2,104,295.51 | 78.630000 | 1,267,043.82 | -837,251.69 | 0.06 |
| | | Base | | 130.588030 | 2,104,295.51 | 78.630000 | 1,267,043.82 | -837,251.69 | 0.06 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 407,731.000 | 28.943347 | 11,801,099.69 | 44.040000 | 17,956,473.24 | 6,155,373.55 | 0.86 |
| | | Base | | 28.943347 | 11,801,099.69 | 44.040000 | 17,956,473.24 | 6,155,373.55 | 0.86 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,563.000 | 29.877242 | 1,540,560.21 | 82.210000 | 4,238,994.23 | 2,698,434.02 | 0.20 |
| | | Base | | 29.877242 | 1,540,560.21 | 82.210000 | 4,238,994.23 | 2,698,434.02 | 0.20 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 80,688.000 | 119.637521 | 9,653,312.30 | 126.990000 | 10,246,569.12 | 593,256.82 | 0.49 |
| | | Base | | 119.637521 | 9,653,312.30 | 126.990000 | 10,246,569.12 | 593,256.82 | 0.49 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 9,185.000 | 68.653901 | 630,586.08 | 135.420000 | 1,243,832.70 | 613,246.62 | 0.06 |
| | | Base | | 68.653901 | 630,586.08 | 135.420000 | 1,243,832.70 | 613,246.62 | 0.06 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 36,280.000 | 34.929203 | 1,267,231.47 | 41.470000 | 1,504,531.60 | 237,300.13 | 0.07 |
| | | Base | | 34.929203 | 1,267,231.47 | 41.470000 | 1,504,531.60 | 237,300.13 | 0.07 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 34,899.000 | 17.750765 | 619,483.95 | 21.220000 | 740,556.78 | 121,072.83 | 0.04 |
| | | Base | | 17.750765 | 619,483.95 | 21.220000 | 740,556.78 | 121,072.83 | 0.04 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,495.000 | 53.081038 | 1,247,138.98 | 244.850000 | 5,752,750.75 | 4,505,611.77 | 0.28 |
| | | Base | | 53.081038 | 1,247,138.98 | 244.850000 | 5,752,750.75 | 4,505,611.77 | 0.28 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,385.000 | 136.182089 | 1,414,250.99 | 464.850000 | 4,827,467.25 | 3,413,216.26 | 0.23 |
| | | Base | | 136.182089 | 1,414,250.99 | 464.850000 | 4,827,467.25 | 3,413,216.26 | 0.23 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,348.000 | 97.902324 | 1,404,702.55 | 135.850000 | 1,949,175.80 | 544,473.25 | 0.09 |
| | | Base | | 97.902324 | 1,404,702.55 | 135.850000 | 1,949,175.80 | 544,473.25 | 0.09 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | | Local | 25,972.000 | 30.995806 | 805,023.08 | 30.650000 | 796,041.80 | -8,981.28 | 0.04 |
| | | Base | | 30.995806 | 805,023.08 | 30.650000 | 796,041.80 | -8,981.28 | 0.04 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 296,814.000 | 42.618855 | 12,649,872.82 | 105.960000 | 31,450,411.44 | 18,800,538.62 | 1.50 |
| | | Base | | 42.618855 | 12,649,872.82 | 105.960000 | 31,450,411.44 | 18,800,538.62 | 1.50 |
| 469814107 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,630.000 | 74.391949 | 790,786.42 | 75.290000 | 800,332.70 | 9,546.28 | 0.04 |
| | | Base | | 74.391949 | 790,786.42 | 75.290000 | 800,332.70 | 9,546.28 | 0.04 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,858.000 | 31.363149 | 748,262.01 | 17.670000 | 421,570.86 | -326,691.15 | 0.02 |
| | | Base | | 31.363149 | 748,262.01 | 17.670000 | 421,570.86 | -326,691.15 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 241,530.000 | 62.375991 | 15,065,673.13 | 131.150000 | 31,676,659.50 | 16,610,986.37 | 1.51 |
| | | Base | | 62.375991 | 15,065,673.13 | 131.150000 | 31,676,659.50 | 16,610,986.37 | 1.51 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 31,545.000 | 20.290593 | 640,066.76 | 24.610000 | 776,322.45 | 136,255.69 | 0.04 |
| | | Base | | 20.290593 | 640,066.76 | 24.610000 | 776,322.45 | 136,255.69 | 0.04 |
| 482480100 | KLA TENCOR CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,980.000 | 50.258718 | 752,875.59 | 103.070000 | 1,543,988.60 | 791,113.01 | 0.07 |
| | | Base | | 50.258718 | 752,875.59 | 103.070000 | 1,543,988.60 | 791,113.01 | 0.07 |
| 485170302 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,154.000 | 111.532848 | 1,020,971.69 | 113.280000 | 1,036,965.12 | 15,993.43 | 0.05 |
| | | Base | | 111.532848 | 1,020,971.69 | 113.280000 | 1,036,965.12 | 15,993.43 | 0.05 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 22,761.000 | 45.877802 | 1,044,224.64 | 52.560000 | 1,196,318.16 | 152,093.52 | 0.06 |
| | | Base | | 45.877802 | 1,044,224.64 | 52.560000 | 1,196,318.16 | 152,093.52 | 0.06 |
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 91,464.000 | 13.435076 | 1,228,825.83 | 15.970000 | 1,460,680.08 | 231,854.25 | 0.07 |
| | | Base | | 13.435076 | 1,228,825.83 | 15.970000 | 1,460,680.08 | 231,854.25 | 0.07 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | | |
| | | Local | 17,024.000 | 58.571580 | 997,122.57 | 75.130000 | 1,279,013.12 | 281,890.55 | 0.06 |
| | | Base | | 58.571580 | 997,122.57 | 75.130000 | 1,279,013.12 | 281,890.55 | 0.06 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 31,231.000 | 61.760124 | 1,928,830.43 | 127.890000 | 3,994,132.59 | 2,065,302.16 | 0.19 |
| | | Base | | 61.760124 | 1,928,830.43 | 127.890000 | 3,994,132.59 | 2,065,302.16 | 0.19 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 38,227.000 | 23.764061 | 908,428.76 | 17.400000 | 665,149.80 | -243,278.96 | 0.03 |
| | | Base | | 23.764061 | 908,428.76 | 17.400000 | 665,149.80 | -243,278.96 | 0.03 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 176,593.000 | 35.118177 | 6,201,624.21 | 19.950000 | 3,523,030.35 | -2,678,593.86 | 0.17 |
| | | Base | | 35.118177 | 6,201,624.21 | 19.950000 | 3,523,030.35 | -2,678,593.86 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,972.000 | 51.112670 | 765,258.89 | 49.320000 | 738,419.04 | -26,839.85 | 0.04 |
| | | Base | | 51.112670 | 765,258.89 | 49.320000 | 738,419.04 | -26,839.85 | 0.04 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,387.000 | 32.240989 | 1,817,972.67 | 27.650000 | 1,559,100.55 | -258,872.12 | 0.07 |
| | | Base | | 32.240989 | 1,817,972.67 | 27.650000 | 1,559,100.55 | -258,872.12 | 0.07 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 72,329.000 | 13.914271 | 1,006,405.28 | 22.810000 | 1,649,824.49 | 643,419.21 | 0.08 |
| | | Base | | 13.914271 | 1,006,405.28 | 22.810000 | 1,649,824.49 | 643,419.21 | 0.08 |
| 501797104 | L BRANDS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 20,714.000 | 31.273844 | 647,806.40 | 22.460000 | 465,236.44 | -182,569.96 | 0.02 |
| | | Base | | 31.273844 | 647,806.40 | 22.460000 | 465,236.44 | -182,569.96 | 0.02 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,540.000 | 31.448339 | 897,535.59 | 25.650000 | 732,051.00 | -165,484.59 | 0.04 |
| | | Base | | 31.448339 | 897,535.59 | 25.650000 | 732,051.00 | -165,484.59 | 0.04 |
| 502413107 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,222.000 | 83.923855 | 606,098.08 | 242.060000 | 1,748,157.32 | 1,142,059.24 | 0.08 |
| | | Base | | 83.923855 | 606,098.08 | 242.060000 | 1,748,157.32 | 1,142,059.24 | 0.08 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,943.000 | 73.764639 | 659,677.17 | 162.610000 | 1,454,221.23 | 794,544.06 | 0.07 |
| | | Base | | 73.764639 | 659,677.17 | 162.610000 | 1,454,221.23 | 794,544.06 | 0.07 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,839.000 | 43.614555 | 603,581.83 | 174.610000 | 2,416,427.79 | 1,812,845.96 | 0.12 |
| | | Base | | 43.614555 | 603,581.83 | 174.610000 | 2,416,427.79 | 1,812,845.96 | 0.12 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,278.000 | 76.616281 | 1,017,310.98 | 59.250000 | 786,721.50 | -230,589.48 | 0.04 |
| | | Base | | 76.616281 | 1,017,310.98 | 59.250000 | 786,721.50 | -230,589.48 | 0.04 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,805.000 | 35.998544 | 712,951.17 | 161.030000 | 3,189,199.15 | 2,476,247.98 | 0.15 |
| | | Base | | 35.998544 | 712,951.17 | 161.030000 | 3,189,199.15 | 2,476,247.98 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,881.000 | 23.692616 | 281,491.97 | 35.510000 | 421,894.31 | 140,402.34 | 0.02 |
| | | Base | | 23.692616 | 281,491.97 | 35.510000 | 421,894.31 | 140,402.34 | 0.02 |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,926.000 | 52.153696 | 1,352,136.73 | 49.660000 | 1,287,485.16 | -64,651.57 | 0.06 |
| | | Base | | 52.153696 | 1,352,136.73 | 49.660000 | 1,287,485.16 | -64,651.57 | 0.06 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | | Local | 78,314.000 | 59.341180 | 4,647,245.19 | 115.940000 | 9,079,725.16 | 4,432,479.97 | 0.43 |
| | | Base | | 59.341180 | 4,647,245.19 | 115.940000 | 9,079,725.16 | 4,432,479.97 | 0.43 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 18,526.000 | 40.163822 | 744,074.97 | 59.450000 | 1,101,370.70 | 357,295.73 | 0.05 |
| | | Base | | 40.163822 | 744,074.97 | 59.450000 | 1,101,370.70 | 357,295.73 | 0.05 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,295.000 | 72.694548 | 1,620,724.95 | 338.540000 | 7,547,749.30 | 5,927,024.35 | 0.36 |
| | | Base | | 72.694548 | 1,620,724.95 | 338.540000 | 7,547,749.30 | 5,927,024.35 | 0.36 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,842.000 | 30.057676 | 746,692.79 | 51.360000 | 1,275,885.12 | 529,192.33 | 0.06 |
| | | Base | | 30.057676 | 746,692.79 | 51.360000 | 1,275,885.12 | 529,192.33 | 0.06 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 72,631.000 | 25.433756 | 1,847,279.11 | 93.280000 | 6,775,019.68 | 4,927,740.57 | 0.32 |
| | | Base | | 25.433756 | 1,847,279.11 | 93.280000 | 6,775,019.68 | 4,927,740.57 | 0.32 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 12,567.000 | 100.277333 | 1,260,185.24 | 159.600000 | 2,005,693.20 | 745,507.96 | 0.10 |
| | | Base | | 100.277333 | 1,260,185.24 | 159.600000 | 2,005,693.20 | 745,507.96 | 0.10 |
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,282.000 | 32.627684 | 1,510,074.47 | 24.820000 | 1,148,719.24 | -361,355.23 | 0.05 |
| | | Base | | 32.627684 | 1,510,074.47 | 24.820000 | 1,148,719.24 | -361,355.23 | 0.05 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,647.000 | 149.673992 | 1,144,557.02 | 220.010000 | 1,682,416.47 | 537,859.45 | 0.08 |
| | | Base | | 149.673992 | 1,144,557.02 | 220.010000 | 1,682,416.47 | 537,859.45 | 0.08 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | | 9,601.000 | Local | 69.849453 | 670,624.60 | 36.330000 | 348,804.33 | -321,820.27 | 0.02 |
| | | | Base | 69.849453 | 670,624.60 | 36.330000 | 348,804.33 | -321,820.27 | 0.02 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,906.000 | Local | 32.266816 | 900,437.76 | 20.570000 | 574,026.42 | -326,411.34 | 0.03 |
| | | | Base | 32.266816 | 900,437.76 | 20.570000 | 574,026.42 | -326,411.34 | 0.03 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 74,212.000 | Local | 17.727936 | 1,315,625.62 | 13.150000 | 975,887.80 | -339,737.82 | 0.05 |
| | | | Base | 17.727936 | 1,315,625.62 | 13.150000 | 975,887.80 | -339,737.82 | 0.05 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 81,573.000 | Local | 32.555576 | 2,655,656.03 | 45.990000 | 3,751,542.27 | 1,095,886.24 | 0.18 |
| | | | Base | 32.555576 | 2,655,656.03 | 45.990000 | 3,751,542.27 | 1,095,886.24 | 0.18 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | | |
| | | 45,811.000 | Local | 37.935325 | 1,737,855.19 | 95.600000 | 4,379,531.60 | 2,641,676.41 | 0.21 |
| | | | Base | 37.935325 | 1,737,855.19 | 95.600000 | 4,379,531.60 | 2,641,676.41 | 0.21 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 25,567.000 | Local | 38.572065 | 986,171.99 | 124.840000 | 3,191,784.28 | 2,205,612.29 | 0.15 |
| | | | Base | 38.572065 | 986,171.99 | 124.840000 | 3,191,784.28 | 2,205,612.29 | 0.15 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | 5,660.000 | Local | 135.718698 | 768,167.83 | 210.500000 | 1,191,430.00 | 423,262.17 | 0.06 |
| | | | Base | 135.718698 | 768,167.83 | 210.500000 | 1,191,430.00 | 423,262.17 | 0.06 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 26,708.000 | Local | 19.884135 | 531,065.48 | 34.920000 | 932,643.36 | 401,577.88 | 0.04 |
| | | | Base | 19.884135 | 531,065.48 | 34.920000 | 932,643.36 | 401,577.88 | 0.04 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | 81,830.000 | Local | 31.439596 | 2,572,702.16 | 251.490000 | 20,579,426.70 | 18,006,724.54 | 0.98 |
| | | | Base | 31.439596 | 2,572,702.16 | 251.490000 | 20,579,426.70 | 18,006,724.54 | 0.98 |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 31,316.000 | Local | 21.782375 | 682,136.85 | 9.850000 | 308,462.60 | -373,674.25 | 0.01 |
| | | | Base | 21.782375 | 682,136.85 | 9.850000 | 308,462.60 | -373,674.25 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 57772K101 | MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,788.000 | 55.861656 | 1,384,698.74 | 52.590000 | 1,303,600.92 | -81,097.82 | 0.06 |
| | | Base | | 55.861656 | 1,384,698.74 | 52.590000 | 1,303,600.92 | -81,097.82 | 0.06 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | | | | | | | | |
| | | Local | 11,118.000 | 43.544883 | 484,132.01 | 156.040000 | 1,734,852.72 | 1,250,720.71 | 0.08 |
| | | Base | | 43.544883 | 484,132.01 | 156.040000 | 1,734,852.72 | 1,250,720.71 | 0.08 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,403.000 | 51.144349 | 3,549,571.26 | 198.270000 | 13,760,532.81 | 10,210,961.55 | 0.66 |
| | | Base | | 51.144349 | 3,549,571.26 | 198.270000 | 13,760,532.81 | 10,210,961.55 | 0.66 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,392.000 | 62.297093 | 1,083,471.05 | 122.140000 | 2,124,258.88 | 1,040,787.83 | 0.10 |
| | | Base | | 62.297093 | 1,083,471.05 | 122.140000 | 2,124,258.88 | 1,040,787.83 | 0.10 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 234,121.000 | 46.351640 | 10,851,892.32 | 79.210000 | 18,544,724.41 | 7,692,832.09 | 0.89 |
| | | Base | | 46.351640 | 10,851,892.32 | 79.210000 | 18,544,724.41 | 7,692,832.09 | 0.89 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 86,811.000 | 36.223310 | 3,144,581.73 | 46.210000 | 4,011,536.31 | 866,954.58 | 0.19 |
| | | Base | | 36.223310 | 3,144,581.73 | 46.210000 | 4,011,536.31 | 866,954.58 | 0.19 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,249.000 | 408.068124 | 917,745.21 | 723.090000 | 1,626,229.41 | 708,484.20 | 0.08 |
| | | Base | | 408.068124 | 917,745.21 | 723.090000 | 1,626,229.41 | 708,484.20 | 0.08 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | | |
| | | Local | 695,512.000 | 35.407163 | 24,626,106.50 | 123.680000 | 86,020,924.16 | 61,394,817.66 | 4.11 |
| | | Base | | 35.407163 | 24,626,106.50 | 123.680000 | 86,020,924.16 | 61,394,817.66 | 4.11 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,485.000 | 38.871458 | 835,153.28 | 80.030000 | 1,719,444.55 | 884,291.27 | 0.08 |
| | | Base | | 38.871458 | 835,153.28 | 80.030000 | 1,719,444.55 | 884,291.27 | 0.08 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 101,670.000 | 19.614983 | 1,994,255.33 | 32.610000 | 3,315,458.70 | 1,321,203.37 | 0.16 |
| | | Base | | 19.614983 | 1,994,255.33 | 32.610000 | 3,315,458.70 | 1,321,203.37 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | | |
| | | Local | 10,330.000 | 89.263442 | 922,091.36 | 114.180000 | 1,179,479.40 | 257,388.04 | 0.06 |
| | | Base | | 89.263442 | 922,091.36 | 114.180000 | 1,179,479.40 | 257,388.04 | 0.06 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,573.000 | 82.101863 | 457,553.68 | 135.550000 | 755,420.15 | 297,866.47 | 0.04 |
| | | Base | | 82.101863 | 457,553.68 | 135.550000 | 755,420.15 | 297,866.47 | 0.04 |
| 60871R209 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,014.000 | 52.106198 | 886,534.85 | 54.980000 | 935,429.72 | 48,894.87 | 0.04 |
| | | Base | | 52.106198 | 886,534.85 | 54.980000 | 935,429.72 | 48,894.87 | 0.04 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | | |
| | | Local | 130,914.000 | 17.597501 | 2,303,759.24 | 50.850000 | 6,656,976.90 | 4,353,217.66 | 0.32 |
| | | Base | | 17.597501 | 2,303,759.24 | 50.850000 | 6,656,976.90 | 4,353,217.66 | 0.32 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | | |
| | | Local | 35,451.000 | 28.073375 | 995,229.22 | 61.860000 | 2,192,998.86 | 1,197,769.64 | 0.10 |
| | | Base | | 28.073375 | 995,229.22 | 61.860000 | 2,192,998.86 | 1,197,769.64 | 0.10 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,072.000 | 34.735512 | 523,533.64 | 182.880000 | 2,756,367.36 | 2,232,833.72 | 0.13 |
| | | Base | | 34.735512 | 523,533.64 | 182.880000 | 2,756,367.36 | 2,232,833.72 | 0.13 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 117,748.000 | 36.651327 | 4,315,620.41 | 40.690000 | 4,791,166.12 | 475,545.71 | 0.23 |
| | | Base | | 36.651327 | 4,315,620.41 | 40.690000 | 4,791,166.12 | 475,545.71 | 0.23 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,154.000 | 49.094775 | 1,578,593.39 | 21.470000 | 690,346.38 | -888,247.01 | 0.03 |
| | | Base | | 49.094775 | 1,578,593.39 | 21.470000 | 690,346.38 | -888,247.01 | 0.03 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,860.000 | 72.856295 | 1,082,644.54 | 149.950000 | 2,228,257.00 | 1,145,612.46 | 0.11 |
| | | Base | | 72.856295 | 1,082,644.54 | 149.950000 | 2,228,257.00 | 1,145,612.46 | 0.11 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,477.000 | 24.299829 | 619,086.75 | 34.040000 | 867,237.08 | 248,150.33 | 0.04 |
| | | Base | | 24.299829 | 619,086.75 | 34.040000 | 867,237.08 | 248,150.33 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,502.000 | 33.307218 | 349,792.40 | 90.640000 | 951,901.28 | 602,108.88 | 0.05 |
| | | Base | | 33.307218 | 349,792.40 | 90.640000 | 951,901.28 | 602,108.88 | 0.05 |
| 637071101 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,779.000 | 46.672591 | 1,623,226.05 | 20.850000 | 725,142.15 | -898,083.90 | 0.03 |
| | | Base | | 46.672591 | 1,623,226.05 | 20.850000 | 725,142.15 | -898,083.90 | 0.03 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,786.000 | 101.505193 | 1,602,360.97 | 31.320000 | 494,417.52 | -1,107,943.45 | 0.02 |
| | | Base | | 101.505193 | 1,602,360.97 | 31.320000 | 494,417.52 | -1,107,943.45 | 0.02 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,386.000 | 35.527272 | 795,313.51 | 59.200000 | 1,325,251.20 | 529,937.69 | 0.06 |
| | | Base | | 35.527272 | 795,313.51 | 59.200000 | 1,325,251.20 | 529,937.69 | 0.06 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 39,589.000 | 41.241750 | 1,632,719.63 | 343.280000 | 13,590,111.92 | 11,957,392.29 | 0.65 |
| | | Base | | 41.241750 | 1,632,719.63 | 343.280000 | 13,590,111.92 | 11,957,392.29 | 0.65 |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,267.000 | 34.201212 | 1,206,174.15 | 13.420000 | 473,283.14 | -732,891.01 | 0.02 |
| | | Base | | 34.201212 | 1,206,174.15 | 13.420000 | 473,283.14 | -732,891.01 | 0.02 |
| 651639106 | NEWMONT GOLDCORP CORP COMMON STOCK USD1.6 | | | | | | | | |
| | | Local | 74,094.000 | 35.659042 | 2,642,121.05 | 33.090000 | 2,451,770.46 | -190,350.59 | 0.12 |
| | | Base | | 35.659042 | 2,642,121.05 | 33.090000 | 2,451,770.46 | -190,350.59 | 0.12 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,967.000 | 12.094632 | 422,912.99 | 11.390000 | 398,274.13 | -24,638.86 | 0.02 |
| | | Base | | 12.094632 | 422,912.99 | 11.390000 | 398,274.13 | -24,638.86 | 0.02 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | | |
| | | Local | 11,232.000 | 13.035128 | 146,410.56 | 11.650000 | 130,852.80 | -15,557.76 | 0.01 |
| | | Base | | 13.035128 | 146,410.56 | 11.650000 | 130,852.80 | -15,557.76 | 0.01 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,365.000 | 59.611165 | 2,585,038.16 | 198.210000 | 8,595,376.65 | 6,010,338.49 | 0.41 |
| | | Base | | 59.611165 | 2,585,038.16 | 198.210000 | 8,595,376.65 | 6,010,338.49 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | | |
| | | 114,130.000 | Local | 16.044096 | 1,831,112.69 | 77.140000 | 8,803,988.20 | 6,972,875.51 | 0.42 |
| | | | Base | 16.044096 | 1,831,112.69 | 77.140000 | 8,803,988.20 | 6,972,875.51 | 0.42 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 33,773.000 | Local | 11.291007 | 381,331.17 | 27.850000 | 940,578.05 | 559,246.88 | 0.04 |
| | | | Base | 11.291007 | 381,331.17 | 27.850000 | 940,578.05 | 559,246.88 | 0.04 |
| 655044105 | NOBLE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | 43,863.000 | Local | 40.250317 | 1,765,499.64 | 21.400000 | 938,668.20 | -826,831.44 | 0.04 |
| | | | Base | 40.250317 | 1,765,499.64 | 21.400000 | 938,668.20 | -826,831.44 | 0.04 |
| 655664100 | NORDSTROM INC COMMON STOCK | | | | | | | | |
| | | 9,719.000 | Local | 29.669823 | 288,361.01 | 31.300000 | 304,204.70 | 15,843.69 | 0.01 |
| | | | Base | 29.669823 | 288,361.01 | 31.300000 | 304,204.70 | 15,843.69 | 0.01 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 24,248.000 | Local | 43.221264 | 1,048,029.20 | 195.140000 | 4,731,754.72 | 3,683,725.52 | 0.23 |
| | | | Base | 43.221264 | 1,048,029.20 | 195.140000 | 4,731,754.72 | 3,683,725.52 | 0.23 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | | | | | | | | |
| | | 19,811.000 | Local | 60.450734 | 1,197,589.49 | 85.520000 | 1,694,236.72 | 496,647.23 | 0.08 |
| | | | Base | 60.450734 | 1,197,589.49 | 85.520000 | 1,694,236.72 | 496,647.23 | 0.08 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 15,397.000 | Local | 56.755737 | 873,868.09 | 303.250000 | 4,669,140.25 | 3,795,272.16 | 0.22 |
| | | | Base | 56.755737 | 873,868.09 | 303.250000 | 4,669,140.25 | 3,795,272.16 | 0.22 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | 27,698.000 | Local | 35.360553 | 979,416.60 | 48.000000 | 1,329,504.00 | 350,087.40 | 0.06 |
| | | | Base | 35.360553 | 979,416.60 | 48.000000 | 1,329,504.00 | 350,087.40 | 0.06 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 54,938.000 | Local | 33.814766 | 1,857,715.64 | 135.460000 | 7,441,901.48 | 5,584,185.84 | 0.36 |
| | | | Base | 33.814766 | 1,857,715.64 | 135.460000 | 7,441,901.48 | 5,584,185.84 | 0.36 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 7,106.000 | Local | 49.199647 | 349,612.69 | 371.370000 | 2,638,955.22 | 2,289,342.53 | 0.13 |
| | | | Base | 49.199647 | 349,612.69 | 371.370000 | 2,638,955.22 | 2,289,342.53 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 67,997.000 | 45.647988 | 3,103,926.21 | 49.770000 | 3,384,210.69 | 280,284.48 | 0.16 |
| | | Base | | 45.647988 | 3,103,926.21 | 49.770000 | 3,384,210.69 | 280,284.48 | 0.16 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 20,281.000 | 43.231178 | 876,771.52 | 77.360000 | 1,568,938.16 | 692,166.64 | 0.08 |
| | | Base | | 43.231178 | 876,771.52 | 77.360000 | 1,568,938.16 | 692,166.64 | 0.08 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,320.000 | 39.046254 | 1,457,206.20 | 63.620000 | 2,374,298.40 | 917,092.20 | 0.11 |
| | | Base | | 39.046254 | 1,457,206.20 | 63.620000 | 2,374,298.40 | 917,092.20 | 0.11 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 231,117.000 | 22.266244 | 5,146,107.40 | 50.600000 | 11,694,520.20 | 6,548,412.80 | 0.56 |
| | | Base | | 22.266244 | 5,146,107.40 | 50.600000 | 11,694,520.20 | 6,548,412.80 | 0.56 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 41,137.000 | 80.763447 | 3,322,365.91 | 127.260000 | 5,235,094.62 | 1,912,728.71 | 0.25 |
| | | Base | | 80.763447 | 3,322,365.91 | 127.260000 | 5,235,094.62 | 1,912,728.71 | 0.25 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | | | | | | | | |
| | | Local | 21,385.000 | 36.525694 | 781,101.97 | 104.650000 | 2,237,940.25 | 1,456,838.28 | 0.11 |
| | | Base | | 36.525694 | 781,101.97 | 104.650000 | 2,237,940.25 | 1,456,838.28 | 0.11 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,387.000 | 26.323828 | 1,721,236.11 | 29.760000 | 1,945,917.12 | 224,681.01 | 0.09 |
| | | Base | | 26.323828 | 1,721,236.11 | 29.760000 | 1,945,917.12 | 224,681.01 | 0.09 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,865.000 | 119.768032 | 822,207.54 | 85.190000 | 584,829.35 | -237,378.19 | 0.03 |
| | | Base | | 119.768032 | 822,207.54 | 85.190000 | 584,829.35 | -237,378.19 | 0.03 |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,432.000 | 31.173577 | 979,847.87 | 65.820000 | 2,068,854.24 | 1,089,006.37 | 0.10 |
| | | Base | | 31.173577 | 979,847.87 | 65.820000 | 2,068,854.24 | 1,089,006.37 | 0.10 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,568.000 | 110.144911 | 943,721.60 | 89.080000 | 763,237.44 | -180,484.16 | 0.04 |
| | | Base | | 110.144911 | 943,721.60 | 89.080000 | 763,237.44 | -180,484.16 | 0.04 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 11,728.000 | 52.402809 | 614,580.14 | 152.320000 | 1,786,408.96 | 1,171,828.82 | 0.09 |
| | | Base | | 52.402809 | 614,580.14 | 152.320000 | 1,786,408.96 | 1,171,828.82 | 0.09 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,976.000 | 34.205160 | 991,128.73 | 85.790000 | 2,485,851.04 | 1,494,722.31 | 0.12 |
| | | Base | | 34.205160 | 991,128.73 | 85.790000 | 2,485,851.04 | 1,494,722.31 | 0.12 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 106,381.000 | 23.329966 | 2,481,865.06 | 109.750000 | 11,675,314.75 | 9,193,449.69 | 0.56 |
| | | Base | | 23.329966 | 2,481,865.06 | 109.750000 | 11,675,314.75 | 9,193,449.69 | 0.56 |
| 712704105 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,672.000 | 16.573492 | 591,209.62 | 15.370000 | 548,278.64 | -42,930.98 | 0.03 |
| | | Base | | 16.573492 | 591,209.62 | 15.370000 | 548,278.64 | -42,930.98 | 0.03 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | | |
| | | Local | 127,369.000 | 55.267181 | 7,039,325.62 | 128.000000 | 16,303,232.00 | 9,263,906.38 | 0.78 |
| | | Base | | 55.267181 | 7,039,325.62 | 128.000000 | 16,303,232.00 | 9,263,906.38 | 0.78 |
| 714046109 | PERKINELMER INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,049.000 | 28.381104 | 285,201.71 | 86.340000 | 867,630.66 | 582,428.95 | 0.04 |
| | | Base | | 28.381104 | 285,201.71 | 86.340000 | 867,630.66 | 582,428.95 | 0.04 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 503,368.000 | 28.411685 | 14,301,533.14 | 41.520000 | 20,899,839.36 | 6,598,306.22 | 1.00 |
| | | Base | | 28.411685 | 14,301,533.14 | 41.520000 | 20,899,839.36 | 6,598,306.22 | 1.00 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | | |
| | | Local | 140,928.000 | 41.445206 | 5,840,790.02 | 77.130000 | 10,869,776.64 | 5,028,986.62 | 0.52 |
| | | Base | | 41.445206 | 5,840,790.02 | 77.130000 | 10,869,776.64 | 5,028,986.62 | 0.52 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | | |
| | | Local | 38,054.000 | 30.476321 | 1,159,745.92 | 80.800000 | 3,074,763.20 | 1,915,017.28 | 0.15 |
| | | Base | | 30.476321 | 1,159,745.92 | 80.800000 | 3,074,763.20 | 1,915,017.28 | 0.15 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | | |
| | | Local | 10,169.000 | 43.914731 | 446,568.90 | 93.910000 | 954,970.79 | 508,401.89 | 0.05 |
| | | Base | | 43.914731 | 446,568.90 | 93.910000 | 954,970.79 | 508,401.89 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,265.000 | 93.653847 | 1,429,625.97 | 141.960000 | 2,167,019.40 | 737,393.43 | 0.10 |
| | | Base | | 93.653847 | 1,429,625.97 | 141.960000 | 2,167,019.40 | 737,393.43 | 0.10 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 21,423.000 | 42.774415 | 916,356.29 | 101.140000 | 2,166,722.22 | 1,250,365.93 | 0.10 |
| | | Base | | 42.774415 | 916,356.29 | 101.140000 | 2,166,722.22 | 1,250,365.93 | 0.10 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,468.000 | 33.002023 | 774,491.47 | 51.570000 | 1,210,244.76 | 435,753.29 | 0.06 |
| | | Base | | 33.002023 | 774,491.47 | 51.570000 | 1,210,244.76 | 435,753.29 | 0.06 |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 226,833.000 | 57.281451 | 12,993,323.44 | 102.910000 | 23,343,384.03 | 10,350,060.59 | 1.12 |
| | | Base | | 57.281451 | 12,993,323.44 | 102.910000 | 23,343,384.03 | 10,350,060.59 | 1.12 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 52,954.000 | 19.090540 | 1,010,920.45 | 79.280000 | 4,198,193.12 | 3,187,272.67 | 0.20 |
| | | Base | | 19.090540 | 1,010,920.45 | 79.280000 | 4,198,193.12 | 3,187,272.67 | 0.20 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | | |
| | | Local | 57,167.000 | 46.436588 | 2,654,640.41 | 73.670000 | 4,211,492.89 | 1,556,852.48 | 0.20 |
| | | Base | | 46.436588 | 2,654,640.41 | 73.670000 | 4,211,492.89 | 1,556,852.48 | 0.20 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,083.000 | 50.237482 | 1,862,956.53 | 92.380000 | 3,425,727.54 | 1,562,771.01 | 0.16 |
| | | Base | | 50.237482 | 1,862,956.53 | 92.380000 | 3,425,727.54 | 1,562,771.01 | 0.16 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | | Local | 45,828.000 | 30.246483 | 1,386,135.84 | 58.760000 | 2,692,853.28 | 1,306,717.44 | 0.13 |
| | | Base | | 30.246483 | 1,386,135.84 | 58.760000 | 2,692,853.28 | 1,306,717.44 | 0.13 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 13,615.000 | 103.466406 | 1,408,695.12 | 237.880000 | 3,238,736.20 | 1,830,041.08 | 0.15 |
| | | Base | | 103.466406 | 1,408,695.12 | 237.880000 | 3,238,736.20 | 1,830,041.08 | 0.15 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,118.000 | 18.072489 | 417,799.79 | 31.000000 | 716,658.00 | 298,858.21 | 0.03 |
| | | Base | | 18.072489 | 417,799.79 | 31.000000 | 716,658.00 | 298,858.21 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 11,135.000 | 80.994135 | 901,869.69 | 61.180000 | 681,239.30 | -220,630.39 | 0.03 |
| | | Base | | 80.994135 | 901,869.69 | 61.180000 | 681,239.30 | -220,630.39 | 0.03 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 109,762.000 | 43.950731 | 4,824,120.17 | 66.820000 | 7,334,296.84 | 2,510,176.67 | 0.35 |
| | | Base | | 43.950731 | 4,824,120.17 | 66.820000 | 7,334,296.84 | 2,510,176.67 | 0.35 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 12,816.000 | 23.884608 | 306,105.13 | 34.760000 | 445,484.16 | 139,379.03 | 0.02 |
| | | Base | | 23.884608 | 306,105.13 | 34.760000 | 445,484.16 | 139,379.03 | 0.02 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,173.000 | 46.473312 | 565,719.63 | 95.910000 | 1,167,512.43 | 601,792.80 | 0.06 |
| | | Base | | 46.473312 | 565,719.63 | 95.910000 | 1,167,512.43 | 601,792.80 | 0.06 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,783.000 | 96.507052 | 461,593.23 | 105.130000 | 502,836.79 | 41,243.56 | 0.02 |
| | | Base | | 96.507052 | 461,593.23 | 105.130000 | 502,836.79 | 41,243.56 | 0.02 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,525.000 | 78.380538 | 903,335.70 | 82.580000 | 951,734.50 | 48,398.80 | 0.05 |
| | | Base | | 78.380538 | 903,335.70 | 82.580000 | 951,734.50 | 48,398.80 | 0.05 |
| 755111507 | RAYTHEON COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,590.000 | 47.010998 | 1,203,011.44 | 174.500000 | 4,465,455.00 | 3,262,443.56 | 0.21 |
| | | Base | | 47.010998 | 1,203,011.44 | 174.500000 | 4,465,455.00 | 3,262,443.56 | 0.21 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | | |
| | | Local | 27,548.000 | 52.662687 | 1,450,751.70 | 70.080000 | 1,930,563.84 | 479,812.14 | 0.09 |
| | | Base | | 52.662687 | 1,450,751.70 | 70.080000 | 1,930,563.84 | 479,812.14 | 0.09 |
| 756577102 | RED HAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 16,032.000 | 33.417471 | 535,748.90 | 184.300000 | 2,954,697.60 | 2,418,948.70 | 0.14 |
| | | Base | | 33.417471 | 535,748.90 | 184.300000 | 2,954,697.60 | 2,418,948.70 | 0.14 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | | |
| | | Local | 15,190.000 | 67.993307 | 1,032,818.34 | 65.960000 | 1,001,932.40 | -30,885.94 | 0.05 |
| | | Base | | 67.993307 | 1,032,818.34 | 65.960000 | 1,001,932.40 | -30,885.94 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,109.000 | 255.147877 | 1,813,846.26 | 301.720000 | 2,144,927.48 | 331,081.22 | 0.10 |
| | | Base | | 255.147877 | 1,813,846.26 | 301.720000 | 2,144,927.48 | 331,081.22 | 0.10 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,401.000 | 12.797216 | 1,182,475.55 | 13.830000 | 1,277,905.83 | 95,430.28 | 0.06 |
| | | Base | | 12.797216 | 1,182,475.55 | 13.830000 | 1,277,905.83 | 95,430.28 | 0.06 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,542.000 | 24.243651 | 473,769.43 | 84.590000 | 1,653,057.78 | 1,179,288.35 | 0.08 |
| | | Base | | 24.243651 | 473,769.43 | 84.590000 | 1,653,057.78 | 1,179,288.35 | 0.08 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 12,993.000 | 77.991116 | 1,013,338.57 | 114.120000 | 1,482,761.16 | 469,422.59 | 0.07 |
| | | Base | | 77.991116 | 1,013,338.57 | 114.120000 | 1,482,761.16 | 469,422.59 | 0.07 |
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,795.000 | 29.838065 | 322,101.91 | 53.660000 | 579,259.70 | 257,157.79 | 0.03 |
| | | Base | | 29.838065 | 322,101.91 | 53.660000 | 579,259.70 | 257,157.79 | 0.03 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,835.000 | 47.284705 | 512,329.78 | 148.850000 | 1,612,789.75 | 1,100,459.97 | 0.08 |
| | | Base | | 47.284705 | 512,329.78 | 148.850000 | 1,612,789.75 | 1,100,459.97 | 0.08 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,363.000 | 39.890361 | 533,054.89 | 37.570000 | 502,047.91 | -31,006.98 | 0.02 |
| | | Base | | 39.890361 | 533,054.89 | 37.570000 | 502,047.91 | -31,006.98 | 0.02 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,398.000 | 81.220067 | 763,306.19 | 343.920000 | 3,232,160.16 | 2,468,853.97 | 0.15 |
| | | Base | | 81.220067 | 763,306.19 | 343.920000 | 3,232,160.16 | 2,468,853.97 | 0.15 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,600.000 | 14.867751 | 499,556.45 | 92.990000 | 3,124,464.00 | 2,624,907.55 | 0.15 |
| | | Base | | 14.867751 | 499,556.45 | 92.990000 | 3,124,464.00 | 2,624,907.55 | 0.15 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,541.000 | 43.083077 | 971,135.64 | 213.880000 | 4,821,069.08 | 3,849,933.44 | 0.23 |
| | | Base | | 43.083077 | 971,135.64 | 213.880000 | 4,821,069.08 | 3,849,933.44 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | | |
| | | Local | 10,210.000 | 153.442355 | 1,566,646.44 | 216.410000 | 2,209,546.10 | 642,899.66 | 0.11 |
| | | Base | | 153.442355 | 1,566,646.44 | 216.410000 | 2,209,546.10 | 642,899.66 | 0.11 |
| 78440X101 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 7,591.000 | 131.965413 | 1,001,749.45 | 86.000000 | 652,826.00 | -348,923.45 | 0.03 |
| | | Base | | 131.965413 | 1,001,749.45 | 86.000000 | 652,826.00 | -348,923.45 | 0.03 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | Local | 12,500.000 | 283.310629 | 3,541,382.86 | 275.270000 | 3,440,875.00 | -100,507.86 | 0.16 |
| | | Base | | 283.310629 | 3,541,382.86 | 275.270000 | 3,440,875.00 | -100,507.86 | 0.16 |
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,773.000 | 264.937471 | 1,264,546.55 | 201.400000 | 961,282.20 | -303,264.35 | 0.05 |
| | | Base | | 264.937471 | 1,264,546.55 | 201.400000 | 961,282.20 | -303,264.35 | 0.05 |
| 79466L302 | SALESFORCE.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 69,361.000 | 49.081544 | 3,404,344.96 | 151.410000 | 10,501,949.01 | 7,097,604.05 | 0.50 |
| | | Base | | 49.081544 | 3,404,344.96 | 151.410000 | 10,501,949.01 | 7,097,604.05 | 0.50 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,731.000 | 54.542221 | 748,919.23 | 64.460000 | 885,100.26 | 136,181.03 | 0.04 |
| | | Base | | 54.542221 | 748,919.23 | 64.460000 | 885,100.26 | 136,181.03 | 0.04 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 125,694.000 | 84.808569 | 10,659,928.22 | 34.690000 | 4,360,324.86 | -6,299,603.36 | 0.21 |
| | | Base | | 84.808569 | 10,659,928.22 | 34.690000 | 4,360,324.86 | -6,299,603.36 | 0.21 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 107,581.000 | 22.070113 | 2,374,324.81 | 41.610000 | 4,476,445.41 | 2,102,120.60 | 0.21 |
| | | Base | | 22.070113 | 2,374,324.81 | 41.610000 | 4,476,445.41 | 2,102,120.60 | 0.21 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,111.000 | 24.088468 | 339,912.37 | 41.900000 | 591,250.90 | 251,338.53 | 0.03 |
| | | Base | | 24.088468 | 339,912.37 | 41.900000 | 591,250.90 | 251,338.53 | 0.03 |
| 816851109 | SEMPRA ENERGY COMMON STOCK | | | | | | | | |
| | | Local | 24,846.000 | 58.967676 | 1,465,110.89 | 131.450000 | 3,266,006.70 | 1,800,895.81 | 0.16 |
| | | Base | | 58.967676 | 1,465,110.89 | 131.450000 | 3,266,006.70 | 1,800,895.81 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,399.000 | 78.126204 | 578,055.78 | 419.450000 | 3,103,510.55 | 2,525,454.77 | 0.15 |
| | | Base | | 78.126204 | 578,055.78 | 419.450000 | 3,103,510.55 | 2,525,454.77 | 0.15 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 28,014.000 | 85.781804 | 2,403,091.46 | 162.090000 | 4,540,789.26 | 2,137,697.80 | 0.22 |
| | | Base | | 85.781804 | 2,403,091.46 | 162.090000 | 4,540,789.26 | 2,137,697.80 | 0.22 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 15,784.000 | 92.616538 | 1,461,859.43 | 66.630000 | 1,051,687.92 | -410,171.51 | 0.05 |
| | | Base | | 92.616538 | 1,461,859.43 | 66.630000 | 1,051,687.92 | -410,171.51 | 0.05 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 12,860.000 | 53.821624 | 692,146.09 | 40.500000 | 520,830.00 | -171,316.09 | 0.02 |
| | | Base | | 53.821624 | 692,146.09 | 40.500000 | 520,830.00 | -171,316.09 | 0.02 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 10,313.000 | 63.758597 | 657,542.41 | 121.560000 | 1,253,648.28 | 596,105.87 | 0.06 |
| | | Base | | 63.758597 | 657,542.41 | 121.560000 | 1,253,648.28 | 596,105.87 | 0.06 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 5,043.000 | 50.012304 | 252,212.05 | 155.920000 | 786,304.56 | 534,092.51 | 0.04 |
| | | Base | | 50.012304 | 252,212.05 | 155.920000 | 786,304.56 | 534,092.51 | 0.04 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 93,801.000 | 34.607305 | 3,246,199.81 | 53.500000 | 5,018,353.50 | 1,772,153.69 | 0.24 |
| | | Base | | 34.607305 | 3,246,199.81 | 53.500000 | 5,018,353.50 | 1,772,153.69 | 0.24 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 45,108.000 | 14.208160 | 640,901.66 | 47.600000 | 2,147,140.80 | 1,506,239.14 | 0.10 |
| | | Base | | 14.208160 | 640,901.66 | 47.600000 | 2,147,140.80 | 1,506,239.14 | 0.10 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 13,714.000 | 56.423179 | 773,787.48 | 127.220000 | 1,744,695.08 | 970,907.60 | 0.08 |
| | | Base | | 56.423179 | 773,787.48 | 127.220000 | 1,744,695.08 | 970,907.60 | 0.08 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 112,768.000 | 15.103097 | 1,703,145.99 | 76.060000 | 8,577,134.08 | 6,873,988.09 | 0.41 |
| | | Base | | 15.103097 | 1,703,145.99 | 76.060000 | 8,577,134.08 | 6,873,988.09 | 0.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 34,343.000 | 55.488882 | 1,905,654.67 | 55.250000 | 1,897,450.75 | -8,203.92 | 0.09 |
| | | Base | | 55.488882 | 1,905,654.67 | 55.250000 | 1,897,450.75 | -8,203.92 | 0.09 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 28,051.000 | 56.584515 | 1,587,252.23 | 183.240000 | 5,140,065.24 | 3,552,813.01 | 0.25 |
| | | Base | | 56.584515 | 1,587,252.23 | 183.240000 | 5,140,065.24 | 3,552,813.01 | 0.25 |
| 867914103 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 40,189.000 | 42.826582 | 1,721,157.49 | 60.010000 | 2,411,741.89 | 690,584.40 | 0.12 |
| | | Base | | 42.826582 | 1,721,157.49 | 60.010000 | 2,411,741.89 | 690,584.40 | 0.12 |
| 871503108 | SYMANTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,956.000 | 28.483706 | 1,650,801.68 | 18.730000 | 1,085,515.88 | -565,285.80 | 0.05 |
| | | Base | | 28.483706 | 1,650,801.68 | 18.730000 | 1,085,515.88 | -565,285.80 | 0.05 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,571.000 | 70.960233 | 963,001.32 | 116.440000 | 1,580,207.24 | 617,205.92 | 0.08 |
| | | Base | | 70.960233 | 963,001.32 | 116.440000 | 1,580,207.24 | 617,205.92 | 0.08 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,229.000 | 31.794227 | 1,883,140.26 | 33.630000 | 1,991,871.27 | 108,731.01 | 0.10 |
| | | Base | | 31.794227 | 1,883,140.26 | 33.630000 | 1,991,871.27 | 108,731.01 | 0.10 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 42,819.000 | 28.560675 | 1,222,939.54 | 68.820000 | 2,946,803.58 | 1,723,864.04 | 0.14 |
| | | Base | | 28.560675 | 1,222,939.54 | 68.820000 | 2,946,803.58 | 1,723,864.04 | 0.14 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 112,182.000 | 9.142666 | 1,025,642.52 | 50.290000 | 5,641,632.78 | 4,615,990.26 | 0.27 |
| | | Base | | 9.142666 | 1,025,642.52 | 50.290000 | 5,641,632.78 | 4,615,990.26 | 0.27 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,262.000 | 107.339593 | 1,101,518.90 | 108.150000 | 1,109,835.30 | 8,316.40 | 0.05 |
| | | Base | | 107.339593 | 1,101,518.90 | 108.150000 | 1,109,835.30 | 8,316.40 | 0.05 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,283.000 | 32.938332 | 865,718.17 | 28.560000 | 750,642.48 | -115,075.69 | 0.04 |
| | | Base | | 32.938332 | 865,718.17 | 28.560000 | 750,642.48 | -115,075.69 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | | Local | 47,320.000 | 46.673049 | 2,208,568.69 | 80.450000 | 3,806,894.00 | 1,598,325.31 | 0.18 |
| | | Base | | 46.673049 | 2,208,568.69 | 80.450000 | 3,806,894.00 | 1,598,325.31 | 0.18 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 4,172.000 | 258.701709 | 1,079,303.53 | 288.300000 | 1,202,787.60 | 123,484.07 | 0.06 |
| | | Base | | 258.701709 | 1,079,303.53 | 288.300000 | 1,202,787.60 | 123,484.07 | 0.06 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 85,090.000 | 35.845999 | 3,050,136.08 | 104.310000 | 8,875,737.90 | 5,825,601.82 | 0.42 |
| | | Base | | 35.845999 | 3,050,136.08 | 104.310000 | 8,875,737.90 | 5,825,601.82 | 0.42 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 21,282.000 | 32.205622 | 685,400.05 | 45.300000 | 964,074.60 | 278,674.55 | 0.05 |
| | | Base | | 32.205622 | 685,400.05 | 45.300000 | 964,074.60 | 278,674.55 | 0.05 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 36,501.000 | 63.486650 | 2,317,326.20 | 266.980000 | 9,745,036.98 | 7,427,710.78 | 0.47 |
| | | Base | | 63.486650 | 2,317,326.20 | 266.980000 | 9,745,036.98 | 7,427,710.78 | 0.47 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,212.000 | 75.085065 | 3,920,341.42 | 159.750000 | 8,340,867.00 | 4,420,525.58 | 0.40 |
| | | Base | | 75.085065 | 3,920,341.42 | 159.750000 | 8,340,867.00 | 4,420,525.58 | 0.40 |
| 886547108 | TIFFANY + CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,835.000 | 51.820124 | 509,650.92 | 89.110000 | 876,396.85 | 366,745.93 | 0.04 |
| | | Base | | 51.820124 | 509,650.92 | 89.110000 | 876,396.85 | 366,745.93 | 0.04 |
| 891027104 | TORCHMARK CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,196.000 | 21.290188 | 195,784.57 | 85.510000 | 786,349.96 | 590,565.39 | 0.04 |
| | | Base | | 21.290188 | 195,784.57 | 85.510000 | 786,349.96 | 590,565.39 | 0.04 |
| 891906109 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,757.000 | 29.726611 | 438,675.60 | 123.530000 | 1,822,932.21 | 1,384,256.61 | 0.09 |
| | | Base | | 29.726611 | 438,675.60 | 123.530000 | 1,822,932.21 | 1,384,256.61 | 0.09 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 10,996.000 | 72.267029 | 794,648.25 | 100.780000 | 1,108,176.88 | 313,528.63 | 0.05 |
| | | Base | | 72.267029 | 794,648.25 | 100.780000 | 1,108,176.88 | 313,528.63 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,415.000 | 268.316294 | 1,184,616.44 | 440.950000 | 1,946,794.25 | 762,177.81 | 0.09 |
| | | Base | | 268.316294 | 1,184,616.44 | 440.950000 | 1,946,794.25 | 762,177.81 | 0.09 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 23,883.000 | 45.244789 | 1,080,581.29 | 145.570000 | 3,476,648.31 | 2,396,067.02 | 0.17 |
| | | Base | | 45.244789 | 1,080,581.29 | 145.570000 | 3,476,648.31 | 2,396,067.02 | 0.17 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,318.000 | 37.082365 | 345,533.48 | 42.270000 | 393,871.86 | 48,338.38 | 0.02 |
| | | Base | | 37.082365 | 345,533.48 | 42.270000 | 393,871.86 | 48,338.38 | 0.02 |
| 90184L102 | TWITTER INC COMMON STOCK USD.000005 | | | | | | | | |
| | | Local | 66,050.000 | 38.088006 | 2,515,712.77 | 36.440000 | 2,406,862.00 | -108,850.77 | 0.12 |
| | | Base | | 38.088006 | 2,515,712.77 | 36.440000 | 2,406,862.00 | -108,850.77 | 0.12 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 26,773.000 | 23.273372 | 623,098.00 | 75.890000 | 2,031,802.97 | 1,408,704.97 | 0.10 |
| | | Base | | 23.273372 | 623,098.00 | 75.890000 | 2,031,802.97 | 1,408,704.97 | 0.10 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | | |
| | | Local | 24,989.000 | 36.106493 | 902,265.16 | 44.780000 | 1,119,007.42 | 216,742.26 | 0.05 |
| | | Base | | 36.106493 | 902,265.16 | 44.780000 | 1,119,007.42 | 216,742.26 | 0.05 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 136,417.000 | 26.711916 | 3,643,959.44 | 50.200000 | 6,848,133.40 | 3,204,173.96 | 0.33 |
| | | Base | | 26.711916 | 3,643,959.44 | 50.200000 | 6,848,133.40 | 3,204,173.96 | 0.33 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,111.000 | 208.136989 | 1,063,788.15 | 333.380000 | 1,703,905.18 | 640,117.03 | 0.08 |
| | | Base | | 208.136989 | 1,063,788.15 | 333.380000 | 1,703,905.18 | 640,117.03 | 0.08 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | | |
| | | Local | 17,026.000 | 28.112594 | 478,645.03 | 22.800000 | 388,192.80 | -90,452.23 | 0.02 |
| | | Base | | 28.112594 | 478,645.03 | 22.800000 | 388,192.80 | -90,452.23 | 0.02 |
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | | |
| | | Local | 17,466.000 | 25.529524 | 445,898.66 | 20.230000 | 353,337.18 | -92,561.48 | 0.02 |
| | | Base | | 25.529524 | 445,898.66 | 20.230000 | 353,337.18 | -92,561.48 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 65,553.000 | 28.007855 | 1,835,998.91 | 166.780000 | 10,932,929.34 | 9,096,930.43 | 0.52 |
| | | Base | | 28.007855 | 1,835,998.91 | 166.780000 | 10,932,929.34 | 9,096,930.43 | 0.52 |
| 910047109 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,317.000 | 57.030174 | 1,158,682.05 | 77.650000 | 1,577,615.05 | 418,933.00 | 0.08 |
| | | Base | | 57.030174 | 1,158,682.05 | 77.650000 | 1,577,615.05 | 418,933.00 | 0.08 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,116.000 | 71.258810 | 4,497,571.06 | 92.920000 | 5,864,738.72 | 1,367,167.66 | 0.28 |
| | | Base | | 71.258810 | 4,497,571.06 | 92.920000 | 5,864,738.72 | 1,367,167.66 | 0.28 |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,216.000 | 114.747305 | 828,016.55 | 110.100000 | 794,481.60 | -33,534.95 | 0.04 |
| | | Base | | 114.747305 | 828,016.55 | 110.100000 | 794,481.60 | -33,534.95 | 0.04 |
| 913017109 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 73,483.000 | 64.676826 | 4,752,647.19 | 126.300000 | 9,280,902.90 | 4,528,255.71 | 0.44 |
| | | Base | | 64.676826 | 4,752,647.19 | 126.300000 | 9,280,902.90 | 4,528,255.71 | 0.44 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 87,025.000 | 45.286240 | 3,941,035.00 | 241.800000 | 21,042,645.00 | 17,101,610.00 | 1.01 |
| | | Base | | 45.286240 | 3,941,035.00 | 241.800000 | 21,042,645.00 | 17,101,610.00 | 1.01 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,571.000 | 114.366460 | 865,868.47 | 119.550000 | 905,113.05 | 39,244.58 | 0.04 |
| | | Base | | 114.366460 | 865,868.47 | 119.550000 | 905,113.05 | 39,244.58 | 0.04 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,465.000 | 24.050142 | 468,136.02 | 31.490000 | 612,952.85 | 144,816.83 | 0.03 |
| | | Base | | 24.050142 | 468,136.02 | 31.490000 | 612,952.85 | 144,816.83 | 0.03 |
| 918204108 | VF CORP COMMON STOCK | | | | | | | | |
| | | Local | 29,411.000 | 24.530625 | 721,470.20 | 81.880000 | 2,408,172.68 | 1,686,702.48 | 0.12 |
| | | Base | | 24.530625 | 721,470.20 | 81.880000 | 2,408,172.68 | 1,686,702.48 | 0.12 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,873.000 | 31.028199 | 1,175,130.99 | 70.400000 | 2,666,259.20 | 1,491,128.21 | 0.13 |
| | | Base | | 31.028199 | 1,175,130.99 | 70.400000 | 2,666,259.20 | 1,491,128.21 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 92220P105 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,229.000 | 46.174056 | 379,966.31 | 126.260000 | 1,038,993.54 | 659,027.23 | 0.05 |
| | | Base | | 46.174056 | 379,966.31 | 126.260000 | 1,038,993.54 | 659,027.23 | 0.05 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | | |
| | | Local | 32,294.000 | 43.510056 | 1,405,113.74 | 64.300000 | 2,076,504.20 | 671,390.46 | 0.10 |
| | | Base | | 43.510056 | 1,405,113.74 | 64.300000 | 2,076,504.20 | 671,390.46 | 0.10 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,552.000 | 54.494387 | 520,530.38 | 194.980000 | 1,862,448.96 | 1,341,918.58 | 0.09 |
| | | Base | | 54.494387 | 520,530.38 | 194.980000 | 1,862,448.96 | 1,341,918.58 | 0.09 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 374,639.000 | 42.820300 | 16,042,154.26 | 54.350000 | 20,361,629.65 | 4,319,475.39 | 0.97 |
| | | Base | | 42.820300 | 16,042,154.26 | 54.350000 | 20,361,629.65 | 4,319,475.39 | 0.97 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,830.000 | 84.144658 | 1,247,865.28 | 140.000000 | 2,076,200.00 | 828,334.72 | 0.10 |
| | | Base | | 84.144658 | 1,247,865.28 | 140.000000 | 2,076,200.00 | 828,334.72 | 0.10 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,173.000 | 84.149858 | 1,950,004.65 | 166.180000 | 3,850,889.14 | 1,900,884.49 | 0.18 |
| | | Base | | 84.149858 | 1,950,004.65 | 166.180000 | 3,850,889.14 | 1,900,884.49 | 0.18 |
| 92553P201 | VIACOM INC CLASS B COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,052.000 | 43.806420 | 1,404,083.36 | 29.030000 | 930,469.56 | -473,613.80 | 0.04 |
| | | Base | | 43.806420 | 1,404,083.36 | 29.030000 | 930,469.56 | -473,613.80 | 0.04 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 158,713.000 | 27.660697 | 4,390,112.23 | 161.330000 | 25,605,168.29 | 21,215,056.06 | 1.22 |
| | | Base | | 27.660697 | 4,390,112.23 | 161.330000 | 25,605,168.29 | 21,215,056.06 | 1.22 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | | |
| | | Local | 15,723.000 | 59.717509 | 938,938.40 | 66.230000 | 1,041,334.29 | 102,395.89 | 0.05 |
| | | Base | | 59.717509 | 938,938.40 | 66.230000 | 1,041,334.29 | 102,395.89 | 0.05 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 11,955.000 | 58.931930 | 704,531.22 | 124.910000 | 1,493,299.05 | 788,767.83 | 0.07 |
| | | Base | | 58.931930 | 704,531.22 | 124.910000 | 1,493,299.05 | 788,767.83 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,601.000 | 36.634811 | 1,047,792.24 | 80.550000 | 2,303,810.55 | 1,256,018.31 | 0.11 |
| | | Base | | 36.634811 | 1,047,792.24 | 80.550000 | 2,303,810.55 | 1,256,018.31 | 0.11 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,378.000 | 74.032475 | 1,064,438.92 | 62.380000 | 896,899.64 | -167,539.28 | 0.04 |
| | | Base | | 74.032475 | 1,064,438.92 | 62.380000 | 896,899.64 | -167,539.28 | 0.04 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 129,110.000 | 55.035588 | 7,105,644.80 | 101.440000 | 13,096,918.40 | 5,991,273.60 | 0.63 |
| | | Base | | 55.035588 | 7,105,644.80 | 101.440000 | 13,096,918.40 | 5,991,273.60 | 0.63 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,695.000 | 41.299687 | 3,002,280.72 | 49.340000 | 3,586,771.30 | 584,490.58 | 0.17 |
| | | Base | | 41.299687 | 3,002,280.72 | 49.340000 | 3,586,771.30 | 584,490.58 | 0.17 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,346.000 | 30.905218 | 1,092,375.85 | 109.350000 | 3,865,085.10 | 2,772,709.25 | 0.18 |
| | | Base | | 30.905218 | 1,092,375.85 | 109.350000 | 3,865,085.10 | 2,772,709.25 | 0.18 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,486.000 | 53.756024 | 348,661.57 | 200.710000 | 1,301,805.06 | 953,143.49 | 0.06 |
| | | Base | | 53.756024 | 348,661.57 | 200.710000 | 1,301,805.06 | 953,143.49 | 0.06 |
| 94946T106 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,535.000 | 319.913270 | 1,450,806.68 | 276.190000 | 1,252,521.65 | -198,285.03 | 0.06 |
| | | Base | | 319.913270 | 1,450,806.68 | 276.190000 | 1,252,521.65 | -198,285.03 | 0.06 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | | |
| | | Local | 371,317.000 | 38.568460 | 14,321,124.95 | 44.370000 | 16,475,335.29 | 2,154,210.34 | 0.79 |
| | | Base | | 38.568460 | 14,321,124.95 | 44.370000 | 16,475,335.29 | 2,154,210.34 | 0.79 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | | |
| | | Local | 35,035.000 | 56.332130 | 1,973,596.16 | 81.220000 | 2,845,542.70 | 871,946.54 | 0.14 |
| | | Base | | 56.332130 | 1,973,596.16 | 81.220000 | 2,845,542.70 | 871,946.54 | 0.14 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,377.000 | 40.495397 | 1,068,147.09 | 37.220000 | 981,751.94 | -86,395.15 | 0.05 |
| | | Base | | 40.495397 | 1,068,147.09 | 37.220000 | 981,751.94 | -86,395.15 | 0.05 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,521.000 | 17.374432 | 686,654.91 | 19.400000 | 766,707.40 | 80,052.49 | 0.04 |
| | | Base | | 17.374432 | 686,654.91 | 19.400000 | 766,707.40 | 80,052.49 | 0.04 |
| 96145D105 | WESTROCK CO COMMON STOCK | | | | | | | | |
| | | Local | 23,159.000 | 44.375873 | 1,027,700.84 | 32.600000 | 754,983.40 | -272,717.44 | 0.04 |
| | | Base | | 44.375873 | 1,027,700.84 | 32.600000 | 754,983.40 | -272,717.44 | 0.04 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | | |
| | | Local | 67,739.000 | 27.933856 | 1,892,211.49 | 22.800000 | 1,544,449.20 | -347,762.29 | 0.07 |
| | | Base | | 27.933856 | 1,892,211.49 | 22.800000 | 1,544,449.20 | -347,762.29 | 0.07 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 5,768.000 | 92.844520 | 535,527.19 | 114.880000 | 662,627.84 | 127,100.65 | 0.03 |
| | | Base | | 92.844520 | 535,527.19 | 114.880000 | 662,627.84 | 127,100.65 | 0.03 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 109,876.000 | 28.664312 | 3,149,519.93 | 26.380000 | 2,898,528.88 | -250,991.05 | 0.14 |
| | | Base | | 28.664312 | 3,149,519.93 | 26.380000 | 2,898,528.88 | -250,991.05 | 0.14 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,929.000 | 19.035750 | 169,970.21 | 53.340000 | 476,272.86 | 306,302.65 | 0.02 |
| | | Base | | 19.035750 | 169,970.21 | 53.340000 | 476,272.86 | 306,302.65 | 0.02 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,782.000 | 87.871035 | 771,683.43 | 107.330000 | 942,572.06 | 170,888.63 | 0.05 |
| | | Base | | 87.871035 | 771,683.43 | 107.330000 | 942,572.06 | 170,888.63 | 0.05 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 46,622.000 | 24.362781 | 1,135,841.56 | 57.340000 | 2,673,305.48 | 1,537,463.92 | 0.13 |
| | | Base | | 24.362781 | 1,135,841.56 | 57.340000 | 2,673,305.48 | 1,537,463.92 | 0.13 |
| 983919101 | XILINX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,956.000 | 39.014340 | 895,613.20 | 102.310000 | 2,348,628.36 | 1,453,015.16 | 0.11 |
| | | Base | | 39.014340 | 895,613.20 | 102.310000 | 2,348,628.36 | 1,453,015.16 | 0.11 |
| 984121608 | XEROX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,121.000 | 36.222185 | 656,382.21 | 30.610000 | 554,683.81 | -101,698.40 | 0.03 |
| | | Base | | 36.222185 | 656,382.21 | 30.610000 | 554,683.81 | -101,698.40 | 0.03 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | | |
| | | Local | 16,286.000 | 28.662769 | 466,801.86 | 74.220000 | 1,208,746.92 | 741,945.06 | 0.06 |
| | | Base | | 28.662769 | 466,801.86 | 74.220000 | 1,208,746.92 | 741,945.06 | 0.06 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 27,787.000 | 22.736689 | 631,784.37 | 102.350000 | 2,843,999.45 | 2,212,215.08 | 0.14 |
| | | Base | | 22.736689 | 631,784.37 | 102.350000 | 2,843,999.45 | 2,212,215.08 | 0.14 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,540.000 | 70.913905 | 1,314,743.80 | 113.930000 | 2,112,262.20 | 797,518.40 | 0.10 |
| | | Base | | 70.913905 | 1,314,743.80 | 113.930000 | 2,112,262.20 | 797,518.40 | 0.10 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,882.000 | 37.224810 | 628,429.24 | 43.070000 | 727,107.74 | 98,678.50 | 0.03 |
| | | Base | | 37.224810 | 628,429.24 | 43.070000 | 727,107.74 | 98,678.50 | 0.03 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,417.000 | 33.652864 | 1,461,106.38 | 101.050000 | 4,387,287.85 | 2,926,181.47 | 0.21 |
| | | Base | | 33.652864 | 1,461,106.38 | 101.050000 | 4,387,287.85 | 2,926,181.47 | 0.21 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,566.000 | 30.789499 | 263,742.85 | 97.050000 | 831,330.30 | 567,587.45 | 0.04 |
| | | Base | | 30.789499 | 263,742.85 | 97.050000 | 831,330.30 | 567,587.45 | 0.04 |
| G0177J108 | ALLERGAN PLC COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 28,354.000 | 170.225718 | 4,826,580.02 | 121.910000 | 3,456,636.14 | -1,369,943.88 | 0.17 |
| | | Base | | 170.225718 | 4,826,580.02 | 121.910000 | 3,456,636.14 | -1,369,943.88 | 0.17 |
| G0408V102 | AON PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,771.000 | 42.185053 | 918,410.78 | 180.070000 | 3,920,303.97 | 3,001,893.19 | 0.19 |
| | | Base | | 42.185053 | 918,410.78 | 180.070000 | 3,920,303.97 | 3,001,893.19 | 0.19 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | | |
| | | Local | 57,789.000 | 69.950378 | 4,042,362.41 | 178.070000 | 10,290,487.23 | 6,248,124.82 | 0.49 |
| | | Base | | 69.950378 | 4,042,362.41 | 178.070000 | 10,290,487.23 | 6,248,124.82 | 0.49 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | | | | | | | | |
| | | Local | 13,842.000 | 79.644178 | 1,102,434.71 | 32.480000 | 449,588.16 | -652,846.55 | 0.02 |
| | | Base | | 79.644178 | 1,102,434.71 | 32.480000 | 449,588.16 | -652,846.55 | 0.02 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,416.000 | 36.981708 | 1,420,689.29 | 74.490000 | 2,861,607.84 | 1,440,918.55 | 0.14 |
| | | Base | | 36.981708 | 1,420,689.29 | 74.490000 | 2,861,607.84 | 1,440,918.55 | 0.14 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,689.000 | 253.971187 | 936,899.71 | 247.660000 | 913,617.74 | -23,281.97 | 0.04 |
| | | Base | | 253.971187 | 936,899.71 | 247.660000 | 913,617.74 | -23,281.97 | 0.04 |
| G47567105 | IHS MARKIT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,960.000 | 46.220221 | 1,523,418.47 | 57.390000 | 1,891,574.40 | 368,155.93 | 0.09 |
| | | Base | | 46.220221 | 1,523,418.47 | 57.390000 | 1,891,574.40 | 368,155.93 | 0.09 |
| G47791101 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,959.000 | 36.920012 | 810,726.55 | 118.340000 | 2,598,628.06 | 1,787,901.51 | 0.12 |
| | | Base | | 36.920012 | 810,726.55 | 118.340000 | 2,598,628.06 | 1,787,901.51 | 0.12 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 35,984.000 | 23.787229 | 855,959.65 | 19.540000 | 703,127.36 | -152,832.29 | 0.03 |
| | | Base | | 23.787229 | 855,959.65 | 19.540000 | 703,127.36 | -152,832.29 | 0.03 |
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,342.000 | 37.067418 | 2,570,328.87 | 38.520000 | 2,671,053.84 | 100,724.97 | 0.13 |
| | | Base | | 37.067418 | 2,570,328.87 | 38.520000 | 2,671,053.84 | 100,724.97 | 0.13 |
| G5494J103 | LINDE PLC COMMON STOCK EUR.001 | | | | | | | | |
| | | Local | 49,952.000 | 160.533446 | 8,018,966.69 | 180.550000 | 9,018,833.60 | 999,866.91 | 0.43 |
| | | Base | | 160.533446 | 8,018,966.69 | 180.550000 | 9,018,833.60 | 999,866.91 | 0.43 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 121,626.000 | 75.038716 | 9,126,658.85 | 92.580000 | 11,260,135.08 | 2,133,476.23 | 0.54 |
| | | Base | | 75.038716 | 9,126,658.85 | 92.580000 | 11,260,135.08 | 2,133,476.23 | 0.54 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,580.000 | 33.808534 | 797,205.22 | 64.040000 | 1,510,063.20 | 712,857.98 | 0.07 |
| | | Base | | 33.808534 | 797,205.22 | 64.040000 | 1,510,063.20 | 712,857.98 | 0.07 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | | |
| | | Local | 32,227.000 | 38.300150 | 1,234,298.92 | 22.730000 | 732,519.71 | -501,779.21 | 0.04 |
| | | Base | | 38.300150 | 1,234,298.92 | 22.730000 | 732,519.71 | -501,779.21 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,741.000 | 55.231147 | 1,090,318.08 | 54.710000 | 1,080,030.11 | -10,287.97 | 0.05 |
| | | Base | | 55.231147 | 1,090,318.08 | 54.710000 | 1,080,030.11 | -10,287.97 | 0.05 |
| G7945M107 | SEAGATE TECHNOLOGY COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 23,241.000 | 28.832499 | 670,096.12 | 41.850000 | 972,635.85 | 302,539.73 | 0.05 |
| | | Base | | 28.832499 | 670,096.12 | 41.850000 | 972,635.85 | 302,539.73 | 0.05 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,294.000 | 26.372041 | 376,961.95 | 34.820000 | 497,717.08 | 120,755.13 | 0.02 |
| | | Base | | 26.372041 | 376,961.95 | 34.820000 | 497,717.08 | 120,755.13 | 0.02 |
| G87110105 | TECHNIPFMC PLC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 38,594.000 | 34.895010 | 1,346,738.03 | 20.800000 | 802,755.20 | -543,982.83 | 0.04 |
| | | Base | | 34.895010 | 1,346,738.03 | 20.800000 | 802,755.20 | -543,982.83 | 0.04 |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | | Local | 11,710.000 | 127.066603 | 1,487,949.92 | 175.500000 | 2,055,105.00 | 567,155.08 | 0.10 |
| | | Base | | 127.066603 | 1,487,949.92 | 175.500000 | 2,055,105.00 | 567,155.08 | 0.10 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | | |
| | | Local | 11,338.000 | 122.706050 | 1,391,241.19 | 42.020000 | 476,422.76 | -914,818.43 | 0.02 |
| | | Base | | 122.706050 | 1,391,241.19 | 42.020000 | 476,422.76 | -914,818.43 | 0.02 |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | | |
| | | Local | 41,569.000 | 77.494641 | 3,221,374.72 | 146.070000 | 6,071,983.83 | 2,850,609.11 | 0.29 |
| | | Base | | 77.494641 | 3,221,374.72 | 146.070000 | 6,071,983.83 | 2,850,609.11 | 0.29 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | | Local | 10,995.000 | 45.711828 | 502,601.55 | 76.480000 | 840,897.60 | 338,296.05 | 0.04 |
| | | Base | | 45.711828 | 502,601.55 | 76.480000 | 840,897.60 | 338,296.05 | 0.04 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | | |
| | | Local | 30,723.000 | 36.965485 | 1,135,690.59 | 84.230000 | 2,587,798.29 | 1,452,107.70 | 0.12 |
| | | Base | | 36.965485 | 1,135,690.59 | 84.230000 | 2,587,798.29 | 1,452,107.70 | 0.12 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | | |
| | | Local | 27,595.000 | 55.796104 | 1,539,693.49 | 74.250000 | 2,048,928.75 | 509,235.26 | 0.10 |
| | | Base | | 55.796104 | 1,539,693.49 | 74.250000 | 2,048,928.75 | 509,235.26 | 0.10 |

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# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 |
|---|---|---|---|---|---|---|---|---|---|
| N59465109 | MYLAN NV COMMON STOCK EUR.01 | | | | | | | | |
| | | | 46,751.000 | Local | 52.843204 | 2,470,472.62 | 16.800000 | 785,416.80 | -1,685,055.82 | 0.04 |
| | | | | Base | 52.843204 | 2,470,472.62 | 16.800000 | 785,416.80 | -1,685,055.82 | 0.04 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | | | 15,552.000 | Local | 80.761809 | 1,256,007.66 | 121.760000 | 1,893,611.52 | 637,603.86 | 0.09 |
| | | | | Base | 80.761809 | 1,256,007.66 | 121.760000 | 1,893,611.52 | 637,603.86 | 0.09 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 25,977,130.000 | Local | | 1,091,825,088.25 | | 2,090,096,823.37 | 998,271,735.12 | 99.93 |
| | | | | Base | | 1,091,825,088.25 | | 2,090,096,823.37 | 998,271,735.12 | 99.93 |
| **EQUITY Total** | | | | | | | | | |
| | | | 25,977,130.000 | Base | | 1,091,825,088.25 | | 2,090,096,823.37 | 998,271,735.12 | 99.93 |

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Books Closed

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 27,428,982.950 | Base | 1,093,277,811.22 | | 2,091,549,547.43 | 998,271,736.21 | 100.00 |

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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 | 249,999.990 | 1.000000 | 249,999.99 | 1.000000 | 249,999.99 | 0.00 | 0.02 |
| | | Base | | 1.000000 | 249,999.99 | 1.000000 | 249,999.99 | 0.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 249,999.990 | | 249,999.99 | | 249,999.99 | 0.00 | 0.02 |
| | | Base | | | 249,999.99 | | 249,999.99 | 0.00 | 0.02 |
| **CASH Total** | | | | | | | | | |
| | | Base | 249,999.990 | | 249,999.99 | | 249,999.99 | 0.00 | 0.02 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | | 2.460000 | 03 Jun 2019 | | |
| | | Local | 200,000,000.000 | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.81 |
| | | Base | | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.81 |
| 7426M5TE4 | PRIVATE EXP. FUNDING | | | | | 2.480000 | 14 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.910444 | 19,982,088.89 | 99.925292 | 19,985,058.40 | 2,969.51 | 1.48 |
| | | Base | | 99.910444 | 19,982,088.89 | 99.925292 | 19,985,058.40 | 2,969.51 | 1.48 |
| 912796QM4 | TREASURY BILL 06/19 0.00000 | | | | | 2.455000 | 20 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.870431 | 4,993,521.53 | 99.899656 | 4,994,982.80 | 1,461.27 | 0.37 |
| | | Base | | 99.870431 | 4,993,521.53 | 99.899656 | 4,994,982.80 | 1,461.27 | 0.37 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | | 2.406500 | 18 Jul 2019 | | |
| | | Local | 40,000,000.000 | 99.685818 | 39,874,327.22 | 99.720111 | 39,888,044.40 | 13,717.18 | 2.95 |
| | | Base | | 99.685818 | 39,874,327.22 | 99.720111 | 39,888,044.40 | 13,717.18 | 2.95 |
| 912796RN1 | TREASURY BILL 12/19 0.00000 | | | | | 2.495000 | 05 Dec 2019 | | |
| | | Local | 30,000,000.000 | 98.696627 | 29,608,988.19 | 98.855537 | 29,656,661.10 | 47,672.91 | 2.20 |
| | | Base | | 98.696627 | 29,608,988.19 | 98.855537 | 29,656,661.10 | 47,672.91 | 2.20 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796RS0 | TREASURY BILL 06/19 0.00000 | | | | | 2.496300 | 06 Jun 2019 | | |
| | | 40,000,000.000 | Local | 99.965329 | 39,986,131.67 | 99.987875 | 39,995,150.00 | 9,018.33 | 2.96 |
| | | | Base | 99.965329 | 39,986,131.67 | 99.987875 | 39,995,150.00 | 9,018.33 | 2.96 |
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | | 2.515000 | 02 Jan 2020 | | |
| | | 45,000,000.000 | Local | 98.533521 | 44,340,084.37 | 98.697083 | 44,413,687.35 | 73,602.98 | 3.29 |
| | | | Base | 98.533521 | 44,340,084.37 | 98.697083 | 44,413,687.35 | 73,602.98 | 3.29 |
| 912796RW1 | TREASURY BILL 07/19 0.00000 | | | | | 2.445000 | 05 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.769083 | 9,976,908.33 | 99.802375 | 9,980,237.50 | 3,329.17 | 0.74 |
| | | | Base | 99.769083 | 9,976,908.33 | 99.802375 | 9,980,237.50 | 3,329.17 | 0.74 |
| 912796SS9 | TREASURY BILL 11/19 0.00000 | | | | | 2.350000 | 14 Nov 2019 | | |
| | | 20,000,000.000 | Local | 98.916389 | 19,783,277.78 | 98.986910 | 19,797,382.00 | 14,104.22 | 1.47 |
| | | | Base | 98.916389 | 19,783,277.78 | 98.986910 | 19,797,382.00 | 14,104.22 | 1.47 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 2.460000 | 03 Jun 2019 | | |
| | | 37,565,146.100 | Local | 100.000000 | 37,565,146.10 | 100.000000 | 37,565,146.10 | 0.00 | 2.78 |
| | | | Base | 100.000000 | 37,565,146.10 | 100.000000 | 37,565,146.10 | 0.00 | 2.78 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 2.420000 | 03 Jun 2019 | | |
| | | 200,000,000.000 | Local | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.81 |
| | | | Base | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.81 |
| 979QHT009 | WELLS FARGO REPO | | | | | 2.400000 | 04 Jun 2019 | | |
| | | 110,000,000.000 | Local | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 8.14 |
| | | | Base | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 8.14 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 757,565,146.100 | Local | | 756,110,474.08 | | 756,276,349.65 | 165,875.57 | 56.00 |
| | | | Base | | 756,110,474.08 | | 756,276,349.65 | 165,875.57 | 56.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 757,565,146.100 | Base | | 756,110,474.08 | | 756,276,349.65 | 165,875.57 | 56.00 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 30218HAA5 | EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859 | | | | | 1.859000 | 28 Aug 2021 | | |
| | | Local | 3,233,083.540 | 100.393185 | 3,245,795.53 | 99.402431 | 3,213,763.64 | -32,031.89 | 0.24 |
| | | Base | | 100.393185 | 3,245,795.53 | 99.402431 | 3,213,763.64 | -32,031.89 | 0.24 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 3.625000 | 20 Apr 2042 | | |
| | | Local | 2,056,766.100 | 102.831721 | 2,115,007.97 | 102.404968 | 2,106,230.67 | -8,777.30 | 0.16 |
| Original Face: | | Base | 15,000,000.000 | 102.831721 | 2,115,007.97 | 102.404968 | 2,106,230.67 | -8,777.30 | 0.16 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | | 2.000000 | 20 Jul 2047 | | |
| | | Local | 3,062,945.450 | 100.383134 | 3,074,680.65 | 100.434931 | 3,076,267.15 | 1,586.50 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 100.383134 | 3,074,680.65 | 100.434931 | 3,076,267.15 | 1,586.50 | 0.23 |
| 36202D6M8 | GNMA II POOL 003576 G2 07/19 FIXED 5 | | | | | 5.000000 | 20 Jul 2019 | | |
| | | Local | 85.150 | 100.140928 | 85.27 | 100.955397 | 85.96 | 0.69 | 0.00 |
| Original Face: | | Base | 200,000.000 | 100.140928 | 85.27 | 100.955397 | 85.96 | 0.69 | 0.00 |
| 36202EDL0 | GNMA II POOL 003707 G2 05/20 FIXED 5 | | | | | 5.000000 | 20 May 2020 | | |
| | | Local | 10,179.710 | 100.806408 | 10,261.80 | 102.772089 | 10,461.90 | 200.10 | 0.00 |
| Original Face: | | Base | 2,793,101.000 | 100.806408 | 10,261.80 | 102.772089 | 10,461.90 | 200.10 | 0.00 |
| 36202EEC9 | GNMA II POOL 003731 G2 07/20 FIXED 5 | | | | | 5.000000 | 20 Jul 2020 | | |
| | | Local | 24,501.270 | 100.940033 | 24,731.59 | 102.961770 | 25,226.94 | 495.35 | 0.00 |
| Original Face: | | Base | 1,680,083.000 | 100.940033 | 24,731.59 | 102.961770 | 25,226.94 | 495.35 | 0.00 |
| 36202EJP5 | GNMA II POOL 003870 G2 07/21 FIXED 5 | | | | | 5.000000 | 20 Jul 2021 | | |
| | | Local | 10,875.960 | 101.571999 | 11,046.93 | 105.803456 | 11,507.14 | 460.21 | 0.00 |
| Original Face: | | Base | 754,224.000 | 101.571999 | 11,046.93 | 105.803456 | 11,507.14 | 460.21 | 0.00 |
| 36202EL31 | GNMA II POOL 003946 G2 02/22 FIXED 5 | | | | | 5.000000 | 20 Feb 2022 | | |
| | | Local | 21,279.660 | 101.892887 | 21,682.46 | 105.961244 | 22,548.19 | 865.73 | 0.00 |
| Original Face: | | Base | 300,000.000 | 101.892887 | 21,682.46 | 105.961244 | 22,548.19 | 865.73 | 0.00 |
| 36202EM48 | GNMA II POOL 003979 G2 05/22 FIXED 5 | | | | | 5.000000 | 20 May 2022 | | |
| | | Local | 7,302.990 | 102.020542 | 7,450.55 | 103.883765 | 7,586.62 | 136.07 | 0.00 |
| Original Face: | | Base | 1,048,917.000 | 102.020542 | 7,450.55 | 103.883765 | 7,586.62 | 136.07 | 0.00 |
| 36202EMT3 | GNMA II POOL 003970 G2 04/22 FIXED 5 | | | | | 5.000000 | 20 Apr 2022 | | |
| | | Local | 10,326.150 | 101.975954 | 10,530.19 | 106.067915 | 10,952.73 | 422.54 | 0.00 |
| Original Face: | | Base | 438,038.000 | 101.975954 | 10,530.19 | 106.067915 | 10,952.73 | 422.54 | 0.00 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | | 3.000000 | 20 Jan 2028 | | |
| | | Local | 8,918,166.200 | 99.797668 | 8,900,121.86 | 101.670940 | 9,067,183.41 | 167,061.55 | 0.67 |
| Original Face: | | Base | 10,000,000.000 | 99.797668 | 8,900,121.86 | 101.670940 | 9,067,183.41 | 167,061.55 | 0.67 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | | 4.000000 | 16 Jul 2039 | | |
| | | Local | 775,291.620 | 105.530025 | 818,165.44 | 104.587840 | 810,860.76 | -7,304.68 | 0.06 |
| Original Face: | | Base | 17,600,000.000 | 105.530025 | 818,165.44 | 104.587840 | 810,860.76 | -7,304.68 | 0.06 |
| 38373V5B2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA | | | | | 4.500000 | 16 Dec 2029 | | |
| | | Local | 208,379.970 | 100.762079 | 209,967.99 | 99.852380 | 208,072.36 | -1,895.63 | 0.02 |
| Original Face: | | Base | 16,300,000.000 | 100.762079 | 209,967.99 | 99.852380 | 208,072.36 | -1,895.63 | 0.02 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | | 4.000000 | 20 May 2039 | | |
| | | Local | 2,415,254.000 | 105.484392 | 2,547,715.99 | 104.274680 | 2,518,498.38 | -29,217.61 | 0.19 |
| Original Face: | | Base | 50,000,000.000 | 105.484392 | 2,547,715.99 | 104.274680 | 2,518,498.38 | -29,217.61 | 0.19 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | | 2.840630 | 20 Jun 2042 | | |
| | | Local | 1,158,939.300 | 100.107303 | 1,160,182.88 | 100.004510 | 1,158,991.57 | -1,191.31 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 100.107303 | 1,160,182.88 | 100.004510 | 1,158,991.57 | -1,191.31 | 0.09 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | | 2.000000 | 16 May 2042 | | |
| | | Local | 16,140,320.710 | 102.385846 | 16,525,403.88 | 98.054960 | 15,826,385.02 | -699,018.86 | 1.17 |
| Original Face: | | Base | 41,570,000.000 | 102.385846 | 16,525,403.88 | 98.054960 | 15,826,385.02 | -699,018.86 | 1.17 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | | 2.737630 | 16 Jun 2037 | | |
| | | Local | 1,802,632.330 | 100.185154 | 1,805,969.98 | 99.698860 | 1,797,203.88 | -8,766.10 | 0.13 |
| Original Face: | | Base | 32,313,742.000 | 100.185154 | 1,805,969.98 | 99.698860 | 1,797,203.88 | -8,766.10 | 0.13 |
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | | 2.000000 | 20 Jan 2065 | | |
| | | Local | 3,473,025.520 | 99.798845 | 3,466,039.36 | 99.380760 | 3,451,519.16 | -14,520.20 | 0.26 |
| Original Face: | | Base | 8,021,011.000 | 99.798845 | 3,466,039.36 | 99.380760 | 3,451,519.16 | -14,520.20 | 0.26 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 1,346,065.650 | 99.681409 | 1,341,777.21 | 99.298980 | 1,336,629.46 | -5,147.75 | 0.10 |
| Original Face: | | Base | 2,750,000.000 | 99.681409 | 1,341,777.21 | 99.298980 | 1,336,629.46 | -5,147.75 | 0.10 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | | 4.500000 | 16 Aug 2039 | | |
| | | Local | 982,070.290 | 106.443161 | 1,045,346.66 | 106.503470 | 1,045,938.94 | 592.28 | 0.08 |
| Original Face: | | Base | 10,300,000.000 | 106.443161 | 1,045,346.66 | 106.503470 | 1,045,938.94 | 592.28 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38376G4S6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B | | | | | 3.328000 | 16 Jun 2043 | | |
| | | Local | 10,000,000.000 | 102.737978 | 10,273,797.82 | 101.740970 | 10,174,097.00 | -99,700.82 | 0.75 |
| Original Face: | | Base | 10,000,000.000 | 102.737978 | 10,273,797.82 | 101.740970 | 10,174,097.00 | -99,700.82 | 0.75 |
| 38376PN97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG | | | | | 4.000000 | 20 Dec 2038 | | |
| | | Local | 293,201.000 | 103.399238 | 303,167.60 | 101.608780 | 297,917.96 | -5,249.64 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 103.399238 | 303,167.60 | 101.608780 | 297,917.96 | -5,249.64 | 0.02 |
| 38376R3G9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP | | | | | 2.713380 | 20 Apr 2067 | | |
| | | Local | 1,141,734.700 | 100.000000 | 1,141,734.70 | 99.792760 | 1,139,368.57 | -2,366.13 | 0.08 |
| Original Face: | | Base | 2,754,386.000 | 100.000000 | 1,141,734.70 | 99.792760 | 1,139,368.57 | -2,366.13 | 0.08 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | | 2.693380 | 20 Jun 2063 | | |
| | | Local | 2,334,004.020 | 100.000000 | 2,334,004.02 | 99.791780 | 2,329,144.16 | -4,859.86 | 0.17 |
| Original Face: | | Base | 9,934,606.000 | 100.000000 | 2,334,004.02 | 99.791780 | 2,329,144.16 | -4,859.86 | 0.17 |
| 38376TPK2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG | | | | | 3.000000 | 16 Sep 2024 | | |
| | | Local | 395,122.800 | 101.074494 | 399,368.37 | 100.358420 | 396,539.00 | -2,829.37 | 0.03 |
| Original Face: | | Base | 8,000,000.000 | 101.074494 | 399,368.37 | 100.358420 | 396,539.00 | -2,829.37 | 0.03 |
| 38376UVE6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 4,167,551.980 | 100.131564 | 4,173,034.97 | 99.934490 | 4,164,821.82 | -8,213.15 | 0.31 |
| Original Face: | | Base | 5,000,000.000 | 100.131564 | 4,173,034.97 | 99.934490 | 4,164,821.82 | -8,213.15 | 0.31 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | | 4.000000 | 20 Aug 2039 | | |
| | | Local | 567,905.390 | 105.560014 | 599,481.01 | 104.115230 | 591,276.00 | -8,205.01 | 0.04 |
| Original Face: | | Base | 7,350,000.000 | 105.560014 | 599,481.01 | 104.115230 | 591,276.00 | -8,205.01 | 0.04 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.000000 | 16 Sep 2039 | | |
| | | Local | 750,621.970 | 99.966544 | 750,370.84 | 101.008400 | 758,191.24 | 7,820.40 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 99.966544 | 750,370.84 | 101.008400 | 758,191.24 | 7,820.40 | 0.06 |
| 38377RET8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ | | | | | 3.000000 | 20 Oct 2039 | | |
| | | Local | 1,293,964.300 | 99.798995 | 1,291,363.37 | 100.705500 | 1,303,093.22 | 11,729.85 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 99.798995 | 1,291,363.37 | 100.705500 | 1,303,093.22 | 11,729.85 | 0.10 |
| 38377REV3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA | | | | | 3.500000 | 20 Oct 2039 | | |
| | | Local | 1,293,964.300 | 101.042577 | 1,307,454.88 | 102.065140 | 1,320,686.47 | 13,231.59 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 101.042577 | 1,307,454.88 | 102.065140 | 1,320,686.47 | 13,231.59 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377RUW3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM | | | | | 2.750000 | 20 Mar 2038 | | |
| | | Local | 423,166.500 | 99.956072 | 422,980.61 | 100.029840 | 423,292.77 | 312.16 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 99.956072 | 422,980.61 | 100.029840 | 423,292.77 | 312.16 | 0.03 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | | 4.500000 | 20 Feb 2026 | | |
| | | Local | 269,349.150 | 102.153008 | 275,148.26 | 105.013400 | 282,852.70 | 7,704.44 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 102.153008 | 275,148.26 | 105.013400 | 282,852.70 | 7,704.44 | 0.02 |
| 38377TGH8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA | | | | | 3.000000 | 20 Apr 2040 | | |
| | | Local | 447,940.800 | 99.909921 | 447,537.30 | 100.271310 | 449,156.11 | 1,618.81 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 99.909921 | 447,537.30 | 100.271310 | 449,156.11 | 1,618.81 | 0.03 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | | Local | 1,565,060.440 | 99.818978 | 1,562,227.34 | 100.154940 | 1,567,485.34 | 5,258.00 | 0.12 |
| Original Face: | | Base | 10,815,142.000 | 99.818978 | 1,562,227.34 | 100.154940 | 1,567,485.34 | 5,258.00 | 0.12 |
| 38377UKT4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE | | | | | 2.500000 | 16 Dec 2025 | | |
| | | Local | 146,578.600 | 100.475929 | 147,276.21 | 99.918030 | 146,458.45 | -817.76 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 100.475929 | 147,276.21 | 99.918030 | 146,458.45 | -817.76 | 0.01 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | | 4.000000 | 20 Aug 2039 | | |
| | | Local | 575,517.570 | 102.386289 | 589,251.08 | 104.037540 | 598,754.32 | 9,503.24 | 0.04 |
| Original Face: | | Base | 5,648,629.000 | 102.386289 | 589,251.08 | 104.037540 | 598,754.32 | 9,503.24 | 0.04 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | | 2.740630 | 20 Nov 2042 | | |
| | | Local | 11,361,999.850 | 100.000000 | 11,361,999.85 | 99.318090 | 11,284,521.24 | -77,478.61 | 0.84 |
| Original Face: | | Base | 25,333,333.000 | 100.000000 | 11,361,999.85 | 99.318090 | 11,284,521.24 | -77,478.61 | 0.84 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | | 2.787630 | 16 Nov 2041 | | |
| | | Local | 3,016,846.650 | 100.143870 | 3,021,186.98 | 99.899270 | 3,013,807.78 | -7,379.20 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 100.143870 | 3,021,186.98 | 99.899270 | 3,013,807.78 | -7,379.20 | 0.22 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | | 3.500000 | 20 Jun 2041 | | |
| | | Local | 1,396,055.500 | 104.516003 | 1,459,101.41 | 102.860060 | 1,435,983.52 | -23,117.89 | 0.11 |
| Original Face: | | Base | 10,359,452.000 | 104.516003 | 1,459,101.41 | 102.860060 | 1,435,983.52 | -23,117.89 | 0.11 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | | 2.787630 | 16 Dec 2041 | | |
| | | Local | 5,146,827.910 | 100.143992 | 5,154,238.93 | 99.644290 | 5,128,520.13 | -25,718.80 | 0.38 |
| Original Face: | | Base | 12,911,372.000 | 100.143992 | 5,154,238.93 | 99.644290 | 5,128,520.13 | -25,718.80 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38378BCX5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B | | | | | 2.459000 | 16 Jan 2040 | | |
| | | Local | 4,528,967.400 | 101.514200 | 4,597,545.01 | 99.515270 | 4,507,014.14 | -90,530.87 | 0.33 |
| Original Face: | | Base | 15,000,000.000 | 101.514200 | 4,597,545.01 | 99.515270 | 4,507,014.14 | -90,530.87 | 0.33 |
| 38378BWG0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A | | | | | 1.800000 | 16 Apr 2039 | | |
| | | Local | 8,618,902.000 | 101.266102 | 8,728,026.07 | 98.595860 | 8,497,880.55 | -230,145.52 | 0.63 |
| Original Face: | | Base | 20,000,000.000 | 101.266102 | 8,728,026.07 | 98.595860 | 8,497,880.55 | -230,145.52 | 0.63 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 4,039,058.900 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.28 |
| Original Face: | | Base | 10,000,000.000 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.28 |
| 38378CRA7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML | | | | | 3.000000 | 20 Feb 2038 | | |
| | | Local | 662,652.800 | 103.864792 | 688,262.95 | 99.796300 | 661,302.98 | -26,959.97 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 103.864792 | 688,262.95 | 99.796300 | 661,302.98 | -26,959.97 | 0.05 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | | 1.500000 | 20 Sep 2040 | | |
| | | Local | 6,847,636.000 | 100.987987 | 6,915,289.75 | 98.733560 | 6,760,914.80 | -154,374.95 | 0.50 |
| Original Face: | | Base | 25,000,000.000 | 100.987987 | 6,915,289.75 | 98.733560 | 6,760,914.80 | -154,374.95 | 0.50 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | | 1.750000 | 16 Mar 2041 | | |
| | | Local | 3,614,742.800 | 100.178080 | 3,621,179.94 | 97.775280 | 3,534,324.89 | -86,855.05 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 100.178080 | 3,621,179.94 | 97.775280 | 3,534,324.89 | -86,855.05 | 0.26 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 3,614,742.800 | 100.852913 | 3,645,573.41 | 98.826790 | 3,572,334.28 | -73,239.13 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 100.852913 | 3,645,573.41 | 98.826790 | 3,572,334.28 | -73,239.13 | 0.26 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | 2.000000 | 20 Jan 2042 | | |
| | | Local | 4,575,588.860 | 101.821323 | 4,658,925.12 | 98.034240 | 4,485,643.76 | -173,281.36 | 0.33 |
| Original Face: | | Base | 18,249,312.000 | 101.821323 | 4,658,925.12 | 98.034240 | 4,485,643.76 | -173,281.36 | 0.33 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | | 1.500000 | 20 Oct 2042 | | |
| | | Local | 4,185,218.500 | 100.000000 | 4,185,218.48 | 97.025440 | 4,060,726.66 | -124,491.82 | 0.30 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 4,185,218.48 | 97.025440 | 4,060,726.66 | -124,491.82 | 0.30 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | | 2.000000 | 20 Oct 2042 | | |
| | | Local | 4,185,218.500 | 101.635525 | 4,253,668.79 | 98.606850 | 4,126,912.13 | -126,756.66 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 101.635525 | 4,253,668.79 | 98.606850 | 4,126,912.13 | -126,756.66 | 0.31 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | 2.000000 | 16 Oct 2042 | | |
| | | Local | 4,009,545.300 | 101.784037 | 4,081,077.07 | 98.767930 | 3,960,144.90 | -120,932.17 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 101.784037 | 4,081,077.07 | 98.767930 | 3,960,144.90 | -120,932.17 | 0.29 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | | Local | 10,532,969.820 | 99.161873 | 10,444,690.16 | 96.121220 | 10,124,419.09 | -320,271.07 | 0.75 |
| Original Face: | | Base | 18,000,000.000 | 99.161873 | 10,444,690.16 | 96.121220 | 10,124,419.09 | -320,271.07 | 0.75 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 7,010,198.200 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.48 |
| Original Face: | | Base | 10,000,000.000 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.48 |
| 38378KP78 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB | | | | | 1.367480 | 16 Nov 2041 | | |
| | | Local | 2,756,583.450 | 99.029309 | 2,729,825.53 | 96.869630 | 2,670,292.19 | -59,533.34 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 99.029309 | 2,729,825.53 | 96.869630 | 2,670,292.19 | -59,533.34 | 0.20 |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | | 2.000000 | 16 Jun 2045 | | |
| | | Local | 8,422,266.900 | 99.330392 | 8,365,870.72 | 95.069090 | 8,006,972.50 | -358,898.22 | 0.59 |
| Original Face: | | Base | 15,000,000.000 | 99.330392 | 8,365,870.72 | 95.069090 | 8,006,972.50 | -358,898.22 | 0.59 |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | | 2.500000 | 16 Dec 2044 | | |
| | | Local | 1,643,343.630 | 101.408516 | 1,666,490.39 | 99.675420 | 1,638,009.67 | -28,480.72 | 0.12 |
| Original Face: | | Base | 3,000,000.000 | 101.408516 | 1,666,490.39 | 99.675420 | 1,638,009.67 | -28,480.72 | 0.12 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | | Local | 584,437.100 | 101.343149 | 592,286.96 | 99.695760 | 582,659.01 | -9,627.95 | 0.04 |
| Original Face: | | Base | 1,000,000.000 | 101.343149 | 592,286.96 | 99.695760 | 582,659.01 | -9,627.95 | 0.04 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028000 | 16 Aug 2052 | | |
| | | Local | 1,308,324.920 | 100.749805 | 1,318,134.80 | 99.494100 | 1,301,706.10 | -16,428.70 | 0.10 |
| Original Face: | | Base | 2,000,000.000 | 100.749805 | 1,318,134.80 | 99.494100 | 1,301,706.10 | -16,428.70 | 0.10 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | | Local | 609,361.960 | 100.848775 | 614,534.07 | 99.036260 | 603,489.30 | -11,044.77 | 0.04 |
| Original Face: | | Base | 1,000,000.000 | 100.848775 | 614,534.07 | 99.036260 | 603,489.30 | -11,044.77 | 0.04 |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | | 2.500000 | 20 May 2045 | | |
| | | Local | 1,820,145.790 | 101.111802 | 1,840,382.21 | 101.772390 | 1,852,405.87 | 12,023.66 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 101.111802 | 1,840,382.21 | 101.772390 | 1,852,405.87 | 12,023.66 | 0.14 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | 2.600000 | 16 Dec 2049 | | |
| | | Local | 4,665,225.860 | 100.806756 | 4,702,862.87 | 99.565900 | 4,644,974.11 | -57,888.76 | 0.34 |
| Original Face: | | Base | 5,985,000.000 | 100.806756 | 4,702,862.87 | 99.565900 | 4,644,974.11 | -57,888.76 | 0.34 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 4,574,189.550 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.33 |
| Original Face: | | Base | 5,000,000.000 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.33 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 8,342,316.600 | 100.851222 | 8,413,328.25 | 102.943250 | 8,587,851.83 | 174,523.58 | 0.64 |
| Original Face: | | Base | 20,000,000.000 | 100.851222 | 8,413,328.25 | 102.943250 | 8,587,851.83 | 174,523.58 | 0.64 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 4,355,430.110 | 100.234820 | 4,365,657.54 | 102.389100 | 4,459,485.69 | 93,828.15 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 100.234820 | 4,365,657.54 | 102.389100 | 4,459,485.69 | 93,828.15 | 0.33 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 3,786,256.480 | 95.751908 | 3,625,412.84 | 94.908360 | 3,593,473.93 | -31,938.91 | 0.27 |
| Original Face: | | Base | 4,000,000.000 | 95.751908 | 3,625,412.84 | 94.908360 | 3,593,473.93 | -31,938.91 | 0.27 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 4,763,941.250 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.34 |
| Original Face: | | Base | 5,000,000.000 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.34 |
| 38380G5B6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC | | | | | 2.000000 | 20 Mar 2044 | | |
| | | Local | 4,212,468.900 | 99.530914 | 4,192,708.79 | 99.680190 | 4,198,997.00 | 6,288.21 | 0.31 |
| Original Face: | | Base | 5,000,000.000 | 99.530914 | 4,192,708.79 | 99.680190 | 4,198,997.00 | 6,288.21 | 0.31 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 8,332,295.900 | 99.897067 | 8,323,719.21 | 100.290070 | 8,356,465.39 | 32,746.18 | 0.62 |
| Original Face: | | Base | 10,000,000.000 | 99.897067 | 8,323,719.21 | 100.290070 | 8,356,465.39 | 32,746.18 | 0.62 |
| 38380K3L7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC | | | | | 3.500000 | 20 May 2039 | | |
| | | Local | 4,162,818.680 | 101.178366 | 4,211,871.90 | 102.070790 | 4,249,021.91 | 37,150.01 | 0.31 |
| Original Face: | | Base | 5,110,000.000 | 101.178366 | 4,211,871.90 | 102.070790 | 4,249,021.91 | 37,150.01 | 0.31 |
| 38380KE27 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA | | | | | 3.000000 | 20 Jan 2044 | | |
| | | Local | 4,319,454.750 | 99.239209 | 4,286,592.73 | 101.091770 | 4,366,613.26 | 80,020.53 | 0.32 |
| Original Face: | | Base | 5,000,000.000 | 99.239209 | 4,286,592.73 | 101.091770 | 4,366,613.26 | 80,020.53 | 0.32 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | | Local | 4,519,905.200 | 100.085636 | 4,523,775.88 | 100.431511 | 4,539,409.09 | 15,633.21 | 0.34 |
| Original Face: | | Base | 5,000,000.000 | 100.085636 | 4,523,775.88 | 100.431511 | 4,539,409.09 | 15,633.21 | 0.34 |
| 38380TQW9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA | | | | | 3.000000 | 20 Nov 2044 | | |
| | | Local | 2,335,295.880 | 101.512960 | 2,370,627.97 | 101.253990 | 2,364,580.26 | -6,047.71 | 0.18 |
| Original Face: | | Base | 3,000,000.000 | 101.512960 | 2,370,627.97 | 101.253990 | 2,364,580.26 | -6,047.71 | 0.18 |
| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | | 3.000000 | 20 Mar 2049 | | |
| | | Local | 9,942,774.000 | 100.000000 | 9,942,774.00 | 101.438030 | 10,085,754.07 | 142,980.07 | 0.75 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 9,942,774.00 | 101.438030 | 10,085,754.07 | 142,980.07 | 0.75 |
| 62889CAA7 | NCUA GUARANTEED NOTES NGN 2011 R2 1A | | | | | 2.879380 | 06 Feb 2020 | | |
| | | Local | 847,161.650 | 103.172687 | 874,039.44 | 100.098360 | 847,994.92 | -26,044.52 | 0.06 |
| Original Face: | | Base | 4,000,000.000 | 103.172687 | 874,039.44 | 100.098360 | 847,994.92 | -26,044.52 | 0.06 |
| 62889KAD3 | NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3 | | | | | 3.000000 | 12 Jun 2019 | | |
| | | Local | 4,700,000.000 | 100.048931 | 4,702,299.75 | 100.009000 | 4,700,423.00 | -1,876.75 | 0.35 |
| | | Base | | 100.048931 | 4,702,299.75 | 100.009000 | 4,700,423.00 | -1,876.75 | 0.35 |
| 6903533N5 | OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR | | | | | 2.370000 | 15 Mar 2030 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.85 |
| Original Face: | | Base | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.85 |
| 6903534Q7 | OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000 | | | | | | 15 Nov 2019 | | |
| | | Local | 1,026,141.560 | 101.645136 | 1,043,022.98 | 101.720000 | 1,043,791.19 | 768.21 | 0.08 |
| | | Base | | 101.645136 | 1,043,022.98 | 101.720000 | 1,043,791.19 | 768.21 | 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 | 102.413000 | 7,168,910.00 | 168,910.00 | 0.53 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 7,000,000.00 | 102.413000 | 7,168,910.00 | 168,910.00 | 0.53 |
| 690353L54 | OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | | Local | 1,200,000.000 | 105.737498 | 1,268,849.98 | 104.400000 | 1,252,800.00 | -16,049.98 | 0.09 |
| | | Base | | 105.737498 | 1,268,849.98 | 104.400000 | 1,252,800.00 | -16,049.98 | 0.09 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | | 5.320000 | 01 Apr 2027 | | |
| | | Local | 3,058,055.440 | 107.923387 | 3,300,357.00 | 105.388320 | 3,222,833.25 | -77,523.75 | 0.24 |
| Original Face: | | Base | 28,600,000.000 | 107.923387 | 3,300,357.00 | 105.388320 | 3,222,833.25 | -77,523.75 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83164LLC3 | SBA POOL 509323 SBA 09/22 VARIABLE | | | | | 5.075000 | 25 Sep 2022 | | |
| | | Local | 236,620.650 | 102.687703 | 242,980.31 | 100.264919 | 237,247.50 | -5,732.81 | 0.02 |
| Original Face: | | Base | 2,348,960.000 | 102.687703 | 242,980.31 | 100.264919 | 237,247.50 | -5,732.81 | 0.02 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 VARIABLE | | | | | 4.825000 | 25 Aug 2024 | | |
| | | Local | 804,795.660 | 103.593774 | 833,718.20 | 101.558757 | 817,340.47 | -16,377.73 | 0.06 |
| Original Face: | | Base | 4,240,960.000 | 103.593774 | 833,718.20 | 101.558757 | 817,340.47 | -16,377.73 | 0.06 |
| 83164LLS8 | SBA POOL 509337 SBA 02/24 VARIABLE | | | | | 5.075000 | 25 Feb 2024 | | |
| | | Local | 1,455,330.440 | 103.759003 | 1,510,036.35 | 101.692345 | 1,479,959.65 | -30,076.70 | 0.11 |
| Original Face: | | Base | 6,113,646.000 | 103.759003 | 1,510,036.35 | 101.692345 | 1,479,959.65 | -30,076.70 | 0.11 |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 VARIABLE | | | | | 6.325000 | 25 Jul 2024 | | |
| | | Local | 878,005.780 | 106.254226 | 932,918.25 | 104.802557 | 920,172.51 | -12,745.74 | 0.07 |
| Original Face: | | Base | 4,650,545.000 | 106.254226 | 932,918.25 | 104.802557 | 920,172.51 | -12,745.74 | 0.07 |
| 83165ABF0 | SBA POOL 521638 SBA 08/19 VARIABLE | | | | | 6.631000 | 25 Aug 2019 | | |
| | | Local | 9,077.500 | 100.320793 | 9,106.62 | 99.473516 | 9,029.71 | -76.91 | 0.00 |
| Original Face: | | Base | 5,080,000.000 | 100.320793 | 9,106.62 | 99.473516 | 9,029.71 | -76.91 | 0.00 |
| 83165ALC6 | SBA POOL 521923 SBA 11/24 VARIABLE | | | | | 6.459000 | 25 Nov 2024 | | |
| | | Local | 2,829,805.350 | 106.882349 | 3,024,562.42 | 104.616929 | 2,960,455.45 | -64,106.97 | 0.22 |
| Original Face: | | Base | 12,180,140.000 | 106.882349 | 3,024,562.42 | 104.616929 | 2,960,455.45 | -64,106.97 | 0.22 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 VARIABLE | | | | | 6.282000 | 25 Jan 2025 | | |
| | | Local | 3,358,092.260 | 106.694543 | 3,582,901.20 | 104.881606 | 3,522,021.09 | -60,880.11 | 0.26 |
| Original Face: | | Base | 10,243,765.000 | 106.694543 | 3,582,901.20 | 104.881606 | 3,522,021.09 | -60,880.11 | 0.26 |
| 83165AW91 | SBA POOL 522272 SBA 01/29 VARIABLE | | | | | 6.803000 | 25 Jan 2029 | | |
| | | Local | 2,872,824.750 | 110.954453 | 3,187,526.98 | 108.851794 | 3,127,121.28 | -60,405.70 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 110.954453 | 3,187,526.98 | 108.851794 | 3,127,121.28 | -60,405.70 | 0.23 |
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | | 0.010000 | 02 Jan 2020 | | |
| | | Local | 20,000,000.000 | 98.489028 | 19,697,805.57 | 98.697083 | 19,739,416.60 | 41,611.03 | 1.46 |
| | | Base | | 98.489028 | 19,697,805.57 | 98.697083 | 19,739,416.60 | 41,611.03 | 1.46 |
| 912796VJ5 | TREASURY BILL 07/19 0.00000 | | | | | 0.010000 | 02 Jul 2019 | | |
| | | Local | 60,000,000.000 | 99.819805 | 59,891,882.70 | 99.814507 | 59,888,704.20 | -3,178.50 | 4.43 |
| | | Base | | 99.819805 | 59,891,882.70 | 99.814507 | 59,888,704.20 | -3,178.50 | 4.43 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | | 2.500000 | 31 May 2020 | | |
| | | 20,000,000.000 | Local | 99.958006 | 19,991,601.29 | 100.242188 | 20,048,437.60 | 56,836.31 | 1.48 |
| | | | Base | 99.958006 | 19,991,601.29 | 100.242188 | 20,048,437.60 | 56,836.31 | 1.48 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | 80,000,000.000 | Local | 99.831604 | 79,865,283.22 | 100.574219 | 80,459,375.20 | 594,091.98 | 5.96 |
| | | | Base | 99.831604 | 79,865,283.22 | 100.574219 | 80,459,375.20 | 594,091.98 | 5.96 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | | 10,000,000.000 | Local | 100.175951 | 10,017,595.11 | 101.082031 | 10,108,203.10 | 90,607.99 | 0.75 |
| | | | Base | 100.175951 | 10,017,595.11 | 101.082031 | 10,108,203.10 | 90,607.99 | 0.75 |
| 9128285X4 | US TREASURY N/B 01/21 2.5 | | | | | 2.500000 | 31 Jan 2021 | | |
| | | 20,000,000.000 | Local | 99.993250 | 19,998,649.96 | 100.773438 | 20,154,687.60 | 156,037.64 | 1.49 |
| | | | Base | 99.993250 | 19,998,649.96 | 100.773438 | 20,154,687.60 | 156,037.64 | 1.49 |
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | | 2.125000 | 31 Jan 2021 | | |
| | | 5,000,000.000 | Local | 101.184765 | 5,059,238.26 | 100.164062 | 5,008,203.10 | -51,035.16 | 0.37 |
| | | | Base | 101.184765 | 5,059,238.26 | 100.164062 | 5,008,203.10 | -51,035.16 | 0.37 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | | 5,000,000.000 | Local | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.36 |
| | | | Base | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.36 |
| 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 | 99.999249 | 9,999,924.85 | 99.539062 | 9,953,906.20 | -46,018.65 | 0.74 |
| | | | Base | 99.999249 | 9,999,924.85 | 99.539062 | 9,953,906.20 | -46,018.65 | 0.74 |
| 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 |
| 912828VP2 | US TREASURY N/B 07/20 2 | | | | | 2.000000 | 31 Jul 2020 | | |
| | | 5,000,000.000 | Local | 100.759681 | 5,037,984.04 | 99.773438 | 4,988,671.90 | -49,312.14 | 0.37 |
| | | | Base | 100.759681 | 5,037,984.04 | 99.773438 | 4,988,671.90 | -49,312.14 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912828XG0 | US TREASURY N/B 06/22 2.125 | | | | | 2.125000 | 30 Jun 2022 | | |
| | | 5,000,000.000 | Local | 100.626703 | 5,031,335.15 | 100.656250 | 5,032,812.50 | 1,477.35 | 0.37 |
| | | | Base | 100.626703 | 5,031,335.15 | 100.656250 | 5,032,812.50 | 1,477.35 | 0.37 |
| 912828XV7 | US TREASURY N/B 06/19 1.25 | | | | | 1.250000 | 30 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.74 |
| | | | Base | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.74 |
| 912828XY1 | US TREASURY N/B 06/20 2.5 | | | | | 2.500000 | 30 Jun 2020 | | |
| | | 25,000,000.000 | Local | 99.889633 | 24,972,408.34 | 100.292969 | 25,073,242.25 | 100,833.91 | 1.86 |
| | | | Base | 99.889633 | 24,972,408.34 | 100.292969 | 25,073,242.25 | 100,833.91 | 1.86 |
| 912828Y46 | US TREASURY N/B 07/20 2.625 | | | | | 2.625000 | 31 Jul 2020 | | |
| | | 20,000,000.000 | Local | 99.802907 | 19,960,581.43 | 100.492188 | 20,098,437.60 | 137,856.17 | 1.49 |
| | | | Base | 99.802907 | 19,960,581.43 | 100.492188 | 20,098,437.60 | 137,856.17 | 1.49 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 594,403,094.830 | Local | | 595,845,398.80 | | 594,081,040.69 | -1,764,358.11 | 43.99 |
| | Original Face: | 819,978,364.000 | Base | | 595,845,398.80 | | 594,081,040.69 | -1,764,358.11 | 43.99 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 594,403,094.830 | Base | | 595,845,398.80 | | 594,081,040.69 | -1,764,358.11 | 43.99 |
| | Original Face: | 819,978,364.000 | | | | | | | |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 1,352,218,240.920 | Base | 1,352,205,872.87 | | 1,350,607,390.33 | -1,598,482.54 | 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



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 | -9,926,516.170 | 1.000000 | -9,926,516.17 | 1.000000 | -9,926,516.17 | 0.00 | 0.30 |
| | | Base | | 1.000000 | -9,926,516.17 | 1.000000 | -9,926,516.17 | 0.00 | 0.30 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -9,926,516.170 | | -9,926,516.17 | | -9,926,516.17 | 0.00 | 0.30 |
| | | Base | | | -9,926,516.17 | | -9,926,516.17 | 0.00 | 0.30 |
| **CASH Total** | | | | | | | | | |
| | | Base | -9,926,516.170 | | -9,926,516.17 | | -9,926,516.17 | 0.00 | 0.30 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0347M3TC8 | ANGLESEA FDG PLC and ANG | | | | | 2.600000 | 12 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.920556 | 19,984,111.11 | 99.939500 | 19,987,900.00 | 3,788.89 | 0.61 |
| | | Base | | 99.920556 | 19,984,111.11 | 99.939500 | 19,987,900.00 | 3,788.89 | 0.61 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.550000 | 01 Jul 2019 | | |
| | | Local | 15,000,000.000 | 99.787500 | 14,968,125.00 | 99.808044 | 14,971,206.60 | 3,081.60 | 0.46 |
| | | Base | | 99.787500 | 14,968,125.00 | 99.808044 | 14,971,206.60 | 3,081.60 | 0.46 |
| 0347M3U36 | ANGLESEA FDG PLC and ANG | | | | | 2.550000 | 03 Jul 2019 | | |
| | | Local | 15,000,000.000 | 99.773333 | 14,966,000.00 | 99.794167 | 14,969,125.05 | 3,125.05 | 0.46 |
| | | Base | | 99.773333 | 14,966,000.00 | 99.794167 | 14,969,125.05 | 3,125.05 | 0.46 |
| 03785ETU8 | APPLE INC | | | | | 2.460000 | 28 Jun 2019 | | |
| | | Local | 10,000,000.000 | 99.815500 | 9,981,550.00 | 99.831458 | 9,983,145.80 | 1,595.80 | 0.30 |
| | | Base | | 99.815500 | 9,981,550.00 | 99.831458 | 9,983,145.80 | 1,595.80 | 0.30 |
| 03948HT50 | ARCHER DANIELS MIDLA | | | | | 2.450000 | 05 Jun 2019 | | |
| | | Local | 10,000,000.000 | 99.972778 | 9,997,277.78 | 99.986533 | 9,998,653.30 | 1,375.52 | 0.31 |
| | | Base | | 99.972778 | 9,997,277.78 | 99.986533 | 9,998,653.30 | 1,375.52 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 04821UTQ5 | ATLANTIC ASSET SECUR | | | | | 2.450000 | 24 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.843472 | 24,960,868.06 | 99.856267 | 24,964,066.75 | 3,198.69 | 0.76 |
| | | | Base | 99.843472 | 24,960,868.06 | 99.856267 | 24,964,066.75 | 3,198.69 | 0.76 |
| 06370RYX1 | BANK OF MONTREAL- | | | | | 2.550000 | 17 Jul 2019 | | |
| | | 10,000,000.000 | Local | 100.002426 | 10,000,242.64 | 100.015472 | 10,001,547.20 | 1,304.56 | 0.31 |
| | | | Base | 100.002426 | 10,000,242.64 | 100.015472 | 10,001,547.20 | 1,304.56 | 0.31 |
| 06370RZL6 | BANK OF MONTREAL- | | | | | 2.665880 | 01 May 2020 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.992000 | 9,999,200.00 | -800.00 | 0.31 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.992000 | 9,999,200.00 | -800.00 | 0.31 |
| 06370RZZ5 | BANK OF MONTREAL- | | | | | 2.630000 | 08 May 2020 | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.993000 | 14,998,950.00 | -1,050.00 | 0.46 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.993000 | 14,998,950.00 | -1,050.00 | 0.46 |
| 07644CFT2 | BEDFORD ROW FDG CORP | | | | | 2.617130 | 03 Feb 2020 | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.004000 | 15,000,600.00 | 600.00 | 0.46 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.004000 | 15,000,600.00 | 600.00 | 0.46 |
| 09702MVM2 | BOEING CO. | | | | | 2.590000 | 21 Aug 2019 | | |
| | | 22,419,000.000 | Local | 99.431639 | 22,291,579.12 | 99.437125 | 22,292,809.05 | 1,229.93 | 0.68 |
| | | | Base | 99.431639 | 22,291,579.12 | 99.437125 | 22,292,809.05 | 1,229.93 | 0.68 |
| 13606BWJ1 | CANADIAN IMPERIAL BK | | | | | 2.859880 | 08 May 2020 | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.61 |
| 15060YTM2 | CEDAR SPRING CPTL CO | | | | | 2.460000 | 21 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.863333 | 24,965,833.34 | 99.873400 | 24,968,350.00 | 2,516.66 | 0.76 |
| | | | Base | 99.863333 | 24,965,833.34 | 99.873400 | 24,968,350.00 | 2,516.66 | 0.76 |
| 15963UTA4 | CHARIOT FNDG LLC | | | | | 2.480000 | 10 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.938000 | 24,984,500.00 | 99.952556 | 24,988,139.00 | 3,639.00 | 0.76 |
| | | | Base | 99.938000 | 24,984,500.00 | 99.952556 | 24,988,139.00 | 3,639.00 | 0.76 |
| 15963UTS5 | CHARIOT FNDG LLC | | | | | 2.490000 | 26 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.827083 | 9,982,708.33 | 99.843153 | 9,984,315.30 | 1,606.97 | 0.30 |
| | | | Base | 99.827083 | 9,982,708.33 | 99.843153 | 9,984,315.30 | 1,606.97 | 0.30 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 15963UV11 | CHARIOT FNDG LLC | | | | 2.430000 | 01 Aug 2019 | | |
| | 15,000,000.000 | Local | 99.601750 | 14,940,262.50 | 99.593719 | 14,939,057.85 | -1,204.65 | 0.46 |
| | | Base | 99.601750 | 14,940,262.50 | 99.593719 | 14,939,057.85 | -1,204.65 | 0.46 |
| 2063C1T42 | CONCORD MIN CPTL CO | | | | 2.510000 | 04 Jun 2019 | | |
| | 9,600,000.000 | Local | 99.979083 | 9,597,992.00 | 99.993242 | 9,599,351.23 | 1,359.23 | 0.29 |
| | | Base | 99.979083 | 9,597,992.00 | 99.993242 | 9,599,351.23 | 1,359.23 | 0.29 |
| 2063C1TM2 | CONCORD MIN CPTL CO | | | | 2.480000 | 21 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.862222 | 24,965,555.55 | 99.877400 | 24,969,350.00 | 3,794.45 | 0.76 |
| | | Base | 99.862222 | 24,965,555.55 | 99.877400 | 24,969,350.00 | 3,794.45 | 0.76 |
| 23102VTT7 | CUMMINS INC | | | | 2.450000 | 27 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.823056 | 19,964,611.11 | 99.835867 | 19,967,173.40 | 2,562.29 | 0.61 |
| | | Base | 99.823056 | 19,964,611.11 | 99.835867 | 19,967,173.40 | 2,562.29 | 0.61 |
| 233851CX0 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR | | | | 3.095130 | 05 May 2020 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.182364 | 7,012,765.48 | 12,765.48 | 0.21 |
| | | Base | 100.000000 | 7,000,000.00 | 100.182364 | 7,012,765.48 | 12,765.48 | 0.21 |
| 2546R3TU8 | DISNEY (WALT) CO THE | | | | 2.440000 | 28 Jun 2019 | | |
| | 15,000,000.000 | Local | 99.817000 | 14,972,550.00 | 99.828611 | 14,974,291.65 | 1,741.65 | 0.46 |
| | | Base | 99.817000 | 14,972,550.00 | 99.828611 | 14,974,291.65 | 1,741.65 | 0.46 |
| 2635J5TU3 | EI DUPONT | | | | 2.700000 | 28 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.797500 | 24,949,375.00 | 99.817153 | 24,954,288.25 | 4,913.25 | 0.76 |
| | | Base | 99.797500 | 24,949,375.00 | 99.817153 | 24,954,288.25 | 4,913.25 | 0.76 |
| 37737QTD6 | GLAXOSMITHKLINE LLC | | | | 2.480000 | 13 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.917333 | 24,979,333.33 | 99.931806 | 24,982,951.50 | 3,618.17 | 0.76 |
| | | Base | 99.917333 | 24,979,333.33 | 99.931806 | 24,982,951.50 | 3,618.17 | 0.76 |
| 38346MT38 | GOTHAM FDG CORP | | | | 2.480000 | 03 Jun 2019 | | |
| | 7,500,000.000 | Local | 99.986222 | 7,498,966.67 | 99.986222 | 7,498,966.67 | 0.00 | 0.23 |
| | | Base | 99.986222 | 7,498,966.67 | 99.986222 | 7,498,966.67 | 0.00 | 0.23 |
| 38346MTJ3 | GOTHAM FDG CORP | | | | 2.440000 | 18 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.884778 | 24,971,194.45 | 99.897917 | 24,974,479.25 | 3,284.80 | 0.76 |
| | | Base | 99.884778 | 24,971,194.45 | 99.897917 | 24,974,479.25 | 3,284.80 | 0.76 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38346MU36 | GOTHAM FDG CORP | | | | | 2.450000 | 03 Jul 2019 | | |
| | | 20,000,000.000 | Local | 99.782222 | 19,956,444.44 | 99.795000 | 19,959,000.00 | 2,555.56 | 0.61 |
| | | | Base | 99.782222 | 19,956,444.44 | 99.795000 | 19,959,000.00 | 2,555.56 | 0.61 |
| 40588MU21 | HALKIN FINANCE LLC USC | | | | | 2.450000 | 02 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.802639 | 24,950,659.72 | 99.801914 | 24,950,478.50 | -181.22 | 0.76 |
| | | | Base | 99.802639 | 24,950,659.72 | 99.801914 | 24,950,478.50 | -181.22 | 0.76 |
| 40588MU39 | HALKIN FINANCE LLC USC | | | | | 2.440000 | 03 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.783111 | 24,945,777.78 | 99.795000 | 24,948,750.00 | 2,972.22 | 0.76 |
| | | | Base | 99.783111 | 24,945,777.78 | 99.795000 | 24,948,750.00 | 2,972.22 | 0.76 |
| 45779QU20 | INSTITUTIONAL SECURED | | | | | 2.550000 | 02 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.780417 | 24,945,104.16 | 99.801914 | 24,950,478.50 | 5,374.34 | 0.76 |
| | | | Base | 99.780417 | 24,945,104.16 | 99.801914 | 24,950,478.50 | 5,374.34 | 0.76 |
| 45779QU38 | INSTITUTIONAL SECURED | | | | | 2.570000 | 03 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.771556 | 24,942,888.89 | 99.795000 | 24,948,750.00 | 5,861.11 | 0.76 |
| | | | Base | 99.771556 | 24,942,888.89 | 99.795000 | 24,948,750.00 | 5,861.11 | 0.76 |
| 4820P3U35 | JUPITER SECT CO LLC | | | | | 2.420000 | 03 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.798333 | 24,949,583.33 | 99.795000 | 24,948,750.00 | -833.33 | 0.76 |
| | | | Base | 99.798333 | 24,949,583.33 | 99.795000 | 24,948,750.00 | -833.33 | 0.76 |
| 56274MT36 | MANHATTAN ASSET FDG. | | | | | 2.470000 | 03 Jun 2019 | | |
| | | 25,914,000.000 | Local | 99.986278 | 25,910,444.02 | 99.986278 | 25,910,444.02 | 0.00 | 0.79 |
| | | | Base | 99.986278 | 25,910,444.02 | 99.986278 | 25,910,444.02 | 0.00 | 0.79 |
| 56274MU26 | MANHATTAN ASSET FDG. | | | | | 2.490000 | 02 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.785583 | 24,946,395.83 | 99.801914 | 24,950,478.50 | 4,082.67 | 0.76 |
| | | | Base | 99.785583 | 24,946,395.83 | 99.801914 | 24,950,478.50 | 4,082.67 | 0.76 |
| 62455BT39 | MOUNTCLIFF | | | | | 2.480000 | 03 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.986222 | 24,996,555.56 | 99.986222 | 24,996,555.56 | 0.00 | 0.76 |
| | | | Base | 99.986222 | 24,996,555.56 | 99.986222 | 24,996,555.56 | 0.00 | 0.76 |
| 62455BTU9 | MOUNTCLIFF | | | | | 2.550000 | 28 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.808750 | 24,952,187.50 | 99.829375 | 24,957,343.75 | 5,156.25 | 0.76 |
| | | | Base | 99.808750 | 24,952,187.50 | 99.829375 | 24,957,343.75 | 5,156.25 | 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 |
|---|---|---|---|---|---|---|---|---|
| 74005JTU2 | PRAXAIR INC | | | | 2.460000 | 28 Jun 2019 | | |
| | 60,000,000.000 | Local | 99.815500 | 59,889,300.00 | 99.830347 | 59,898,208.20 | 8,908.20 | 1.83 |
| | | Base | 99.815500 | 59,889,300.00 | 99.830347 | 59,898,208.20 | 8,908.20 | 1.83 |
| 77119MTU1 | ROCHE HOLDING INC | | | | 2.410000 | 28 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.819250 | 19,963,850.00 | 99.831458 | 19,966,291.60 | 2,441.60 | 0.61 |
| | | Base | 99.819250 | 19,963,850.00 | 99.831458 | 19,966,291.60 | 2,441.60 | 0.61 |
| 82124MTM2 | SHEFFIELD RECEIVABLE | | | | 2.430000 | 21 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.865000 | 24,966,250.00 | 99.877150 | 24,969,287.50 | 3,037.50 | 0.76 |
| | | Base | 99.865000 | 24,966,250.00 | 99.877150 | 24,969,287.50 | 3,037.50 | 0.76 |
| 82124MTT7 | SHEFFIELD RECEIVABLE | | | | 2.510000 | 27 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.818722 | 24,954,680.56 | 99.836733 | 24,959,183.25 | 4,502.69 | 0.76 |
| | | Base | 99.818722 | 24,954,680.56 | 99.836733 | 24,959,183.25 | 4,502.69 | 0.76 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 2.440000 | 03 Jun 2019 | | |
| | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.29 |
| | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.29 |
| 91058UTS2 | UNITED HEALTHCARE CO | | | | 2.570000 | 26 Jun 2019 | | |
| | 25,000,000.000 | Local | 99.821528 | 24,955,381.94 | 99.834975 | 24,958,743.75 | 3,361.81 | 0.76 |
| | | Base | 99.821528 | 24,955,381.94 | 99.834975 | 24,958,743.75 | 3,361.81 | 0.76 |
| 912796QM4 | TREASURY BILL 06/19 0.00000 | | | | 2.391300 | 20 Jun 2019 | | |
| | 105,000,000.000 | Local | 99.872266 | 104,865,879.79 | 99.899656 | 104,894,638.80 | 28,759.01 | 3.20 |
| | | Base | 99.872266 | 104,865,879.79 | 99.899656 | 104,894,638.80 | 28,759.01 | 3.20 |
| 912796RM3 | TREASURY BILL 11/19 0.00000 | | | | 2.460000 | 07 Nov 2019 | | |
| | 25,000,000.000 | Local | 98.913500 | 24,728,375.00 | 99.029261 | 24,757,315.25 | 28,940.25 | 0.76 |
| | | Base | 98.913500 | 24,728,375.00 | 99.029261 | 24,757,315.25 | 28,940.25 | 0.76 |
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | 2.438500 | 02 Jan 2020 | | |
| | 30,000,000.000 | Local | 98.543674 | 29,563,102.08 | 98.697083 | 29,609,124.90 | 46,022.82 | 0.90 |
| | | Base | 98.543674 | 29,563,102.08 | 98.697083 | 29,609,124.90 | 46,022.82 | 0.90 |
| 912796RV3 | TREASURY BILL 06/19 0.00000 | | | | 2.465900 | 27 Jun 2019 | | |
| | 40,000,000.000 | Local | 99.821907 | 39,928,762.89 | 99.821907 | 39,928,762.89 | 0.00 | 1.22 |
| | | Base | 99.821907 | 39,928,762.89 | 99.821907 | 39,928,762.89 | 0.00 | 1.22 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796RW1 | TREASURY BILL 07/19 0.00000 | | | | | 2.430000 | 05 Jul 2019 | | |
| | | Local | 25,000,000.000 | 99.770500 | 24,942,625.00 | 99.770500 | 24,942,625.00 | 0.00 | 0.76 |
| | | Base | | 99.770500 | 24,942,625.00 | 99.770500 | 24,942,625.00 | 0.00 | 0.76 |
| 912796SF7 | TREASURY BILL 08/19 0.00000 | | | | | 2.447000 | 29 Aug 2019 | | |
| | | Local | 25,000,000.000 | 99.395047 | 24,848,761.81 | 99.395047 | 24,848,761.81 | 0.00 | 0.76 |
| | | Base | | 99.395047 | 24,848,761.81 | 99.395047 | 24,848,761.81 | 0.00 | 0.76 |
| 92646LU16 | VICTORY RECEIVABLES | | | | | 2.490000 | 01 Jul 2019 | | |
| | | Local | 25,000,000.000 | 99.792500 | 24,948,125.00 | 99.792500 | 24,948,125.00 | 0.00 | 0.76 |
| | | Base | | 99.792500 | 24,948,125.00 | 99.792500 | 24,948,125.00 | 0.00 | 0.76 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.420000 | 03 Jun 2019 | | |
| | | Local | 34,419,623.170 | 100.000000 | 34,419,623.17 | 100.000000 | 34,419,623.17 | 0.00 | 1.05 |
| | | Base | | 100.000000 | 34,419,623.17 | 100.000000 | 34,419,623.17 | 0.00 | 1.05 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.450000 | 03 Jun 2019 | | |
| | | Local | 350,000,000.000 | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 10.69 |
| | | Base | | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 10.69 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 05 Jun 2019 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 03 Jul 2019 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| 96327STK8 | WHEELS INC | | | | | 2.520000 | 19 Jun 2019 | | |
| | | Local | 25,000,000.000 | 99.874000 | 24,968,500.00 | 99.874000 | 24,968,500.00 | 0.00 | 0.76 |
| | | Base | | 99.874000 | 24,968,500.00 | 99.874000 | 24,968,500.00 | 0.00 | 0.76 |
| 96327STS1 | WHEELS INC | | | | | 2.500000 | 26 Jun 2019 | | |
| | | Local | 25,000,000.000 | 99.840278 | 24,960,069.44 | 99.840278 | 24,960,069.44 | 0.00 | 0.76 |
| | | Base | | 99.840278 | 24,960,069.44 | 99.840278 | 24,960,069.44 | 0.00 | 0.76 |
| 96327STS1 | WHEELS INC | | | | | 2.540000 | 26 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.823611 | 4,991,180.56 | 99.823611 | 4,991,180.56 | 0.00 | 0.15 |
| | | Base | | 99.823611 | 4,991,180.56 | 99.823611 | 4,991,180.56 | 0.00 | 0.15 |

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| 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 | | | | | 2.520000 | 03 Jun 2019 | | |
| | | 600,000,000.000 | Local | 100.000000 | 600,000,000.00 | 100.000000 | 600,000,000.00 | 0.00 | 18.32 |
| | | | Base | 100.000000 | 600,000,000.00 | 100.000000 | 600,000,000.00 | 0.00 | 18.32 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.450000 | 13 Jun 2019 | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.53 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 2,361,852,623.170 | Local | | 2,359,313,144.46 | | 2,359,522,153.28 | 209,008.82 | 72.06 |
| | | | Base | | 2,359,313,144.46 | | 2,359,522,153.28 | 209,008.82 | 72.06 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 2,361,852,623.170 | Base | | 2,359,313,144.46 | | 2,359,522,153.28 | 209,008.82 | 72.06 |
| **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 | 98.769744 | 4,938,487.20 | 99.804250 | 4,990,212.50 | 51,725.30 | 0.15 |
| | | | Base | 98.769744 | 4,938,487.20 | 99.804250 | 4,990,212.50 | 51,725.30 | 0.15 |
| 025816BY4 | AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7 | | | | | 3.700000 | 05 Nov 2021 | | |
| | | 5,000,000.000 | Local | 99.982159 | 4,999,107.94 | 102.399092 | 5,119,954.60 | 120,846.66 | 0.16 |
| | | | Base | 99.982159 | 4,999,107.94 | 102.399092 | 5,119,954.60 | 120,846.66 | 0.16 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | | 3.165130 | 05 Nov 2021 | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.462096 | 2,009,241.92 | 9,241.92 | 0.06 |
| | | | Base | 100.000000 | 2,000,000.00 | 100.462096 | 2,009,241.92 | 9,241.92 | 0.06 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | | 8,000,000.000 | Local | 99.881314 | 7,990,505.11 | 100.343665 | 8,027,493.20 | 36,988.09 | 0.25 |
| | | | Base | 99.881314 | 7,990,505.11 | 100.343665 | 8,027,493.20 | 36,988.09 | 0.25 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | | 2.670000 | 15 Nov 2024 | | |
| | | 4,500,000.000 | Local | 99.994235 | 4,499,740.59 | 101.230270 | 4,555,362.15 | 55,621.56 | 0.14 |
| Original Face: | | 4,500,000.000 | Base | 99.994235 | 4,499,740.59 | 101.230270 | 4,555,362.15 | 55,621.56 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A | | | | | 2.870000 | 15 Oct 2024 | | |
| | | Local | 3,000,000.000 | 99.984002 | 2,999,520.06 | 101.384760 | 3,041,542.80 | 42,022.74 | 0.09 |
| Original Face: | | Base | 3,000,000.000 | 99.984002 | 2,999,520.06 | 101.384760 | 3,041,542.80 | 42,022.74 | 0.09 |
| 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 | 100.194562 | 5,009,728.10 | 9,728.10 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.194562 | 5,009,728.10 | 9,728.10 | 0.15 |
| 02665WCS8 | AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15 | | | | | 3.150000 | 08 Jan 2021 | | |
| | | Local | 5,000,000.000 | 99.952164 | 4,997,608.22 | 101.191496 | 5,059,574.80 | 61,966.58 | 0.15 |
| | | Base | | 99.952164 | 4,997,608.22 | 101.191496 | 5,059,574.80 | 61,966.58 | 0.15 |
| 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 | 99.644292 | 9,964,429.20 | -35,570.80 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.644292 | 9,964,429.20 | -35,570.80 | 0.30 |
| 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 | 101.514000 | 10,151,400.00 | 151,400.00 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 101.514000 | 10,151,400.00 | 151,400.00 | 0.31 |
| 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 | 100.503700 | 8,040,296.00 | 40,296.00 | 0.25 |
| | | Base | | 100.000000 | 8,000,000.00 | 100.503700 | 8,040,296.00 | 40,296.00 | 0.25 |
| 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 | 98.821403 | 9,882,140.30 | -117,859.70 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.821403 | 9,882,140.30 | -117,859.70 | 0.30 |
| 06367TYL8 | BANK OF MONTREAL SR UNSECURED 06/20 2.1 | | | | | 2.100000 | 15 Jun 2020 | | |
| | | Local | 10,000,000.000 | 98.999136 | 9,899,913.61 | 99.585180 | 9,958,518.00 | 58,604.39 | 0.30 |
| | | Base | | 98.999136 | 9,899,913.61 | 99.585180 | 9,958,518.00 | 58,604.39 | 0.30 |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | | 3.500000 | 28 Apr 2023 | | |
| | | Local | 7,000,000.000 | 99.914724 | 6,994,030.69 | 103.241826 | 7,226,927.82 | 232,897.13 | 0.22 |
| | | Base | | 99.914724 | 6,994,030.69 | 103.241826 | 7,226,927.82 | 232,897.13 | 0.22 |
| 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 | 100.193049 | 10,019,304.90 | 19,304.90 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.193049 | 10,019,304.90 | 19,304.90 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 097023CG8 | BOEING CO SR UNSECURED 05/22 2.7 | | | | | 2.700000 | 01 May 2022 | | |
| | | Local | 5,000,000.000 | 99.827849 | 4,991,392.47 | 100.718297 | 5,035,914.85 | 44,522.38 | 0.15 |
| | | Base | | 99.827849 | 4,991,392.47 | 100.718297 | 5,035,914.85 | 44,522.38 | 0.15 |
| 110122BY3 | BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6 | | | | | 2.600000 | 16 May 2022 | | |
| | | Local | 5,000,000.000 | 99.734927 | 4,986,746.35 | 100.676384 | 5,033,819.20 | 47,072.85 | 0.15 |
| | | Base | | 99.734927 | 4,986,746.35 | 100.676384 | 5,033,819.20 | 47,072.85 | 0.15 |
| 126802DN4 | CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1 | | | | | 1.780000 | 15 Jun 2022 | | |
| | | Local | 25,000,000.000 | 99.311719 | 24,827,929.64 | 99.959520 | 24,989,880.00 | 161,950.36 | 0.76 |
| Original Face: | | Base | 25,000,000.000 | 99.311719 | 24,827,929.64 | 99.959520 | 24,989,880.00 | 161,950.36 | 0.76 |
| 14040HBR5 | CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4 | | | | | 2.400000 | 30 Oct 2020 | | |
| | | Local | 13,226,000.000 | 98.974053 | 13,090,308.29 | 99.772082 | 13,195,855.57 | 105,547.28 | 0.40 |
| | | Base | | 98.974053 | 13,090,308.29 | 99.772082 | 13,195,855.57 | 105,547.28 | 0.40 |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45 | | | | | 3.450000 | 30 Apr 2021 | | |
| | | Local | 15,000,000.000 | 99.945115 | 14,991,767.20 | 101.377865 | 15,206,679.75 | 214,912.55 | 0.46 |
| | | Base | | 99.945115 | 14,991,767.20 | 101.377865 | 15,206,679.75 | 214,912.55 | 0.46 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 3.379880 | 08 Aug 2022 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.350503 | 10,035,050.30 | 35,050.30 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.350503 | 10,035,050.30 | 35,050.30 | 0.31 |
| 14313YAC2 | CARMAX AUTO OWNER TRUST CARMX 2016 1 A3 | | | | | 1.610000 | 16 Nov 2020 | | |
| | | Local | 541,311.110 | 99.992581 | 541,270.95 | 99.845080 | 540,472.51 | -798.44 | 0.02 |
| Original Face: | | Base | 4,000,000.000 | 99.992581 | 541,270.95 | 99.845080 | 540,472.51 | -798.44 | 0.02 |
| 14315EAB6 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A | | | | | 3.110000 | 15 Feb 2022 | | |
| | | Local | 6,500,000.000 | 99.999296 | 6,499,954.26 | 100.448630 | 6,529,160.95 | 29,206.69 | 0.20 |
| Original Face: | | Base | 6,500,000.000 | 99.999296 | 6,499,954.26 | 100.448630 | 6,529,160.95 | 29,206.69 | 0.20 |
| 14316LAA1 | CARMAX AUTO OWNER TRUST CARMX 2019 2 A1 | | | | | 2.604480 | 15 Apr 2020 | | |
| | | Local | 5,974,481.460 | 100.000000 | 5,974,481.46 | 100.040550 | 5,976,904.11 | 2,422.65 | 0.18 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 5,974,481.46 | 100.040550 | 5,976,904.11 | 2,422.65 | 0.18 |
| 161571HN7 | CHASE ISSUANCE TRUST CHAIT 2018 A1 A1 | | | | | 2.639630 | 17 Apr 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.069960 | 10,006,996.00 | 6,996.00 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.069960 | 10,006,996.00 | 6,996.00 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 17298CGH5 | CITIGROUP INC SR UNSECURED 11/21 VAR | | | | | 3.200000 | 15 Nov 2021 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 101.992964 | 10,199,296.40 | 199,296.40 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 101.992964 | 10,199,296.40 | 199,296.40 | 0.31 |
| 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 | 99.687287 | 9,968,728.70 | -31,271.30 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.687287 | 9,968,728.70 | -31,271.30 | 0.30 |
| 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 | 99.214966 | 4,960,748.30 | -39,251.70 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.214966 | 4,960,748.30 | -39,251.70 | 0.15 |
| 191216AR1 | COCA COLA CO/THE SR UNSECURED 11/20 3.15 | | | | | 3.150000 | 15 Nov 2020 | | |
| | | Local | 2,000,000.000 | 100.328048 | 2,006,560.96 | 101.166041 | 2,023,320.82 | 16,759.86 | 0.06 |
| | | Base | | 100.328048 | 2,006,560.96 | 101.166041 | 2,023,320.82 | 16,759.86 | 0.06 |
| 24704BAA2 | DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A | | | | | 2.647710 | 22 Apr 2020 | | |
| | | Local | 4,902,476.080 | 100.000000 | 4,902,476.08 | 100.046920 | 4,904,776.32 | 2,300.24 | 0.15 |
| Original Face: | | Base | 6,000,000.000 | 100.000000 | 4,902,476.08 | 100.046920 | 4,904,776.32 | 2,300.24 | 0.15 |
| 24704DAA8 | DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A | | | | | 2.659610 | 22 Oct 2019 | | |
| | | Local | 150,431.370 | 100.000000 | 150,431.37 | 100.014400 | 150,453.03 | 21.66 | 0.00 |
| Original Face: | | Base | 8,000,000.000 | 100.000000 | 150,431.37 | 100.014400 | 150,453.03 | 21.66 | 0.00 |
| 254683AY1 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 A6 A6 | | | | | 1.670000 | 18 Jan 2022 | | |
| | | Local | 10,000,000.000 | 99.825041 | 9,982,504.11 | 99.891260 | 9,989,126.00 | 6,621.89 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 99.825041 | 9,982,504.11 | 99.891260 | 9,989,126.00 | 6,621.89 | 0.31 |
| 254683CG8 | DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4 | | | | | 3.110000 | 16 Jan 2024 | | |
| | | Local | 18,000,000.000 | 99.976992 | 17,995,858.61 | 101.887700 | 18,339,786.00 | 343,927.39 | 0.56 |
| Original Face: | | Base | 18,000,000.000 | 99.976992 | 17,995,858.61 | 101.887700 | 18,339,786.00 | 343,927.39 | 0.56 |
| 254683CK9 | DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1 | | | | | 3.040000 | 15 Jul 2024 | | |
| | | Local | 4,000,000.000 | 99.998008 | 3,999,920.31 | 101.826580 | 4,073,063.20 | 73,142.89 | 0.12 |
| Original Face: | | Base | 4,000,000.000 | 99.998008 | 3,999,920.31 | 101.826580 | 4,073,063.20 | 73,142.89 | 0.12 |
| 29736RAL4 | ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8 | | | | | 1.800000 | 07 Feb 2020 | | |
| | | Local | 3,000,000.000 | 99.996785 | 2,999,903.55 | 99.495894 | 2,984,876.82 | -15,026.73 | 0.09 |
| | | Base | | 99.996785 | 2,999,903.55 | 99.495894 | 2,984,876.82 | -15,026.73 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 3130AGH65 | FEDERAL HOME LOAN BANK BONDS 06/23 2.62 | | | | | 2.620000 | 05 Jun 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.108226 | 10,010,822.60 | 10,822.60 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.108226 | 10,010,822.60 | 10,822.60 | 0.31 |
| 3130AGHK4 | FEDERAL HOME LOAN BANK BONDS 05/23 2.725 | | | | | 2.725000 | 22 May 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.102327 | 5,005,116.35 | 5,116.35 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.102327 | 5,005,116.35 | 5,116.35 | 0.15 |
| 3130AGKE4 | FEDERAL HOME LOAN BANK BONDS 08/20 VAR | | | | | 1.000000 | 25 Aug 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.963265 | 2,998,897.95 | -1,102.05 | 0.09 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.963265 | 2,998,897.95 | -1,102.05 | 0.09 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 4,748,172.550 | 104.880396 | 4,979,902.19 | 103.212765 | 4,900,720.18 | -79,182.01 | 0.15 |
| Original Face: | | Base | 11,354,753.000 | 104.880396 | 4,979,902.19 | 103.212765 | 4,900,720.18 | -79,182.01 | 0.15 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | Local | 1,946,117.740 | 104.784663 | 2,039,232.91 | 102.821191 | 2,001,021.44 | -38,211.47 | 0.06 |
| Original Face: | | Base | 5,677,376.000 | 104.784663 | 2,039,232.91 | 102.821191 | 2,001,021.44 | -38,211.47 | 0.06 |
| 3132X0EY3 | FARMER MAC UNSECURED 02/20 VAR | | | | | 2.719630 | 19 Feb 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.244396 | 10,024,439.60 | 24,439.60 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.244396 | 10,024,439.60 | 24,439.60 | 0.31 |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 2.776000 | 22 Jan 2021 | | |
| | | Local | 20,000,000.000 | 99.993421 | 19,998,684.18 | 100.494122 | 20,098,824.40 | 100,140.22 | 0.61 |
| | | Base | | 99.993421 | 19,998,684.18 | 100.494122 | 20,098,824.40 | 100,140.22 | 0.61 |
| 3133EJDG1 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | | 2.511880 | 21 Feb 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.357335 | 9,935,733.50 | -64,266.50 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.357335 | 9,935,733.50 | -64,266.50 | 0.30 |
| 3134GTJA2 | FREDDIE MAC NOTES 04/24 2.85 | | | | | 2.850000 | 24 Apr 2024 | | |
| | | Local | 8,900,000.000 | 100.000000 | 8,900,000.00 | 100.056517 | 8,905,030.01 | 5,030.01 | 0.27 |
| | | Base | | 100.000000 | 8,900,000.00 | 100.056517 | 8,905,030.01 | 5,030.01 | 0.27 |
| 3135G0V26 | FANNIE MAE NOTES 07/20 VAR | | | | | 2.460000 | 30 Jul 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.976019 | 4,998,800.95 | -1,199.05 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.976019 | 4,998,800.95 | -1,199.05 | 0.15 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3135G0V67 | FANNIE MAE NOTES 10/20 VAR | | | | | 2.475000 | 30 Oct 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.971139 | 9,997,113.90 | -2,886.10 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.971139 | 9,997,113.90 | -2,886.10 | 0.31 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.500000 | 25 Jul 2040 | | |
| | | Local | 240,065.180 | 102.921661 | 247,079.07 | 99.733210 | 239,424.71 | -7,654.36 | 0.01 |
| Original Face: | | Base | 2,838,688.000 | 102.921661 | 247,079.07 | 99.733210 | 239,424.71 | -7,654.36 | 0.01 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.250000 | 25 Dec 2038 | | |
| | | Local | 238,442.470 | 100.135613 | 238,765.83 | 99.573110 | 237,424.58 | -1,341.25 | 0.01 |
| Original Face: | | Base | 5,677,376.000 | 100.135613 | 238,765.83 | 99.573110 | 237,424.58 | -1,341.25 | 0.01 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | | Local | 1,595,126.920 | 101.551732 | 1,619,879.01 | 98.160560 | 1,565,785.52 | -54,093.49 | 0.05 |
| Original Face: | | Base | 5,677,376.000 | 101.551732 | 1,619,879.01 | 98.160560 | 1,565,785.52 | -54,093.49 | 0.05 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.000000 | 25 May 2039 | | |
| | | Local | 2,864,141.770 | 101.617133 | 2,910,458.74 | 99.133100 | 2,839,312.52 | -71,146.22 | 0.09 |
| Original Face: | | Base | 11,275,256.000 | 101.617133 | 2,910,458.74 | 99.133100 | 2,839,312.52 | -71,146.22 | 0.09 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 1,448,274.260 | 101.473516 | 1,469,614.82 | 96.638980 | 1,399,597.47 | -70,017.35 | 0.04 |
| Original Face: | | Base | 5,677,376.000 | 101.473516 | 1,469,614.82 | 96.638980 | 1,399,597.47 | -70,017.35 | 0.04 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | | Local | 2,994,702.720 | 100.833556 | 3,019,665.23 | 97.361430 | 2,915,685.39 | -103,979.84 | 0.09 |
| Original Face: | | Base | 6,713,909.000 | 100.833556 | 3,019,665.23 | 97.361430 | 2,915,685.39 | -103,979.84 | 0.09 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | | Local | 1,898,081.630 | 99.719789 | 1,892,763.00 | 96.222740 | 1,826,386.15 | -66,376.85 | 0.06 |
| Original Face: | | Base | 5,677,376.000 | 99.719789 | 1,892,763.00 | 96.222740 | 1,826,386.15 | -66,376.85 | 0.06 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | | Local | 2,925,454.680 | 101.578967 | 2,971,646.64 | 98.248040 | 2,874,201.88 | -97,444.76 | 0.09 |
| Original Face: | | Base | 6,995,663.000 | 101.578967 | 2,971,646.64 | 98.248040 | 2,874,201.88 | -97,444.76 | 0.09 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | | Local | 1,898,081.630 | 100.271171 | 1,903,228.67 | 96.876990 | 1,838,804.35 | -64,424.32 | 0.06 |
| Original Face: | | Base | 5,677,376.000 | 100.271171 | 1,903,228.67 | 96.876990 | 1,838,804.35 | -64,424.32 | 0.06 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 3,580,984.680 | 100.714705 | 3,606,578.14 | 97.173080 | 3,479,753.11 | -126,825.03 | 0.11 |
| Original Face: | | Base | 11,354,753.000 | 100.714705 | 3,606,578.14 | 97.173080 | 3,479,753.11 | -126,825.03 | 0.11 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.750000 | 25 Mar 2039 | | |
| | | Local | 1,391,560.170 | 100.418366 | 1,397,381.99 | 100.081220 | 1,392,690.40 | -4,691.59 | 0.04 |
| Original Face: | | Base | 5,677,376.000 | 100.418366 | 1,397,381.99 | 100.081220 | 1,392,690.40 | -4,691.59 | 0.04 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.500000 | 25 Aug 2041 | | |
| | | Local | 853,378.800 | 98.540341 | 840,922.38 | 98.237130 | 838,334.84 | -2,587.54 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 98.540341 | 840,922.38 | 98.237130 | 838,334.84 | -2,587.54 | 0.03 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 2,652,086.420 | 101.671607 | 2,696,418.89 | 98.908320 | 2,623,134.12 | -73,284.77 | 0.08 |
| Original Face: | | Base | 8,516,065.000 | 101.671607 | 2,696,418.89 | 98.908320 | 2,623,134.12 | -73,284.77 | 0.08 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 1,754,757.640 | 99.868441 | 1,752,449.09 | 96.693940 | 1,696,744.30 | -55,704.79 | 0.05 |
| Original Face: | | Base | 5,677,376.000 | 99.868441 | 1,752,449.09 | 96.693940 | 1,696,744.30 | -55,704.79 | 0.05 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | | Local | 2,808,056.360 | 98.300145 | 2,760,323.47 | 96.961760 | 2,722,740.87 | -37,582.60 | 0.08 |
| Original Face: | | Base | 6,060,416.000 | 98.300145 | 2,760,323.47 | 96.961760 | 2,722,740.87 | -37,582.60 | 0.08 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 444,127.810 | 98.176505 | 436,029.16 | 98.757190 | 438,608.15 | 2,578.99 | 0.01 |
| Original Face: | | Base | 2,838,688.000 | 98.176505 | 436,029.16 | 98.757190 | 438,608.15 | 2,578.99 | 0.01 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.000000 | 15 Nov 2020 | | |
| | | Local | 16,833.840 | 100.809085 | 16,970.04 | 99.875570 | 16,812.89 | -157.15 | 0.00 |
| Original Face: | | Base | 648,587.000 | 100.809085 | 16,970.04 | 99.875570 | 16,812.89 | -157.15 | 0.00 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | | Local | 889,830.200 | 100.137522 | 891,053.91 | 98.724480 | 878,480.24 | -12,573.67 | 0.03 |
| Original Face: | | Base | 5,946,910.000 | 100.137522 | 891,053.91 | 98.724480 | 878,480.24 | -12,573.67 | 0.03 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | | Local | 143,964.260 | 103.830201 | 149,478.38 | 103.373770 | 148,821.28 | -657.10 | 0.00 |
| Original Face: | | Base | 500,000.000 | 103.830201 | 149,478.38 | 103.373770 | 148,821.28 | -657.10 | 0.00 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | | Local | 1,103,491.570 | 101.432594 | 1,119,300.12 | 100.886890 | 1,113,278.33 | -6,021.79 | 0.03 |
| Original Face: | | Base | 11,354,753.000 | 101.432594 | 1,119,300.12 | 100.886890 | 1,113,278.33 | -6,021.79 | 0.03 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | | Local | 592,156.330 | 99.378494 | 588,476.04 | 101.192700 | 599,218.98 | 10,742.94 | 0.02 |
| Original Face: | | Base | 2,838,688.000 | 99.378494 | 588,476.04 | 101.192700 | 599,218.98 | 10,742.94 | 0.02 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 730,720.930 | 99.976667 | 730,550.43 | 99.547110 | 727,411.57 | -3,138.86 | 0.02 |
| Original Face: | | Base | 2,838,688.000 | 99.976667 | 730,550.43 | 99.547110 | 727,411.57 | -3,138.86 | 0.02 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 630,572.360 | 99.953441 | 630,278.77 | 98.866790 | 623,426.65 | -6,852.12 | 0.02 |
| Original Face: | | Base | 3,247,459.000 | 99.953441 | 630,278.77 | 98.866790 | 623,426.65 | -6,852.12 | 0.02 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 1,430,542.510 | 100.228013 | 1,433,804.33 | 103.103950 | 1,474,945.83 | 41,141.50 | 0.05 |
| Original Face: | | Base | 5,677,376.000 | 100.228013 | 1,433,804.33 | 103.103950 | 1,474,945.83 | 41,141.50 | 0.05 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 2,732,837.880 | 100.379500 | 2,743,208.99 | 98.909370 | 2,703,032.73 | -40,176.26 | 0.08 |
| Original Face: | | Base | 8,516,065.000 | 100.379500 | 2,743,208.99 | 98.909370 | 2,703,032.73 | -40,176.26 | 0.08 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 2,428,116.730 | 100.073311 | 2,429,896.80 | 97.197930 | 2,360,079.20 | -69,817.60 | 0.07 |
| Original Face: | | Base | 7,380,589.000 | 100.073311 | 2,429,896.80 | 97.197930 | 2,360,079.20 | -69,817.60 | 0.07 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 2,717,995.900 | 101.318060 | 2,753,820.71 | 95.904410 | 2,606,677.93 | -147,142.78 | 0.08 |
| Original Face: | | Base | 5,677,376.000 | 101.318060 | 2,753,820.71 | 95.904410 | 2,606,677.93 | -147,142.78 | 0.08 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 2,248,441.140 | 100.024831 | 2,248,999.45 | 97.189430 | 2,185,247.13 | -63,752.32 | 0.07 |
| Original Face: | | Base | 5,677,376.000 | 100.024831 | 2,248,999.45 | 97.189430 | 2,185,247.13 | -63,752.32 | 0.07 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 5,621,103.240 | 100.769878 | 5,664,378.89 | 97.084060 | 5,457,195.24 | -207,183.65 | 0.17 |
| Original Face: | | Base | 14,193,441.000 | 100.769878 | 5,664,378.89 | 97.084060 | 5,457,195.24 | -207,183.65 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 3,748,364.430 | 100.490226 | 3,766,739.90 | 99.830030 | 3,741,993.33 | -24,746.57 | 0.11 |
| Original Face: | | Base | 14,193,441.000 | 100.490226 | 3,766,739.90 | 99.830030 | 3,741,993.33 | -24,746.57 | 0.11 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 1,214,086.380 | 99.889947 | 1,212,750.24 | 98.198950 | 1,192,220.08 | -20,530.16 | 0.04 |
| Original Face: | | Base | 3,250,000.000 | 99.889947 | 1,212,750.24 | 98.198950 | 1,192,220.08 | -20,530.16 | 0.04 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | | Local | 2,294,786.810 | 100.545447 | 2,307,303.66 | 99.679510 | 2,287,432.25 | -19,871.41 | 0.07 |
| Original Face: | | Base | 5,677,376.000 | 100.545447 | 2,307,303.66 | 99.679510 | 2,287,432.25 | -19,871.41 | 0.07 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 3,549,754.610 | 99.900787 | 3,546,232.79 | 97.194790 | 3,450,176.54 | -96,056.25 | 0.11 |
| Original Face: | | Base | 8,516,065.000 | 99.900787 | 3,546,232.79 | 97.194790 | 3,450,176.54 | -96,056.25 | 0.11 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | | Local | 870,259.550 | 97.736726 | 850,563.19 | 98.670100 | 858,685.97 | 8,122.78 | 0.03 |
| Original Face: | | Base | 2,500,000.000 | 97.736726 | 850,563.19 | 98.670100 | 858,685.97 | 8,122.78 | 0.03 |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | | 3.500000 | 15 Apr 2028 | | |
| | | Local | 3,517,646.600 | 103.044378 | 3,624,737.07 | 104.147090 | 3,663,526.57 | 38,789.50 | 0.11 |
| Original Face: | | Base | 10,000,000.000 | 103.044378 | 3,624,737.07 | 104.147090 | 3,663,526.57 | 38,789.50 | 0.11 |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | | Local | 3,917,257.300 | 101.837540 | 3,989,238.47 | 101.127760 | 3,961,434.56 | -27,803.91 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 101.837540 | 3,989,238.47 | 101.127760 | 3,961,434.56 | -27,803.91 | 0.12 |
| 3137F4VC3 | FREDDIE MAC FHR 4774 G | | | | | 4.000000 | 15 Aug 2042 | | |
| | | Local | 8,552,416.500 | 102.558029 | 8,771,189.82 | 101.938640 | 8,718,217.07 | -52,972.75 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 102.558029 | 8,771,189.82 | 101.938640 | 8,718,217.07 | -52,972.75 | 0.27 |
| 3137F4ZH8 | FREDDIE MAC FHR 4791 GA | | | | | 3.500000 | 15 Sep 2040 | | |
| | | Local | 4,250,367.300 | 101.099966 | 4,297,119.90 | 101.289500 | 4,305,175.79 | 8,055.89 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 101.099966 | 4,297,119.90 | 101.289500 | 4,305,175.79 | 8,055.89 | 0.13 |
| 3137FEVG2 | FREDDIE MAC FHR 4800 TA | | | | | 4.000000 | 15 Apr 2042 | | |
| | | Local | 4,323,307.450 | 101.856178 | 4,403,555.73 | 102.767800 | 4,442,967.95 | 39,412.22 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 101.856178 | 4,403,555.73 | 102.767800 | 4,442,967.95 | 39,412.22 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137FGYY5 | FREDDIE MAC FHR 4819 MA | | | | | 4.000000 | 15 Apr 2040 | | |
| | | Local | 5,965,905.680 | 102.013211 | 6,086,011.95 | 102.199180 | 6,097,106.68 | 11,094.73 | 0.19 |
| Original Face: | | Base | 7,000,000.000 | 102.013211 | 6,086,011.95 | 102.199180 | 6,097,106.68 | 11,094.73 | 0.19 |
| 3138L33G8 | FNMA POOL AM3498 FN 06/20 FIXED 2.01 | | | | | 2.010000 | 01 Jun 2020 | | |
| | | Local | 1,000,000.000 | 100.673507 | 1,006,735.07 | 99.450272 | 994,502.72 | -12,232.35 | 0.03 |
| Original Face: | | Base | 1,000,000.000 | 100.673507 | 1,006,735.07 | 99.450272 | 994,502.72 | -12,232.35 | 0.03 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 3,336,932.700 | 102.897952 | 3,433,635.40 | 100.570878 | 3,355,982.51 | -77,652.89 | 0.10 |
| Original Face: | | Base | 8,516,065.000 | 102.897952 | 3,433,635.40 | 100.570878 | 3,355,982.51 | -77,652.89 | 0.10 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 756,311.530 | 101.254008 | 765,795.74 | 103.265320 | 781,007.52 | 15,211.78 | 0.02 |
| Original Face: | | Base | 44,567,405.000 | 101.254008 | 765,795.74 | 103.265320 | 781,007.52 | 15,211.78 | 0.02 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | | Local | 29,854.380 | 108.284915 | 32,327.79 | 107.090110 | 31,971.09 | -356.70 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 108.284915 | 32,327.79 | 107.090110 | 31,971.09 | -356.70 | 0.00 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 802,578.900 | 106.003683 | 850,763.19 | 111.953400 | 898,514.37 | 47,751.18 | 0.03 |
| Original Face: | | Base | 24,898,134.000 | 106.003683 | 850,763.19 | 111.953400 | 898,514.37 | 47,751.18 | 0.03 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | | Local | 651,587.220 | 99.190721 | 646,314.06 | 100.830690 | 656,999.89 | 10,685.83 | 0.02 |
| Original Face: | | Base | 5,677,376.000 | 99.190721 | 646,314.06 | 100.830690 | 656,999.89 | 10,685.83 | 0.02 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 436,555.550 | 105.257397 | 459,507.01 | 105.856460 | 462,122.25 | 2,615.24 | 0.01 |
| Original Face: | | Base | 8,516,065.000 | 105.257397 | 459,507.01 | 105.856460 | 462,122.25 | 2,615.24 | 0.01 |
| 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 | 100.123473 | 2,002,469.46 | 2,469.46 | 0.06 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.123473 | 2,002,469.46 | 2,469.46 | 0.06 |
| 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 | 99.836178 | 4,991,808.90 | -8,191.10 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.836178 | 4,991,808.90 | -8,191.10 | 0.15 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 345397YP2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR | | | | | 3.655500 | 03 Aug 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 97.560967 | 19,512,193.40 | -487,806.60 | 0.60 |
| | | Base | | 100.000000 | 20,000,000.00 | 97.560967 | 19,512,193.40 | -487,806.60 | 0.60 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.500000 | 15 Feb 2021 | | |
| | | Local | 16,294.920 | 101.637872 | 16,561.81 | 102.558612 | 16,711.84 | 150.03 | 0.00 |
| | Original Face: | Base | 1,675,000.000 | 101.637872 | 16,561.81 | 102.558612 | 16,711.84 | 150.03 | 0.00 |
| 36256UAA6 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1 | | | | | 2.700410 | 20 Feb 2020 | | |
| | | Local | 5,378,824.370 | 100.000000 | 5,378,824.37 | 100.009070 | 5,379,312.23 | 487.86 | 0.16 |
| | Original Face: | Base | 10,000,000.000 | 100.000000 | 5,378,824.37 | 100.009070 | 5,379,312.23 | 487.86 | 0.16 |
| 369550BF4 | GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR | | | | | 2.915250 | 11 May 2021 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.406262 | 5,020,313.10 | 20,313.10 | 0.15 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.406262 | 5,020,313.10 | 20,313.10 | 0.15 |
| 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 | 99.998000 | 2,999,940.00 | -60.00 | 0.09 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.998000 | 2,999,940.00 | -60.00 | 0.09 |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.750000 | 31 Jan 2020 | | |
| | | Local | 10,000,000.000 | 99.988858 | 9,998,885.84 | 98.955251 | 9,895,525.10 | -103,360.74 | 0.30 |
| | | Base | | 99.988858 | 9,998,885.84 | 98.955251 | 9,895,525.10 | -103,360.74 | 0.30 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.000000 | 16 Nov 2039 | | |
| | | Local | 73,696.530 | 105.613751 | 77,833.67 | 106.570340 | 78,538.64 | 704.97 | 0.00 |
| | Original Face: | Base | 877,500.000 | 105.613751 | 77,833.67 | 106.570340 | 78,538.64 | 704.97 | 0.00 |
| 38378BCX5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B | | | | | 2.459000 | 16 Jan 2040 | | |
| | | Local | 3,019,311.600 | 101.518952 | 3,065,173.49 | 99.515270 | 3,004,676.09 | -60,497.40 | 0.09 |
| | Original Face: | Base | 10,000,000.000 | 101.518952 | 3,065,173.49 | 99.515270 | 3,004,676.09 | -60,497.40 | 0.09 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | | 1.718500 | 16 May 2045 | | |
| | | Local | 2,269,577.700 | 98.828819 | 2,242,996.84 | 94.216570 | 2,138,318.26 | -104,678.58 | 0.07 |
| | Original Face: | Base | 3,000,000.000 | 98.828819 | 2,242,996.84 | 94.216570 | 2,138,318.26 | -104,678.58 | 0.07 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 4,039,058.900 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.12 |
| | Original Face: | Base | 10,000,000.000 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.12 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 3,793,128.550 | 102.177965 | 3,875,741.55 | 98.826790 | 3,748,627.19 | -127,114.36 | 0.11 |
| Original Face: | | Base | 10,493,495.000 | 102.177965 | 3,875,741.55 | 98.826790 | 3,748,627.19 | -127,114.36 | 0.11 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 4,763,941.250 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.14 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 4,166,147.950 | 99.897067 | 4,161,859.60 | 100.290070 | 4,178,232.70 | 16,373.10 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 99.897067 | 4,161,859.60 | 100.290070 | 4,178,232.70 | 16,373.10 | 0.13 |
| 44932HAA1 | IBM CREDIT LLC SR UNSECURED 09/19 1.625 | | | | | 1.625000 | 06 Sep 2019 | | |
| | | Local | 5,000,000.000 | 99.989874 | 4,999,493.68 | 99.766638 | 4,988,331.90 | -11,161.78 | 0.15 |
| | | Base | | 99.989874 | 4,999,493.68 | 99.766638 | 4,988,331.90 | -11,161.78 | 0.15 |
| 44932HAK9 | IBM CREDIT LLC SR UNSECURED 11/20 3.45 | | | | | 3.450000 | 30 Nov 2020 | | |
| | | Local | 10,000,000.000 | 99.940777 | 9,994,077.70 | 101.480568 | 10,148,056.80 | 153,979.10 | 0.31 |
| | | Base | | 99.940777 | 9,994,077.70 | 101.480568 | 10,148,056.80 | 153,979.10 | 0.31 |
| 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 | 100.045250 | 10,004,525.00 | 4,525.00 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.045250 | 10,004,525.00 | 4,525.00 | 0.31 |
| 45905U3F9 | INTL BK RECON + DEVELOP SR UNSECURED 06/22 2.65 | | | | | 2.650000 | 07 Jun 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.009000 | 20,001,800.00 | 1,800.00 | 0.61 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.009000 | 20,001,800.00 | 1,800.00 | 0.61 |
| 459200JP7 | IBM CORP SR UNSECURED 01/20 VAR | | | | | 2.812380 | 27 Jan 2020 | | |
| | | Local | 30,000,000.000 | 100.000000 | 30,000,000.00 | 100.105452 | 30,031,635.60 | 31,635.60 | 0.92 |
| | | Base | | 100.000000 | 30,000,000.00 | 100.105452 | 30,031,635.60 | 31,635.60 | 0.92 |
| 46649CAQ6 | JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A | | | | | 3.500000 | 25 Oct 2048 | | |
| | | Local | 4,219,804.860 | 99.610986 | 4,203,389.23 | 100.917270 | 4,258,511.86 | 55,122.63 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 99.610986 | 4,203,389.23 | 100.917270 | 4,258,511.86 | 55,122.63 | 0.13 |
| 50117PAC3 | KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A | | | | | 3.100000 | 15 Aug 2022 | | |
| | | Local | 12,640,000.000 | 99.771289 | 12,611,090.91 | 101.219010 | 12,794,082.86 | 182,991.95 | 0.39 |
| Original Face: | | Base | 12,640,000.000 | 99.771289 | 12,611,090.91 | 101.219010 | 12,794,082.86 | 182,991.95 | 0.39 |

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|---|---|---|---|---|---|---|---|---|---|
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | | 3.600000 | 15 Apr 2024 | | |
| | | Local | 3,000,000.000 | 99.538432 | 2,986,152.96 | 103.016484 | 3,090,494.52 | 104,341.56 | 0.09 |
| | | Base | | 99.538432 | 2,986,152.96 | 103.016484 | 3,090,494.52 | 104,341.56 | 0.09 |
| 63254AAT5 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25 | | | | | 2.250000 | 10 Jan 2020 | | |
| | | Local | 10,000,000.000 | 99.998167 | 9,999,816.71 | 99.876815 | 9,987,681.50 | -12,135.21 | 0.31 |
| | | Base | | 99.998167 | 9,999,816.71 | 99.876815 | 9,987,681.50 | -12,135.21 | 0.31 |
| 64952WCE1 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2 | | | | | 2.000000 | 13 Apr 2021 | | |
| | | Local | 3,000,000.000 | 99.945096 | 2,998,352.89 | 99.221500 | 2,976,645.00 | -21,707.89 | 0.09 |
| | | Base | | 99.945096 | 2,998,352.89 | 99.221500 | 2,976,645.00 | -21,707.89 | 0.09 |
| 654740AN9 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | | | | | 2.550000 | 08 Mar 2021 | | |
| | | Local | 10,000,000.000 | 99.957169 | 9,995,716.92 | 99.404000 | 9,940,400.00 | -55,316.92 | 0.30 |
| | | Base | | 99.957169 | 9,995,716.92 | 99.404000 | 9,940,400.00 | -55,316.92 | 0.30 |
| 717081EB5 | PFIZER INC SR UNSECURED 12/19 1.7 | | | | | 1.700000 | 15 Dec 2019 | | |
| | | Local | 7,651,000.000 | 99.453131 | 7,609,159.04 | 99.620729 | 7,621,981.98 | 12,822.94 | 0.23 |
| | | Base | | 99.453131 | 7,609,159.04 | 99.620729 | 7,621,981.98 | 12,822.94 | 0.23 |
| 717081ER0 | PFIZER INC SR UNSECURED 03/22 2.8 | | | | | 2.800000 | 11 Mar 2022 | | |
| | | Local | 3,000,000.000 | 99.994449 | 2,999,833.47 | 101.448101 | 3,043,443.03 | 43,609.56 | 0.09 |
| | | Base | | 99.994449 | 2,999,833.47 | 101.448101 | 3,043,443.03 | 43,609.56 | 0.09 |
| 78014RAP5 | ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR | | | | | 3.000000 | 21 Sep 2021 | | |
| | | Local | 10,000,000.000 | 99.850708 | 9,985,070.84 | 99.622178 | 9,962,217.80 | -22,853.04 | 0.30 |
| | | Base | | 99.850708 | 9,985,070.84 | 99.622178 | 9,962,217.80 | -22,853.04 | 0.30 |
| 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 | 100.547000 | 10,054,700.00 | 54,700.00 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.547000 | 10,054,700.00 | 54,700.00 | 0.31 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 3.129750 | 25 Jan 2029 | | |
| | | Local | 1,006,814.650 | 100.000000 | 1,006,814.65 | 98.490060 | 991,612.35 | -15,202.30 | 0.03 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 1,006,814.65 | 98.490060 | 991,612.35 | -15,202.30 | 0.03 |
| 86787EBE6 | SUNTRUST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | | Local | 10,000,000.000 | 99.949698 | 9,994,969.80 | 100.619366 | 10,061,936.60 | 66,966.80 | 0.31 |
| | | Base | | 99.949698 | 9,994,969.80 | 100.619366 | 10,061,936.60 | 66,966.80 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.270000 | 9,927,000.00 | -73,000.00 | 0.30 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.270000 | 9,927,000.00 | -73,000.00 | 0.30 |
| 89236TEX9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR | | | | | 2.786380 | 26 Apr 2021 | | |
| | | Local | 5,000,000.000 | 99.828140 | 4,991,407.02 | 99.386781 | 4,969,339.05 | -22,067.97 | 0.15 |
| | | Base | | 99.828140 | 4,991,407.02 | 99.386781 | 4,969,339.05 | -22,067.97 | 0.15 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | | Local | 13,000,000.000 | 99.939874 | 12,992,183.63 | 100.873262 | 13,113,524.06 | 121,340.43 | 0.40 |
| | | Base | | 99.939874 | 12,992,183.63 | 100.873262 | 13,113,524.06 | 121,340.43 | 0.40 |
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | | 0.010000 | 02 Jan 2020 | | |
| | | Local | 25,000,000.000 | 98.486041 | 24,621,510.37 | 98.697083 | 24,674,270.75 | 52,760.38 | 0.75 |
| | | Base | | 98.486041 | 24,621,510.37 | 98.697083 | 24,674,270.75 | 52,760.38 | 0.75 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | Local | 20,000,000.000 | 99.809983 | 19,961,996.67 | 100.574219 | 20,114,843.80 | 152,847.13 | 0.61 |
| | | Base | | 99.809983 | 19,961,996.67 | 100.574219 | 20,114,843.80 | 152,847.13 | 0.61 |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | | Local | 40,000,000.000 | 99.909991 | 39,963,996.36 | 100.832031 | 40,332,812.40 | 368,816.04 | 1.23 |
| | | Base | | 99.909991 | 39,963,996.36 | 100.832031 | 40,332,812.40 | 368,816.04 | 1.23 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | | Local | 5,000,000.000 | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.15 |
| | | Base | | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.15 |
| 912828XV7 | US TREASURY N/B 06/19 1.25 | | | | | 1.250000 | 30 Jun 2019 | | |
| | | Local | 10,000,000.000 | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.31 |
| | | Base | | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.31 |
| 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 | 99.825964 | 2,994,778.92 | -5,221.08 | 0.09 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.825964 | 2,994,778.92 | -5,221.08 | 0.09 |
| 91324PDH2 | UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15 | | | | | 3.150000 | 15 Jun 2021 | | |
| | | Local | 3,000,000.000 | 99.963159 | 2,998,894.78 | 101.309438 | 3,039,283.14 | 40,388.36 | 0.09 |
| | | Base | | 99.963159 | 2,998,894.78 | 101.309438 | 3,039,283.14 | 40,388.36 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | | Local | 8,000,000.000 | 99.980969 | 7,998,477.48 | 101.638780 | 8,131,102.40 | 132,624.92 | 0.25 |
| Original Face: | | Base | 8,000,000.000 | 99.980969 | 7,998,477.48 | 101.638780 | 8,131,102.40 | 132,624.92 | 0.25 |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | | | | | 2.060000 | 20 Sep 2021 | | |
| | | Local | 7,995,357.640 | 99.205596 | 7,931,842.17 | 99.795590 | 7,979,014.33 | 47,172.16 | 0.24 |
| Original Face: | | Base | 10,000,000.000 | 99.205596 | 7,931,842.17 | 99.795590 | 7,979,014.33 | 47,172.16 | 0.24 |
| 92348XAA3 | VERIZON OWNER TRUST VZOT 2018 A A1A | | | | | 3.230000 | 20 Apr 2023 | | |
| | | Local | 5,000,000.000 | 99.998661 | 4,999,933.04 | 101.910630 | 5,095,531.50 | 95,598.46 | 0.16 |
| Original Face: | | Base | 5,000,000.000 | 99.998661 | 4,999,933.04 | 101.910630 | 5,095,531.50 | 95,598.46 | 0.16 |
| 931142EF6 | WALMART INC SR UNSECURED 06/20 VAR | | | | | 2.641500 | 23 Jun 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.032337 | 10,003,233.70 | 3,233.70 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.032337 | 10,003,233.70 | 3,233.70 | 0.31 |
| 931142EG4 | WALMART INC SR UNSECURED 06/20 2.85 | | | | | 2.850000 | 23 Jun 2020 | | |
| | | Local | 5,000,000.000 | 99.983455 | 4,999,172.76 | 100.480991 | 5,024,049.55 | 24,876.79 | 0.15 |
| | | Base | | 99.983455 | 4,999,172.76 | 100.480991 | 5,024,049.55 | 24,876.79 | 0.15 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | | Local | 3,000,000.000 | 99.880500 | 2,996,415.01 | 101.481289 | 3,044,438.67 | 48,023.66 | 0.09 |
| | | Base | | 99.880500 | 2,996,415.01 | 101.481289 | 3,044,438.67 | 48,023.66 | 0.09 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.465250 | 11 Feb 2022 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.583854 | 4,023,354.16 | 23,354.16 | 0.12 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.583854 | 4,023,354.16 | 23,354.16 | 0.12 |
| 94988J5G8 | WELLS FARGO BANK NA SR UNSECURED 12/19 2.15 | | | | | 2.150000 | 06 Dec 2019 | | |
| | | Local | 5,000,000.000 | 99.976263 | 4,998,813.17 | 99.825020 | 4,991,251.00 | -7,562.17 | 0.15 |
| | | Base | | 99.976263 | 4,998,813.17 | 99.825020 | 4,991,251.00 | -7,562.17 | 0.15 |
| 94988J5L7 | WELLS FARGO BANK NA SR UNSECURED 01/20 2.4 | | | | | 2.400000 | 15 Jan 2020 | | |
| | | Local | 10,000,000.000 | 99.610214 | 9,961,021.37 | 99.903707 | 9,990,370.70 | 29,349.33 | 0.31 |
| | | Base | | 99.610214 | 9,961,021.37 | 99.903707 | 9,990,370.70 | 29,349.33 | 0.31 |
| 94988J5S2 | WELLS FARGO BANK NA SR UNSECURED 03/20 VAR | | | | | 2.880000 | 25 Mar 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.123000 | 10,012,300.00 | 12,300.00 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.123000 | 10,012,300.00 | 12,300.00 | 0.31 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 94988J5T0 | WELLS FARGO BANK NA SR UNSECURED 10/21 3.625 | | | | | 3.625000 | 22 Oct 2021 | | |
| | | | 5,000,000.000 | Local | 99.961586 | 4,998,079.28 | 102.232075 | 5,111,603.75 | 113,524.47 | 0.16 |
| | | | | Base | 99.961586 | 4,998,079.28 | 102.232075 | 5,111,603.75 | 113,524.47 | 0.16 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | | 3.750000 | 24 Jan 2024 | | |
| | | | 5,000,000.000 | Local | 99.831688 | 4,991,584.39 | 103.812741 | 5,190,637.05 | 199,052.66 | 0.16 |
| | | | | Base | 99.831688 | 4,991,584.39 | 103.812741 | 5,190,637.05 | 199,052.66 | 0.16 |
| 95001D3V0 | WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR | | | | | 3.000000 | 27 Aug 2022 | | |
| | | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.406000 | 5,020,300.00 | 20,300.00 | 0.15 |
| | | | | Base | 100.000000 | 5,000,000.00 | 100.406000 | 5,020,300.00 | 20,300.00 | 0.15 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 903,513,852.150 | Local | | 903,416,522.25 | | 904,808,933.04 | 1,392,410.79 | 27.63 |
| | | Original Face: | 565,701,117.000 | Base | | 903,416,522.25 | | 904,808,933.04 | 1,392,410.79 | 27.63 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 903,513,852.150 | Base | | 903,416,522.25 | | 904,808,933.04 | 1,392,410.79 | 27.63 |
| | | Original Face: | 565,701,117.000 | | | | | | | |

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# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 3,255,439,959.150 | Base | 3,252,803,150.54 | | 3,254,404,570.15 | 1,601,419.61 | 100.00 |
| Original Face: | | 565,701,117.000 | | | | | | |

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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 | | | | | | | | |
| | | | -1,398,939.860 | Local | 1.000000 | -1,398,939.86 | 1.000000 | -1,398,939.86 | 0.00 | 1.26 |
| | | | | Base | 1.000000 | -1,398,939.86 | 1.000000 | -1,398,939.86 | 0.00 | 1.26 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -1,398,939.860 | Local | | -1,398,939.86 | | -1,398,939.86 | 0.00 | 1.26 |
| | | | | Base | | -1,398,939.86 | | -1,398,939.86 | 0.00 | 1.26 |
| **CASH Total** | | | | | | | | | |
| | | | -1,398,939.860 | Base | | -1,398,939.86 | | -1,398,939.86 | 0.00 | 1.26 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | | 2.466232 | 31 Dec 2030 | | |
| | | | 1,982,323.670 | Local | 100.060000 | 1,983,513.07 | 100.060000 | 1,983,513.06 | -0.01 | 1.78 |
| | | | | Base | 100.060000 | 1,983,513.07 | 100.060000 | 1,983,513.06 | -0.01 | 1.78 |
| 3135G0N58 | FANNIE MAE NOTES 08/19 1.2 | | | | | 1.200000 | 16 Aug 2019 | | |
| | | | 3,000,000.000 | Local | 99.995489 | 2,999,864.66 | 99.995489 | 2,999,864.66 | 0.00 | 2.70 |
| | | | | Base | 99.995489 | 2,999,864.66 | 99.995489 | 2,999,864.66 | 0.00 | 2.70 |
| 3135G0P23 | FANNIE MAE NOTES 08/19 1.25 | | | | | 1.250000 | 23 Aug 2019 | | |
| | | | 2,000,000.000 | Local | 99.998856 | 1,999,977.11 | 99.998856 | 1,999,977.11 | 0.00 | 1.80 |
| | | | | Base | 99.998856 | 1,999,977.11 | 99.998856 | 1,999,977.11 | 0.00 | 1.80 |
| 459200HX2 | IBM CORP SR UNSECURED 11/21 VAR | | | | | 3.145130 | 06 Nov 2021 | | |
| | | | 1,000,000.000 | Local | 100.151732 | 1,001,517.32 | 100.151732 | 1,001,517.32 | 0.00 | 0.90 |
| | | | | Base | 100.151732 | 1,001,517.32 | 100.151732 | 1,001,517.32 | 0.00 | 0.90 |
| 78012UFA8 | ROYAL BK OF CANADA | | | | | 2.740000 | 16 Jul 2019 | | |
| | | | 400,000.000 | Local | 99.970275 | 399,881.10 | 99.970275 | 399,881.10 | 0.00 | 0.36 |
| | | | | Base | 99.970275 | 399,881.10 | 99.970275 | 399,881.10 | 0.00 | 0.36 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83050FXT3 | SKANDIN ENS BANKEN | | | | | 1.840000 | 02 Aug 2019 | | |
| | | 475,000.000 | Local | 99.871269 | 474,388.53 | 99.871269 | 474,388.53 | 0.00 | 0.43 |
| | | | Base | 99.871269 | 474,388.53 | 99.871269 | 474,388.53 | 0.00 | 0.43 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 8,857,323.670 | Local | | 8,859,141.79 | | 8,859,141.78 | -0.01 | 7.97 |
| | | | Base | | 8,859,141.79 | | 8,859,141.78 | -0.01 | 7.97 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 8,857,323.670 | Base | | 8,859,141.79 | | 8,859,141.78 | -0.01 | 7.97 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 020002BE0 | ALLSTATE CORP SR UNSECURED 03/21 VAR | | | | | 3.031000 | 29 Mar 2021 | | |
| | | 1,274,000.000 | Local | 100.106533 | 1,275,357.23 | 100.112672 | 1,275,435.44 | 78.21 | 1.15 |
| | | | Base | 100.106533 | 1,275,357.23 | 100.112672 | 1,275,435.44 | 78.21 | 1.15 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | | 2.750000 | 20 May 2022 | | |
| | | 500,000.000 | Local | 99.881314 | 499,406.57 | 100.343665 | 501,718.33 | 2,311.76 | 0.45 |
| | | | Base | 99.881314 | 499,406.57 | 100.343665 | 501,718.33 | 2,311.76 | 0.45 |
| 02582JHJ2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A | | | | | 2.040000 | 15 May 2023 | | |
| | | 650,000.000 | Local | 99.989243 | 649,930.08 | 99.700390 | 648,052.54 | -1,877.54 | 0.58 |
| Original Face: | | 650,000.000 | Base | 99.989243 | 649,930.08 | 99.700390 | 648,052.54 | -1,877.54 | 0.58 |
| 02587AAJ3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A | | | | | 1.930000 | 15 Sep 2022 | | |
| | | 1,000,000.000 | Local | 98.876490 | 988,764.90 | 99.623070 | 996,230.70 | 7,465.80 | 0.90 |
| Original Face: | | 1,000,000.000 | Base | 98.876490 | 988,764.90 | 99.623070 | 996,230.70 | 7,465.80 | 0.90 |
| 02665WBE0 | AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2 | | | | | 1.200000 | 12 Jul 2019 | | |
| | | 475,000.000 | Local | 99.996253 | 474,982.20 | 99.863831 | 474,353.20 | -629.00 | 0.43 |
| | | | Base | 99.996253 | 474,982.20 | 99.863831 | 474,353.20 | -629.00 | 0.43 |
| 037833CL2 | APPLE INC SR UNSECURED 02/20 VAR | | | | | 2.765130 | 07 Feb 2020 | | |
| | | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 100.197405 | 1,001,974.05 | 1,974.05 | 0.90 |
| | | | Base | 100.000000 | 1,000,000.00 | 100.197405 | 1,001,974.05 | 1,974.05 | 0.90 |

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|---|---|---|---|---|---|---|---|---|---|
| 037833CN8 | APPLE INC SR UNSECURED 02/22 VAR | | | | | 3.062000 | 09 Feb 2022 | | |
| | | Local | 850,000.000 | 100.133714 | 851,136.57 | 100.957892 | 858,142.08 | 7,005.51 | 0.77 |
| | | Base | | 100.133714 | 851,136.57 | 100.957892 | 858,142.08 | 7,005.51 | 0.77 |
| 05522RCX4 | BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2 | | | | | 1.840000 | 17 Jan 2023 | | |
| | | Local | 1,950,000.000 | 98.297328 | 1,916,797.90 | 99.444630 | 1,939,170.29 | 22,372.39 | 1.74 |
| Original Face: | | Base | 1,950,000.000 | 98.297328 | 1,916,797.90 | 99.444630 | 1,939,170.29 | 22,372.39 | 1.74 |
| 05582QAD9 | BMW VEHICLE OWNER TRUST BMWOT 2016 A A3 | | | | | 1.160000 | 25 Nov 2020 | | |
| | | Local | 404,791.180 | 99.622684 | 403,263.84 | 99.700960 | 403,580.69 | 316.85 | 0.36 |
| Original Face: | | Base | 2,085,000.000 | 99.622684 | 403,263.84 | 99.700960 | 403,580.69 | 316.85 | 0.36 |
| 05582QAE7 | BMW VEHICLE OWNER TRUST BMWOT 2016 A A4 | | | | | 1.370000 | 27 Dec 2022 | | |
| | | Local | 1,300,000.000 | 99.113451 | 1,288,474.86 | 99.248460 | 1,290,229.98 | 1,755.12 | 1.16 |
| Original Face: | | Base | 1,300,000.000 | 99.113451 | 1,288,474.86 | 99.248460 | 1,290,229.98 | 1,755.12 | 1.16 |
| 06050TML3 | BANK OF AMERICA NA SR UNSECURED 05/21 VAR | | | | | 2.874750 | 24 May 2021 | | |
| | | Local | 480,000.000 | 100.000000 | 480,000.00 | 100.000500 | 480,002.40 | 2.40 | 0.43 |
| | | Base | | 100.000000 | 480,000.00 | 100.000500 | 480,002.40 | 2.40 | 0.43 |
| 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 | 100.075291 | 1,300,978.78 | 978.78 | 1.17 |
| | | Base | | 100.000000 | 1,300,000.00 | 100.075291 | 1,300,978.78 | 978.78 | 1.17 |
| 06406HDF3 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | | | | | 2.450000 | 27 Nov 2020 | | |
| | | Local | 1,000,000.000 | 99.109043 | 991,090.43 | 100.081550 | 1,000,815.50 | 9,725.07 | 0.90 |
| | | Base | | 99.109043 | 991,090.43 | 100.081550 | 1,000,815.50 | 9,725.07 | 0.90 |
| 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 | 100.193049 | 1,853,571.41 | 3,571.41 | 1.67 |
| | | Base | | 100.000000 | 1,850,000.00 | 100.193049 | 1,853,571.41 | 3,571.41 | 1.67 |
| 09659QAD9 | BMW VEHICLE OWNER TRUST BMWOT 2018 A A3 | | | | | 2.350000 | 25 Apr 2022 | | |
| | | Local | 400,000.000 | 99.945365 | 399,781.46 | 99.981530 | 399,926.12 | 144.66 | 0.36 |
| Original Face: | | Base | 400,000.000 | 99.945365 | 399,781.46 | 99.981530 | 399,926.12 | 144.66 | 0.36 |
| 12594BAD4 | CNH EQUIPMENT TRUST CNH 2016 A A3 | | | | | 1.480000 | 15 Apr 2021 | | |
| | | Local | 310,106.640 | 99.561290 | 308,746.17 | 99.612220 | 308,904.11 | 157.94 | 0.28 |
| Original Face: | | Base | 1,065,000.000 | 99.561290 | 308,746.17 | 99.612220 | 308,904.11 | 157.94 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 12594DAD0 | CNH EQUIPMENT TRUST CNH 2016 B A3 | | | | | 1.630000 | 15 Aug 2021 | | |
| | | Local | 352,966.530 | 99.902274 | 352,621.59 | 99.554060 | 351,392.51 | -1,229.08 | 0.32 |
| Original Face: | | Base | 1,060,000.000 | 99.902274 | 352,621.59 | 99.554060 | 351,392.51 | -1,229.08 | 0.32 |
| 12596EAC8 | CNH EQUIPMENT TRUST CNH 2018 B A3 | | | | | 3.190000 | 15 Nov 2023 | | |
| | | Local | 270,000.000 | 99.988267 | 269,968.32 | 101.691980 | 274,568.35 | 4,600.03 | 0.25 |
| Original Face: | | Base | 270,000.000 | 99.988267 | 269,968.32 | 101.691980 | 274,568.35 | 4,600.03 | 0.25 |
| 12596JAC7 | CNH EQUIPMENT TRUST CNH 2019 A A3 | | | | | 3.010000 | 15 Apr 2024 | | |
| | | Local | 445,000.000 | 99.979362 | 444,908.16 | 101.699890 | 452,564.51 | 7,656.35 | 0.41 |
| Original Face: | | Base | 445,000.000 | 99.979362 | 444,908.16 | 101.699890 | 452,564.51 | 7,656.35 | 0.41 |
| 12635YAD5 | CNH EQUIPMENT TRUST CNH 2016 C A3 | | | | | 1.440000 | 15 Dec 2021 | | |
| | | Local | 119,711.050 | 99.990226 | 119,699.35 | 99.483980 | 119,093.32 | -606.03 | 0.11 |
| Original Face: | | Base | 190,000.000 | 99.990226 | 119,699.35 | 99.483980 | 119,093.32 | -606.03 | 0.11 |
| 14041NFB2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8 | | | | | 2.050000 | 15 Aug 2023 | | |
| | | Local | 1,000,000.000 | 98.659184 | 986,591.84 | 99.740660 | 997,406.60 | 10,814.76 | 0.90 |
| Original Face: | | Base | 1,000,000.000 | 98.659184 | 986,591.84 | 99.740660 | 997,406.60 | 10,814.76 | 0.90 |
| 14041NFH9 | CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6 | | | | | 1.820000 | 15 Sep 2022 | | |
| | | Local | 935,000.000 | 99.991756 | 934,922.92 | 99.709470 | 932,283.54 | -2,639.38 | 0.84 |
| Original Face: | | Base | 935,000.000 | 99.991756 | 934,922.92 | 99.709470 | 932,283.54 | -2,639.38 | 0.84 |
| 14041NFK2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1 | | | | | 2.000000 | 17 Jan 2023 | | |
| | | Local | 500,000.000 | 99.986278 | 499,931.39 | 99.644450 | 498,222.25 | -1,709.14 | 0.45 |
| Original Face: | | Base | 500,000.000 | 99.986278 | 499,931.39 | 99.644450 | 498,222.25 | -1,709.14 | 0.45 |
| 14913Q2W8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65 | | | | | 2.650000 | 17 May 2021 | | |
| | | Local | 475,000.000 | 99.952985 | 474,776.68 | 100.439000 | 477,085.25 | 2,308.57 | 0.43 |
| | | Base | | 99.952985 | 474,776.68 | 100.439000 | 477,085.25 | 2,308.57 | 0.43 |
| 14913QAB5 | CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR | | | | | 3.197630 | 06 Jun 2022 | | |
| | | Local | 1,000,000.000 | 100.677600 | 1,006,776.00 | 100.565391 | 1,005,653.91 | -1,122.09 | 0.90 |
| | | Base | | 100.677600 | 1,006,776.00 | 100.565391 | 1,005,653.91 | -1,122.09 | 0.90 |
| 161571HF4 | CHASE ISSUANCE TRUST CHAIT 2016 A5 A5 | | | | | 1.270000 | 15 Jul 2021 | | |
| | | Local | 1,000,000.000 | 99.843951 | 998,439.51 | 99.859770 | 998,597.70 | 158.19 | 0.90 |
| Original Face: | | Base | 1,000,000.000 | 99.843951 | 998,439.51 | 99.859770 | 998,597.70 | 158.19 | 0.90 |

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|---|---|---|---|---|---|---|---|---|---|
| 166764BG4 | CHEVRON CORP SR UNSECURED 05/21 2.1 | | | | | 2.100000 | 16 May 2021 | | |
| | | Local | 1,000,000.000 | 97.766498 | 977,664.98 | 99.737461 | 997,374.61 | 19,709.63 | 0.90 |
| | | Base | | 97.766498 | 977,664.98 | 99.737461 | 997,374.61 | 19,709.63 | 0.90 |
| 17275RAX0 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | | | | | 2.450000 | 15 Jun 2020 | | |
| | | Local | 2,000,000.000 | 99.752766 | 1,995,055.31 | 99.980029 | 1,999,600.58 | 4,545.27 | 1.80 |
| | | Base | | 99.752766 | 1,995,055.31 | 99.980029 | 1,999,600.58 | 4,545.27 | 1.80 |
| 172967LE9 | CITIGROUP INC SR UNSECURED 01/20 VAR | | | | | 3.374000 | 10 Jan 2020 | | |
| | | Local | 710,000.000 | 100.000000 | 710,000.00 | 100.346880 | 712,462.85 | 2,462.85 | 0.64 |
| | | Base | | 100.000000 | 710,000.00 | 100.346880 | 712,462.85 | 2,462.85 | 0.64 |
| 17325FAK4 | CITIBANK NA SR UNSECURED 10/20 VAR | | | | | 2.891500 | 20 Oct 2020 | | |
| | | Local | 1,750,000.000 | 100.000000 | 1,750,000.00 | 100.119665 | 1,752,094.14 | 2,094.14 | 1.58 |
| | | Base | | 100.000000 | 1,750,000.00 | 100.119665 | 1,752,094.14 | 2,094.14 | 1.58 |
| 17401QAH4 | CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR | | | | | 3.155130 | 02 Mar 2020 | | |
| | | Local | 560,000.000 | 100.000000 | 560,000.00 | 100.141485 | 560,792.32 | 792.32 | 0.50 |
| | | Base | | 100.000000 | 560,000.00 | 100.141485 | 560,792.32 | 792.32 | 0.50 |
| 17401QAK7 | CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR | | | | | 3.090630 | 26 May 2020 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.251403 | 1,002,514.03 | 2,514.03 | 0.90 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.251403 | 1,002,514.03 | 2,514.03 | 0.90 |
| 17401QAS0 | CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25 | | | | | 3.250000 | 14 Feb 2022 | | |
| | | Local | 900,000.000 | 99.917884 | 899,260.96 | 101.496000 | 913,464.00 | 14,203.04 | 0.82 |
| | | Base | | 99.917884 | 899,260.96 | 101.496000 | 913,464.00 | 14,203.04 | 0.82 |
| 18978CAC7 | CNH EQUIPMENT TRUST CNH 2017 C A3 | | | | | 2.080000 | 15 Feb 2023 | | |
| | | Local | 550,000.000 | 98.404078 | 541,222.43 | 99.704160 | 548,372.88 | 7,150.45 | 0.49 |
| Original Face: | | Base | 550,000.000 | 98.404078 | 541,222.43 | 99.704160 | 548,372.88 | 7,150.45 | 0.49 |
| 20030NCW9 | COMCAST CORP COMPANY GUAR 10/21 VAR | | | | | 3.031750 | 01 Oct 2021 | | |
| | | Local | 1,000,000.000 | 100.135918 | 1,001,359.18 | 100.391300 | 1,003,913.00 | 2,553.82 | 0.90 |
| | | Base | | 100.135918 | 1,001,359.18 | 100.391300 | 1,003,913.00 | 2,553.82 | 0.90 |
| 24422EUG2 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR | | | | | 3.156630 | 07 Jun 2023 | | |
| | | Local | 850,000.000 | 100.078148 | 850,664.26 | 100.069454 | 850,590.36 | -73.90 | 0.77 |
| | | Base | | 100.078148 | 850,664.26 | 100.069454 | 850,590.36 | -73.90 | 0.77 |

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|---|---|---|---|---|---|---|---|---|---|
| 24422EUL1 | JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR | | | | | 2.762130 | 09 Oct 2020 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 100.024285 | 500,121.43 | 121.43 | 0.45 |
| | | Base | | 100.000000 | 500,000.00 | 100.024285 | 500,121.43 | 121.43 | 0.45 |
| 254683BP9 | DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A | | | | | 1.900000 | 17 Oct 2022 | | |
| | | Local | 340,000.000 | 99.650226 | 338,810.77 | 99.626280 | 338,729.35 | -81.42 | 0.30 |
| Original Face: | | Base | 340,000.000 | 99.650226 | 338,810.77 | 99.626280 | 338,729.35 | -81.42 | 0.30 |
| 254683BV6 | DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4 | | | | | 1.390000 | 15 Mar 2022 | | |
| | | Local | 2,120,000.000 | 99.995619 | 2,119,907.13 | 99.674660 | 2,113,102.79 | -6,804.34 | 1.90 |
| Original Face: | | Base | 2,120,000.000 | 99.995619 | 2,119,907.13 | 99.674660 | 2,113,102.79 | -6,804.34 | 1.90 |
| 25468PDU7 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8 | | | | | 1.800000 | 05 Jun 2020 | | |
| | | Local | 1,000,000.000 | 99.960804 | 999,608.04 | 99.484705 | 994,847.05 | -4,760.99 | 0.89 |
| | | Base | | 99.960804 | 999,608.04 | 99.484705 | 994,847.05 | -4,760.99 | 0.89 |
| 29736RAL4 | ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8 | | | | | 1.800000 | 07 Feb 2020 | | |
| | | Local | 1,305,000.000 | 99.516728 | 1,298,693.30 | 99.495894 | 1,298,421.42 | -271.88 | 1.17 |
| | | Base | | 99.516728 | 1,298,693.30 | 99.495894 | 1,298,421.42 | -271.88 | 1.17 |
| 3128MDND1 | FED HM LN PC POOL G14688 FG 03/23 FIXED 2 | | | | | 2.000000 | 01 Mar 2023 | | |
| | | Local | 249,371.530 | 101.018601 | 251,911.63 | 100.579448 | 250,816.51 | -1,095.12 | 0.23 |
| Original Face: | | Base | 1,419,000.000 | 101.018601 | 251,911.63 | 100.579448 | 250,816.51 | -1,095.12 | 0.23 |
| 3130AGD36 | FEDERAL HOME LOAN BANK BONDS 04/22 2.7 | | | | | 2.700000 | 29 Apr 2022 | | |
| | | Local | 400,000.000 | 100.019398 | 400,077.59 | 100.133840 | 400,535.36 | 457.77 | 0.36 |
| | | Base | | 100.019398 | 400,077.59 | 100.133840 | 400,535.36 | 457.77 | 0.36 |
| 3130AGHQ1 | FEDERAL HOME LOAN BANK BONDS 05/21 2.6 | | | | | 2.600000 | 28 May 2021 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 100.027657 | 1,200,331.88 | 331.88 | 1.08 |
| | | Base | | 100.000000 | 1,200,000.00 | 100.027657 | 1,200,331.88 | 331.88 | 1.08 |
| 3134G9Q75 | FREDDIE MAC NOTES 07/19 1.25 | | | | | 1.250000 | 26 Jul 2019 | | |
| | | Local | 2,775,000.000 | 100.000000 | 2,775,000.00 | 99.819726 | 2,769,997.40 | -5,002.60 | 2.49 |
| | | Base | | 100.000000 | 2,775,000.00 | 99.819726 | 2,769,997.40 | -5,002.60 | 2.49 |
| 3134GABN3 | FREDDIE MAC NOTES 08/19 1.3 | | | | | 1.300000 | 23 Aug 2019 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 99.767103 | 1,097,438.13 | -2,561.87 | 0.99 |
| | | Base | | 100.000000 | 1,100,000.00 | 99.767103 | 1,097,438.13 | -2,561.87 | 0.99 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3134GTAE3 | FREDDIE MAC NOTES 09/21 2.7 | | | | | 2.700000 | 27 Sep 2021 | | |
| | | Local | 2,150,000.000 | 100.046444 | 2,150,998.55 | 100.104180 | 2,152,239.87 | 1,241.32 | 1.94 |
| | | Base | | 100.046444 | 2,150,998.55 | 100.104180 | 2,152,239.87 | 1,241.32 | 1.94 |
| 3134GTBJ1 | FREDDIE MAC NOTES 04/21 2.6 | | | | | 2.600000 | 01 Apr 2021 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 100.018574 | 500,092.87 | 92.87 | 0.45 |
| | | Base | | 100.000000 | 500,000.00 | 100.018574 | 500,092.87 | 92.87 | 0.45 |
| 3134GTGA5 | FREDDIE MAC NOTES 04/22 2.7 | | | | | 2.700000 | 08 Apr 2022 | | |
| | | Local | 3,000,000.000 | 99.990423 | 2,999,712.68 | 100.138304 | 3,004,149.12 | 4,436.44 | 2.70 |
| | | Base | | 99.990423 | 2,999,712.68 | 100.138304 | 3,004,149.12 | 4,436.44 | 2.70 |
| 3136A5KR6 | FANNIE MAE FNR 2012 31 AD | | | | | 1.750000 | 25 Oct 2022 | | |
| | | Local | 93,450.010 | 100.566613 | 93,979.51 | 99.067430 | 92,578.52 | -1,400.99 | 0.08 |
| Original Face: | | Base | 1,000,000.000 | 100.566613 | 93,979.51 | 99.067430 | 92,578.52 | -1,400.99 | 0.08 |
| 3137A4WA1 | FREDDIE MAC FHR 3775 LH | | | | | 2.250000 | 15 Dec 2020 | | |
| | | Local | 28,186.260 | 100.552113 | 28,341.88 | 99.441060 | 28,028.72 | -313.16 | 0.03 |
| Original Face: | | Base | 1,000,000.000 | 100.552113 | 28,341.88 | 99.441060 | 28,028.72 | -313.16 | 0.03 |
| 3137AUPE3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2 | | | | | 2.396000 | 25 Jun 2022 | | |
| | | Local | 1,935,000.000 | 98.560439 | 1,907,144.49 | 100.502520 | 1,944,723.76 | 37,579.27 | 1.75 |
| Original Face: | | Base | 1,935,000.000 | 98.560439 | 1,907,144.49 | 100.502520 | 1,944,723.76 | 37,579.27 | 1.75 |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2023 | | |
| | | Local | 114,504.740 | 101.053904 | 115,711.51 | 100.347826 | 114,903.02 | -808.49 | 0.10 |
| Original Face: | | Base | 485,000.000 | 101.053904 | 115,711.51 | 100.347826 | 114,903.02 | -808.49 | 0.10 |
| 31418AS90 | FNMA POOL MA1443 FN 05/23 FIXED 2 | | | | | 2.000000 | 01 May 2023 | | |
| | | Local | 1,010,859.300 | 100.893036 | 1,019,886.64 | 99.321938 | 1,004,005.05 | -15,881.59 | 0.90 |
| Original Face: | | Base | 5,000,000.000 | 100.893036 | 1,019,886.64 | 99.321938 | 1,004,005.05 | -15,881.59 | 0.90 |
| 31677QBG3 | FIFTH THIRD BANK SR UNSECURED 06/21 2.25 | | | | | 2.250000 | 14 Jun 2021 | | |
| | | Local | 600,000.000 | 99.160287 | 594,961.72 | 99.507944 | 597,047.66 | 2,085.94 | 0.54 |
| | | Base | | 99.160287 | 594,961.72 | 99.507944 | 597,047.66 | 2,085.94 | 0.54 |
| 31677QBK4 | FIFTH THIRD BANK SR UNSECURED 10/20 2.2 | | | | | 2.200000 | 30 Oct 2020 | | |
| | | Local | 900,000.000 | 99.982639 | 899,843.75 | 99.647300 | 896,825.70 | -3,018.05 | 0.81 |
| | | Base | | 99.982639 | 899,843.75 | 99.647300 | 896,825.70 | -3,018.05 | 0.81 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31679RAD7 | FIFTH THIRD AUTO TRUST FITAT 2017 1 A3 | | | | | 1.800000 | 15 Feb 2022 | | |
| | | Local | 261,106.760 | 99.998564 | 261,103.01 | 99.599490 | 260,061.00 | -1,042.01 | 0.23 |
| Original Face: | | Base | 325,000.000 | 99.998564 | 261,103.01 | 99.599490 | 260,061.00 | -1,042.01 | 0.23 |
| 31680YAD9 | FIFTH THIRD AUTO TRUST FITAT 2019 1 A3 | | | | | 2.710000 | 15 Dec 2023 | | |
| | | Local | 515,000.000 | 99.978334 | 514,888.42 | 101.068600 | 520,503.29 | 5,614.87 | 0.47 |
| Original Face: | | Base | 515,000.000 | 99.978334 | 514,888.42 | 101.068600 | 520,503.29 | 5,614.87 | 0.47 |
| 34528FAD0 | FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3 | | | | | 3.030000 | 15 Nov 2022 | | |
| | | Local | 700,000.000 | 99.987531 | 699,912.72 | 100.945510 | 706,618.57 | 6,705.85 | 0.64 |
| Original Face: | | Base | 700,000.000 | 99.987531 | 699,912.72 | 100.945510 | 706,618.57 | 6,705.85 | 0.64 |
| 34531HAD1 | FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3 | | | | | 1.690000 | 15 Nov 2021 | | |
| | | Local | 592,272.060 | 99.997903 | 592,259.64 | 99.509340 | 589,366.02 | -2,893.62 | 0.53 |
| Original Face: | | Base | 630,000.000 | 99.997903 | 592,259.64 | 99.509340 | 589,366.02 | -2,893.62 | 0.53 |
| 34532AAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3 | | | | | 2.010000 | 15 Mar 2022 | | |
| | | Local | 750,000.000 | 99.988347 | 749,912.60 | 99.711150 | 747,833.63 | -2,078.97 | 0.67 |
| Original Face: | | Base | 750,000.000 | 99.988347 | 749,912.60 | 99.711150 | 747,833.63 | -2,078.97 | 0.67 |
| 34533FAD3 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3 | | | | | 2.780000 | 15 Sep 2023 | | |
| | | Local | 400,000.000 | 99.983900 | 399,935.60 | 101.134810 | 404,539.24 | 4,603.64 | 0.36 |
| Original Face: | | Base | 400,000.000 | 99.983900 | 399,935.60 | 101.134810 | 404,539.24 | 4,603.64 | 0.36 |
| 369550BA5 | GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875 | | | | | 2.875000 | 11 May 2020 | | |
| | | Local | 1,267,000.000 | 100.195745 | 1,269,480.09 | 100.322111 | 1,271,081.15 | 1,601.06 | 1.14 |
| | | Base | | 100.195745 | 1,269,480.09 | 100.322111 | 1,271,081.15 | 1,601.06 | 1.14 |
| 369550BE7 | GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3 | | | | | 3.000000 | 11 May 2021 | | |
| | | Local | 746,000.000 | 100.305160 | 748,276.49 | 101.239423 | 755,246.10 | 6,969.61 | 0.68 |
| | | Base | | 100.305160 | 748,276.49 | 101.239423 | 755,246.10 | 6,969.61 | 0.68 |
| 36962G7M0 | GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2 | | | | | 2.200000 | 09 Jan 2020 | | |
| | | Local | 850,000.000 | 100.135718 | 851,153.60 | 99.660048 | 847,110.41 | -4,043.19 | 0.76 |
| | | Base | | 100.135718 | 851,153.60 | 99.660048 | 847,110.41 | -4,043.19 | 0.76 |
| 36966THX3 | GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR | | | | | 3.396750 | 15 Apr 2020 | | |
| | | Local | 750,000.000 | 100.019057 | 750,142.93 | 100.261746 | 751,963.10 | 1,820.17 | 0.68 |
| | | Base | | 100.019057 | 750,142.93 | 100.261746 | 751,963.10 | 1,820.17 | 0.68 |

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|---|---|---|---|---|---|---|---|---|---|
| 375558BR3 | GILEAD SCIENCES INC SR UNSECURED 09/19 1.85 | | | | | 1.850000 | 20 Sep 2019 | | |
| | | Local | 570,000.000 | 99.994670 | 569,969.62 | 99.841934 | 569,099.02 | -870.60 | 0.51 |
| | | Base | | 99.994670 | 569,969.62 | 99.841934 | 569,099.02 | -870.60 | 0.51 |
| 38377XPJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD | | | | | 2.000000 | 20 Oct 2038 | | |
| | | Local | 16,779.810 | 101.334401 | 17,003.72 | 99.651500 | 16,721.33 | -282.39 | 0.02 |
| Original Face: | | Base | 2,750,000.000 | 101.334401 | 17,003.72 | 99.651500 | 16,721.33 | -282.39 | 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 | 100.100850 | 1,011,018.59 | 1,018.59 | 0.91 |
| | | Base | | 100.000000 | 1,010,000.00 | 100.100850 | 1,011,018.59 | 1,018.59 | 0.91 |
| 437076BU5 | HOME DEPOT INC SR UNSECURED 03/22 VAR | | | | | 2.936130 | 01 Mar 2022 | | |
| | | Local | 500,000.000 | 99.462710 | 497,313.55 | 100.163132 | 500,815.66 | 3,502.11 | 0.45 |
| | | Base | | 99.462710 | 497,313.55 | 100.163132 | 500,815.66 | 3,502.11 | 0.45 |
| 43811BAC8 | HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3 | | | | | 1.680000 | 16 Aug 2021 | | |
| | | Local | 636,756.340 | 99.996126 | 636,731.67 | 99.522170 | 633,713.73 | -3,017.94 | 0.57 |
| Original Face: | | Base | 830,000.000 | 99.996126 | 636,731.67 | 99.522170 | 633,713.73 | -3,017.94 | 0.57 |
| 43814PAC4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3 | | | | | 1.790000 | 20 Sep 2021 | | |
| | | Local | 239,281.780 | 99.993581 | 239,266.42 | 99.615510 | 238,361.77 | -904.65 | 0.21 |
| Original Face: | | Base | 255,000.000 | 99.993581 | 239,266.42 | 99.615510 | 238,361.77 | -904.65 | 0.21 |
| 43814QAC2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3 | | | | | 1.390000 | 15 Apr 2020 | | |
| | | Local | 17,834.540 | 100.001794 | 17,834.86 | 99.931270 | 17,822.28 | -12.58 | 0.02 |
| Original Face: | | Base | 435,000.000 | 100.001794 | 17,834.86 | 99.931270 | 17,822.28 | -12.58 | 0.02 |
| 43814UAG4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3 | | | | | 3.010000 | 18 May 2022 | | |
| | | Local | 325,000.000 | 99.998372 | 324,994.71 | 101.076440 | 328,498.43 | 3,503.72 | 0.30 |
| Original Face: | | Base | 325,000.000 | 99.998372 | 324,994.71 | 101.076440 | 328,498.43 | 3,503.72 | 0.30 |
| 43814WAC9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3 | | | | | 2.830000 | 20 Mar 2023 | | |
| | | Local | 500,000.000 | 99.997490 | 499,987.45 | 101.398080 | 506,990.40 | 7,002.95 | 0.46 |
| Original Face: | | Base | 500,000.000 | 99.997490 | 499,987.45 | 101.398080 | 506,990.40 | 7,002.95 | 0.46 |
| 43815HAC1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3 | | | | | 2.950000 | 22 Aug 2022 | | |
| | | Local | 250,000.000 | 99.988892 | 249,972.23 | 101.031870 | 252,579.68 | 2,607.45 | 0.23 |
| Original Face: | | Base | 250,000.000 | 99.988892 | 249,972.23 | 101.031870 | 252,579.68 | 2,607.45 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 438516BJ4 | HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4 | | | | | 1.400000 | 30 Oct 2019 | | |
| | | Local | 1,500,000.000 | 99.989096 | 1,499,836.44 | 99.556904 | 1,493,353.56 | -6,482.88 | 1.34 |
| | | Base | | 99.989096 | 1,499,836.44 | 99.556904 | 1,493,353.56 | -6,482.88 | 1.34 |
| 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 | 100.280047 | 1,002,800.47 | 2,800.47 | 0.90 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.280047 | 1,002,800.47 | 2,800.47 | 0.90 |
| 44644AAH0 | HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125 | | | | | 3.125000 | 01 Apr 2022 | | |
| | | Local | 665,000.000 | 99.916651 | 664,445.73 | 101.584843 | 675,539.21 | 11,093.48 | 0.61 |
| | | Base | | 99.916651 | 664,445.73 | 101.584843 | 675,539.21 | 11,093.48 | 0.61 |
| 44930UAD8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3 | | | | | 1.560000 | 15 Sep 2020 | | |
| | | Local | 98,164.660 | 99.988183 | 98,153.06 | 99.904600 | 98,071.01 | -82.05 | 0.09 |
| Original Face: | | Base | 900,000.000 | 99.988183 | 98,153.06 | 99.904600 | 98,071.01 | -82.05 | 0.09 |
| 44931PAD8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3 | | | | | 1.760000 | 16 Aug 2021 | | |
| | | Local | 584,341.280 | 99.089243 | 579,019.35 | 99.608010 | 582,050.72 | 3,031.37 | 0.52 |
| Original Face: | | Base | 800,000.000 | 99.089243 | 579,019.35 | 99.608010 | 582,050.72 | 3,031.37 | 0.52 |
| 44932GAD7 | HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3 | | | | | 1.770000 | 18 Jan 2022 | | |
| | | Local | 1,147,000.000 | 99.435694 | 1,140,527.41 | 99.551630 | 1,141,857.20 | 1,329.79 | 1.03 |
| Original Face: | | Base | 1,147,000.000 | 99.435694 | 1,140,527.41 | 99.551630 | 1,141,857.20 | 1,329.79 | 1.03 |
| 458140BC3 | INTEL CORP SR UNSECURED 05/22 VAR | | | | | 2.885250 | 11 May 2022 | | |
| | | Local | 1,500,000.000 | 100.140858 | 1,502,112.87 | 100.271818 | 1,504,077.27 | 1,964.40 | 1.35 |
| | | Base | | 100.140858 | 1,502,112.87 | 100.271818 | 1,504,077.27 | 1,964.40 | 1.35 |
| 46625HNY2 | JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR | | | | | 3.787380 | 29 Oct 2020 | | |
| | | Local | 500,000.000 | 100.732458 | 503,662.29 | 101.205800 | 506,029.00 | 2,366.71 | 0.46 |
| | | Base | | 100.732458 | 503,662.29 | 101.205800 | 506,029.00 | 2,366.71 | 0.46 |
| 46625HRT9 | JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4 | | | | | 2.400000 | 07 Jun 2021 | | |
| | | Local | 600,000.000 | 98.800808 | 592,804.85 | 99.722782 | 598,336.69 | 5,531.84 | 0.54 |
| | | Base | | 98.800808 | 592,804.85 | 99.722782 | 598,336.69 | 5,531.84 | 0.54 |
| 46647PAG1 | JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR | | | | | 3.306130 | 01 Jun 2021 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 100.388489 | 602,330.93 | 2,330.93 | 0.54 |
| | | Base | | 100.000000 | 600,000.00 | 100.388489 | 602,330.93 | 2,330.93 | 0.54 |

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|---|---|---|---|---|---|---|---|---|---|
| 47788BAE4 | JOHN DEERE OWNER TRUST JDOT 2017 B A4 | | | | | 2.110000 | 15 Jul 2024 | | |
| | | Local | 1,000,000.000 | 98.382887 | 983,828.87 | 99.726880 | 997,268.80 | 13,439.93 | 0.90 |
| | Original Face: | Base | 1,000,000.000 | 98.382887 | 983,828.87 | 99.726880 | 997,268.80 | 13,439.93 | 0.90 |
| 478160CH5 | JOHNSON + JOHNSON SR UNSECURED 11/20 1.95 | | | | | 1.950000 | 10 Nov 2020 | | |
| | | Local | 135,000.000 | 99.948452 | 134,930.41 | 99.586753 | 134,442.12 | -488.29 | 0.12 |
| | | Base | | 99.948452 | 134,930.41 | 99.586753 | 134,442.12 | -488.29 | 0.12 |
| 49327M2F0 | KEY BANK NA SR UNSECURED 12/19 2.5 | | | | | 2.500000 | 15 Dec 2019 | | |
| | | Local | 955,000.000 | 99.826135 | 953,339.59 | 99.940744 | 954,434.11 | 1,094.52 | 0.86 |
| | | Base | | 99.826135 | 953,339.59 | 99.940744 | 954,434.11 | 1,094.52 | 0.86 |
| 49327M2R4 | KEY BANK NA SR UNSECURED 11/21 VAR | | | | | 3.333380 | 22 Nov 2021 | | |
| | | Local | 990,000.000 | 100.886211 | 998,773.49 | 100.734729 | 997,273.82 | -1,499.67 | 0.90 |
| | | Base | | 100.886211 | 998,773.49 | 100.734729 | 997,273.82 | -1,499.67 | 0.90 |
| 55279HAM2 | MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR | | | | | 3.129630 | 18 May 2022 | | |
| | | Local | 1,800,000.000 | 100.000000 | 1,800,000.00 | 100.196760 | 1,803,541.68 | 3,541.68 | 1.62 |
| | | Base | | 100.000000 | 1,800,000.00 | 100.196760 | 1,803,541.68 | 3,541.68 | 1.62 |
| 58769BAD6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3 | | | | | 1.260000 | 16 Feb 2021 | | |
| | | Local | 213,398.550 | 99.995117 | 213,388.13 | 99.582100 | 212,506.76 | -881.37 | 0.19 |
| | Original Face: | Base | 840,000.000 | 99.995117 | 213,388.13 | 99.582100 | 212,506.76 | -881.37 | 0.19 |
| 58772PAE8 | MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4 | | | | | 1.750000 | 15 Dec 2021 | | |
| | | Local | 625,943.080 | 99.964813 | 625,722.83 | 99.856310 | 625,043.66 | -679.17 | 0.56 |
| | Original Face: | Base | 1,300,000.000 | 99.964813 | 625,722.83 | 99.856310 | 625,043.66 | -679.17 | 0.56 |
| 58772RAB0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A | | | | | 2.710000 | 15 Apr 2021 | | |
| | | Local | 268,158.240 | 99.997654 | 268,151.95 | 100.064200 | 268,330.40 | 178.45 | 0.24 |
| | Original Face: | Base | 400,000.000 | 99.997654 | 268,151.95 | 100.064200 | 268,330.40 | 178.45 | 0.24 |
| 594918BN3 | MICROSOFT CORP SR UNSECURED 08/19 1.1 | | | | | 1.100000 | 08 Aug 2019 | | |
| | | Local | 660,000.000 | 99.993603 | 659,957.78 | 99.751000 | 658,356.60 | -1,601.18 | 0.59 |
| | | Base | | 99.993603 | 659,957.78 | 99.751000 | 658,356.60 | -1,601.18 | 0.59 |
| 637432NB7 | NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3 | | | | | 2.300000 | 15 Nov 2019 | | |
| | | Local | 1,450,000.000 | 100.183264 | 1,452,657.33 | 99.862014 | 1,447,999.20 | -4,658.13 | 1.30 |
| | | Base | | 100.183264 | 1,452,657.33 | 99.862014 | 1,447,999.20 | -4,658.13 | 1.30 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 637432NJ0 | NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7 | | | | | 2.700000 | 15 Feb 2023 | | |
| | | Local | 485,000.000 | 99.310967 | 481,658.19 | 100.747589 | 488,625.81 | 6,967.62 | 0.44 |
| | | Base | | 99.310967 | 481,658.19 | 100.747589 | 488,625.81 | 6,967.62 | 0.44 |
| 654747AD6 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3 | | | | | 1.740000 | 16 Aug 2021 | | |
| | | Local | 312,449.160 | 99.996022 | 312,436.73 | 99.610010 | 311,230.64 | -1,206.09 | 0.28 |
| Original Face: | | Base | 420,000.000 | 99.996022 | 312,436.73 | 99.610010 | 311,230.64 | -1,206.09 | 0.28 |
| 65478GAD2 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3 | | | | | 1.750000 | 15 Oct 2021 | | |
| | | Local | 900,000.000 | 98.965888 | 890,692.99 | 99.530110 | 895,770.99 | 5,078.00 | 0.81 |
| Original Face: | | Base | 900,000.000 | 98.965888 | 890,692.99 | 99.530110 | 895,770.99 | 5,078.00 | 0.81 |
| 65478HAB4 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A2A | | | | | 1.890000 | 15 Oct 2020 | | |
| | | Local | 150,953.180 | 99.732440 | 150,549.29 | 99.874050 | 150,763.05 | 213.76 | 0.14 |
| Original Face: | | Base | 510,000.000 | 99.732440 | 150,549.29 | 99.874050 | 150,763.05 | 213.76 | 0.14 |
| 65478HAD0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3 | | | | | 2.120000 | 18 Apr 2022 | | |
| | | Local | 335,000.000 | 99.989836 | 334,965.95 | 99.771950 | 334,236.03 | -729.92 | 0.30 |
| Original Face: | | Base | 335,000.000 | 99.989836 | 334,965.95 | 99.771950 | 334,236.03 | -729.92 | 0.30 |
| 65478VAD9 | NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3 | | | | | 1.320000 | 15 Jan 2021 | | |
| | | Local | 146,277.150 | 99.860675 | 146,073.35 | 99.660100 | 145,779.95 | -293.40 | 0.13 |
| Original Face: | | Base | 500,000.000 | 99.860675 | 146,073.35 | 99.660100 | 145,779.95 | -293.40 | 0.13 |
| 665859AL8 | NORTHERN TRUST CORP SR UNSECURED 11/20 3.45 | | | | | 3.450000 | 04 Nov 2020 | | |
| | | Local | 1,001,000.000 | 100.670484 | 1,007,711.54 | 101.634465 | 1,017,360.99 | 9,649.45 | 0.92 |
| | | Base | | 100.670484 | 1,007,711.54 | 101.634465 | 1,017,360.99 | 9,649.45 | 0.92 |
| 68389XAX3 | ORACLE CORP SR UNSECURED 10/19 2.25 | | | | | 2.250000 | 08 Oct 2019 | | |
| | | Local | 1,341,000.000 | 99.760028 | 1,337,781.97 | 99.876971 | 1,339,350.18 | 1,568.21 | 1.20 |
| | | Base | | 99.760028 | 1,337,781.97 | 99.876971 | 1,339,350.18 | 1,568.21 | 1.20 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | | 2.500000 | 15 May 2022 | | |
| | | Local | 700,000.000 | 99.217923 | 694,525.46 | 100.033000 | 700,231.00 | 5,705.54 | 0.63 |
| | | Base | | 99.217923 | 694,525.46 | 100.033000 | 700,231.00 | 5,705.54 | 0.63 |
| 69353RES3 | PNC BANK NA SR UNSECURED 07/20 2.6 | | | | | 2.600000 | 21 Jul 2020 | | |
| | | Local | 950,000.000 | 99.420725 | 944,496.89 | 100.218107 | 952,072.02 | 7,575.13 | 0.86 |
| | | Base | | 99.420725 | 944,496.89 | 100.218107 | 952,072.02 | 7,575.13 | 0.86 |

& Issue has redenominated but Local is not converted
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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 69353REX2 | PNC BANK NA SR UNSECURED 07/19 1.45 | | | | | 1.450000 | 29 Jul 2019 | | |
| | | Local | 250,000.000 | 99.992584 | 249,981.46 | 99.824198 | 249,560.50 | -420.96 | 0.22 |
| | | Base | | 99.992584 | 249,981.46 | 99.824198 | 249,560.50 | -420.96 | 0.22 |
| 69353RFH6 | PNC BANK NA SR UNSECURED 01/21 2.5 | | | | | 2.500000 | 22 Jan 2021 | | |
| | | Local | 850,000.000 | 99.198108 | 843,183.92 | 99.963139 | 849,686.68 | 6,502.76 | 0.76 |
| | | Base | | 99.198108 | 843,183.92 | 99.963139 | 849,686.68 | 6,502.76 | 0.76 |
| 69371RN36 | PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2 | | | | | 1.200000 | 12 Aug 2019 | | |
| | | Local | 270,000.000 | 100.000000 | 270,000.00 | 99.714978 | 269,230.44 | -769.56 | 0.24 |
| | | Base | | 100.000000 | 270,000.00 | 99.714978 | 269,230.44 | -769.56 | 0.24 |
| 69371RP34 | PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR | | | | | 2.805130 | 10 May 2021 | | |
| | | Local | 2,080,000.000 | 100.013298 | 2,080,276.59 | 99.997856 | 2,079,955.40 | -321.19 | 1.87 |
| | | Base | | 100.013298 | 2,080,276.59 | 99.997856 | 2,079,955.40 | -321.19 | 1.87 |
| 742718FA2 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9 | | | | | 1.900000 | 23 Oct 2020 | | |
| | | Local | 780,000.000 | 99.928674 | 779,443.66 | 99.591166 | 776,811.09 | -2,632.57 | 0.70 |
| | | Base | | 99.928674 | 779,443.66 | 99.591166 | 776,811.09 | -2,632.57 | 0.70 |
| 857477AS2 | STATE STREET CORP SR UNSECURED 08/20 2.55 | | | | | 2.550000 | 18 Aug 2020 | | |
| | | Local | 1,050,000.000 | 100.803561 | 1,058,437.39 | 100.165755 | 1,051,740.43 | -6,696.96 | 0.95 |
| | | Base | | 100.803561 | 1,058,437.39 | 100.165755 | 1,051,740.43 | -6,696.96 | 0.95 |
| 857477AV5 | STATE STREET CORP SR UNSECURED 05/21 1.95 | | | | | 1.950000 | 19 May 2021 | | |
| | | Local | 823,000.000 | 98.264532 | 808,717.10 | 99.227935 | 816,645.91 | 7,928.81 | 0.73 |
| | | Base | | 98.264532 | 808,717.10 | 99.227935 | 816,645.91 | 7,928.81 | 0.73 |
| 86787EBE6 | SUNTRUST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | | Local | 600,000.000 | 99.949698 | 599,698.19 | 100.619366 | 603,716.20 | 4,018.01 | 0.54 |
| | | Base | | 99.949698 | 599,698.19 | 100.619366 | 603,716.20 | 4,018.01 | 0.54 |
| 88579YBF7 | 3M COMPANY SR UNSECURED 03/22 2.75 | | | | | 2.750000 | 01 Mar 2022 | | |
| | | Local | 1,335,000.000 | 100.199366 | 1,337,661.54 | 100.875176 | 1,346,683.60 | 9,022.06 | 1.21 |
| | | Base | | 100.199366 | 1,337,661.54 | 100.875176 | 1,346,683.60 | 9,022.06 | 1.21 |
| 89231LAD9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3 | | | | | 1.230000 | 15 Oct 2020 | | |
| | | Local | 95,318.480 | 99.995373 | 95,314.07 | 99.709710 | 95,041.78 | -272.29 | 0.09 |
| Original Face: | | Base | 320,000.000 | 99.995373 | 95,314.07 | 99.709710 | 95,041.78 | -272.29 | 0.09 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89237RAD0 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3 | | | | | 1.780000 | 15 Nov 2021 | | |
| | | Local | 1,645,000.000 | 99.139460 | 1,630,844.11 | 99.531020 | 1,637,285.28 | 6,441.17 | 1.47 |
| Original Face: | | Base | 1,645,000.000 | 99.139460 | 1,630,844.11 | 99.531020 | 1,637,285.28 | 6,441.17 | 1.47 |
| 89239AAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3 | | | | | 2.910000 | 17 Jul 2023 | | |
| | | Local | 550,000.000 | 99.982998 | 549,906.49 | 101.391670 | 557,654.19 | 7,747.70 | 0.50 |
| Original Face: | | Base | 550,000.000 | 99.982998 | 549,906.49 | 101.391670 | 557,654.19 | 7,747.70 | 0.50 |
| 911312BP0 | UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05 | | | | | 2.050000 | 01 Apr 2021 | | |
| | | Local | 1,100,000.000 | 98.510252 | 1,083,612.77 | 99.518348 | 1,094,701.83 | 11,089.06 | 0.98 |
| | | Base | | 98.510252 | 1,083,612.77 | 99.518348 | 1,094,701.83 | 11,089.06 | 0.98 |
| 913017CK3 | UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR | | | | | 2.929000 | 01 Nov 2019 | | |
| | | Local | 685,000.000 | 100.000000 | 685,000.00 | 100.097288 | 685,666.42 | 666.42 | 0.62 |
| | | Base | | 100.000000 | 685,000.00 | 100.097288 | 685,666.42 | 666.42 | 0.62 |
| 931142EH2 | WALMART INC SR UNSECURED 06/21 VAR | | | | | 2.831500 | 23 Jun 2021 | | |
| | | Local | 625,000.000 | 100.000000 | 625,000.00 | 100.298076 | 626,862.98 | 1,862.98 | 0.56 |
| | | Base | | 100.000000 | 625,000.00 | 100.298076 | 626,862.98 | 1,862.98 | 0.56 |
| 949746RT0 | WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR | | | | | 3.955130 | 04 Mar 2021 | | |
| | | Local | 500,000.000 | 101.192008 | 505,960.04 | 101.585855 | 507,929.28 | 1,969.24 | 0.46 |
| | | Base | | 101.192008 | 505,960.04 | 101.585855 | 507,929.28 | 1,969.24 | 0.46 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.465250 | 11 Feb 2022 | | |
| | | Local | 1,000,000.000 | 100.413364 | 1,004,133.64 | 100.583854 | 1,005,838.54 | 1,704.90 | 0.90 |
| | | Base | | 100.413364 | 1,004,133.64 | 100.583854 | 1,005,838.54 | 1,704.90 | 0.90 |
| 94988J5M5 | WELLS FARGO BANK NA SR UNSECURED 01/21 VAR | | | | | 2.906750 | 15 Jan 2021 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 100.021006 | 600,126.04 | 126.04 | 0.54 |
| | | Base | | 100.000000 | 600,000.00 | 100.021006 | 600,126.04 | 126.04 | 0.54 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 100,831,982.310 | | 100,625,699.32 | | 100,904,211.80 | 278,512.48 | 90.77 |
| Original Face: | | Base | 47,931,000.000 | | 100,625,699.32 | | 100,904,211.80 | 278,512.48 | 90.77 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 100,831,982.310 | | 100,625,699.32 | | 100,904,211.80 | 278,512.48 | 90.77 |

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

**Base Currency: USD - US DOLLAR**

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

Original Face: 47,931,000.000



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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 108,290,366.120 | Base | 108,085,901.25 | | 108,364,413.72 | 278,512.47 | 100.00 |
| Original Face: | | 47,931,000.000 | | | | | | |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 387,499.980 | 1.000000 | 387,499.98 | 1.000000 | 387,499.98 | 0.00 | 0.03 |
| | | Base | | 1.000000 | 387,499.98 | 1.000000 | 387,499.98 | 0.00 | 0.03 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 387,499.980 | | 387,499.98 | | 387,499.98 | 0.00 | 0.03 |
| | | Base | | | 387,499.98 | | 387,499.98 | 0.00 | 0.03 |
| **CASH Total** | | | | | | | | | |
| | | Base | 387,499.980 | | 387,499.98 | | 387,499.98 | 0.00 | 0.03 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | | 2.440000 | 03 Jun 2019 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.04 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.04 |
| 912796QM4 | TREASURY BILL 06/19 0.00000 | | | | | 2.383900 | 20 Jun 2019 | | |
| | | Local | 125,000,000.000 | 99.872100 | 124,840,125.55 | 99.872100 | 124,840,125.55 | 0.00 | 10.20 |
| | | Base | | 99.872100 | 124,840,125.55 | 99.872100 | 124,840,125.55 | 0.00 | 10.20 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | | 2.462000 | 18 Jul 2019 | | |
| | | Local | 80,000,000.000 | 99.685557 | 79,748,445.56 | 99.685557 | 79,748,445.56 | 0.00 | 6.52 |
| | | Base | | 99.685557 | 79,748,445.56 | 99.685557 | 79,748,445.56 | 0.00 | 6.52 |
| 912796RM3 | TREASURY BILL 11/19 0.00000 | | | | | 2.535000 | 07 Nov 2019 | | |
| | | Local | 10,000,000.000 | 98.880375 | 9,888,037.50 | 98.880375 | 9,888,037.50 | 0.00 | 0.81 |
| | | Base | | 98.880375 | 9,888,037.50 | 98.880375 | 9,888,037.50 | 0.00 | 0.81 |
| 912796RS0 | TREASURY BILL 06/19 0.00000 | | | | | 2.491300 | 06 Jun 2019 | | |
| | | Local | 35,000,000.000 | 99.965399 | 34,987,889.51 | 99.965399 | 34,987,889.51 | 0.00 | 2.86 |
| | | Base | | 99.965399 | 34,987,889.51 | 99.965399 | 34,987,889.51 | 0.00 | 2.86 |

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**Base Currency: 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 | | | | | 2.438000 | 02 Jan 2020 | | |
| | | Local | 25,000,000.000 | 98.543972 | 24,635,993.05 | 98.543972 | 24,635,993.05 | 0.00 | 2.01 |
| | | Base | | 98.543972 | 24,635,993.05 | 98.543972 | 24,635,993.05 | 0.00 | 2.01 |
| 912796RV3 | TREASURY BILL 06/19 0.00000 | | | | | 2.411300 | 27 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.825851 | 19,965,170.11 | 99.825851 | 19,965,170.11 | 0.00 | 1.63 |
| | | Base | | 99.825851 | 19,965,170.11 | 99.825851 | 19,965,170.11 | 0.00 | 1.63 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.420000 | 03 Jun 2019 | | |
| | | Local | 55,580,376.820 | 100.000000 | 55,580,376.82 | 100.000000 | 55,580,376.82 | 0.00 | 4.54 |
| | | Base | | 100.000000 | 55,580,376.82 | 100.000000 | 55,580,376.82 | 0.00 | 4.54 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.450000 | 03 Jun 2019 | | |
| | | Local | 95,000,000.000 | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 7.76 |
| | | Base | | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 7.76 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 05 Jun 2019 | | |
| | | Local | 48,500,000.000 | 100.000000 | 48,500,000.00 | 100.000000 | 48,500,000.00 | 0.00 | 3.96 |
| | | Base | | 100.000000 | 48,500,000.00 | 100.000000 | 48,500,000.00 | 0.00 | 3.96 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | Local | 14,860,181.320 | 100.000000 | 14,860,181.32 | 100.000000 | 14,860,181.32 | 0.00 | 1.21 |
| | | Base | | 100.000000 | 14,860,181.32 | 100.000000 | 14,860,181.32 | 0.00 | 1.21 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 533,940,558.140 | | 533,006,219.42 | | 533,006,219.42 | 0.00 | 43.56 |
| | | Base | | | 533,006,219.42 | | 533,006,219.42 | 0.00 | 43.56 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 533,940,558.140 | | 533,006,219.42 | | 533,006,219.42 | 0.00 | 43.56 |

## 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 | | |
| | | Local | 7,939,861.880 | 101.258599 | 8,039,792.92 | 100.634886 | 7,990,270.95 | -49,521.97 | 0.65 |
| Original Face: | | Base | 20,540,000.000 | 101.258599 | 8,039,792.92 | 100.634886 | 7,990,270.95 | -49,521.97 | 0.65 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3130ADG48 | FEDERAL HOME LOAN BANK BONDS 01/21 2.25 | | | | | 2.250000 | 29 Jan 2021 | | |
| | | Local | 9,700,000.000 | 99.706195 | 9,671,500.87 | 100.008342 | 9,700,809.17 | 29,308.30 | 0.79 |
| | | Base | | 99.706195 | 9,671,500.87 | 100.008342 | 9,700,809.17 | 29,308.30 | 0.79 |
| 3130AF5B9 | FEDERAL HOME LOAN BANK BONDS 10/21 3 | | | | | 3.000000 | 12 Oct 2021 | | |
| | | Local | 20,000,000.000 | 99.948759 | 19,989,751.82 | 102.364494 | 20,472,898.80 | 483,146.98 | 1.67 |
| | | Base | | 99.948759 | 19,989,751.82 | 102.364494 | 20,472,898.80 | 483,146.98 | 1.67 |
| 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 | 100.048244 | 10,004,824.40 | 4,824.40 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.048244 | 10,004,824.40 | 4,824.40 | 0.82 |
| 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 | 100.235242 | 5,011,762.10 | 11,762.10 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.235242 | 5,011,762.10 | 11,762.10 | 0.41 |
| 3130AGH65 | FEDERAL HOME LOAN BANK BONDS 06/23 2.62 | | | | | 2.620000 | 05 Jun 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.108226 | 10,010,822.60 | 10,822.60 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.108226 | 10,010,822.60 | 10,822.60 | 0.82 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 10,240,048.040 | 104.880396 | 10,739,802.92 | 103.212765 | 10,569,036.72 | -170,766.20 | 0.86 |
| Original Face: | | Base | 24,487,993.000 | 104.880396 | 10,739,802.92 | 103.212765 | 10,569,036.72 | -170,766.20 | 0.86 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | Local | 3,427,847.200 | 104.784662 | 3,591,858.09 | 102.821191 | 3,524,553.32 | -67,304.77 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 104.784662 | 3,591,858.09 | 102.821191 | 3,524,553.32 | -67,304.77 | 0.29 |
| 3132X0EY3 | FARMER MAC UNSECURED 02/20 VAR | | | | | 2.719630 | 19 Feb 2020 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.244396 | 20,048,879.20 | 48,879.20 | 1.64 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.244396 | 20,048,879.20 | 48,879.20 | 1.64 |
| 3132X0NX5 | FARMER MAC NOTES 01/22 VAR | | | | | 2.675500 | 03 Jan 2022 | | |
| | | Local | 5,000,000.000 | 100.206014 | 5,010,300.70 | 99.944116 | 4,997,205.80 | -13,094.90 | 0.41 |
| | | Base | | 100.206014 | 5,010,300.70 | 99.944116 | 4,997,205.80 | -13,094.90 | 0.41 |
| 313370US5 | FEDERAL HOME LOAN BANK BONDS 09/20 2.875 | | | | | 2.875000 | 11 Sep 2020 | | |
| | | Local | 9,300,000.000 | 99.940085 | 9,294,427.94 | 100.994404 | 9,392,479.57 | 98,051.63 | 0.77 |
| | | Base | | 99.940085 | 9,294,427.94 | 100.994404 | 9,392,479.57 | 98,051.63 | 0.77 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 2.776000 | 22 Jan 2021 | | |
| | | Local | 10,000,000.000 | 99.993421 | 9,999,342.09 | 100.494122 | 10,049,412.20 | 50,070.11 | 0.82 |
| | | Base | | 99.993421 | 9,999,342.09 | 100.494122 | 10,049,412.20 | 50,070.11 | 0.82 |
| 3133EGZS7 | FEDERAL FARM CREDIT BANK BONDS 10/19 VAR | | | | | 2.617000 | 24 Oct 2019 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.075433 | 10,007,543.30 | 7,543.30 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.075433 | 10,007,543.30 | 7,543.30 | 0.82 |
| 3133EJT74 | FEDERAL FARM CREDIT BANK BONDS 11/21 3.05 | | | | | 3.050000 | 15 Nov 2021 | | |
| | | Local | 5,000,000.000 | 99.920524 | 4,996,026.19 | 102.476418 | 5,123,820.90 | 127,794.71 | 0.42 |
| | | Base | | 99.920524 | 4,996,026.19 | 102.476418 | 5,123,820.90 | 127,794.71 | 0.42 |
| 3133EKAF3 | FEDERAL FARM CREDIT BANK BONDS 02/20 2.54 | | | | | 2.540000 | 12 Feb 2020 | | |
| | | Local | 10,000,000.000 | 99.987152 | 9,998,715.16 | 100.224659 | 10,022,465.90 | 23,750.74 | 0.82 |
| | | Base | | 99.987152 | 9,998,715.16 | 100.224659 | 10,022,465.90 | 23,750.74 | 0.82 |
| 3133EKDM5 | FEDERAL FARM CREDIT BANK BONDS 03/21 VAR | | | | | 2.520000 | 18 Mar 2021 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.970381 | 4,998,519.05 | -1,480.95 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.970381 | 4,998,519.05 | -1,480.95 | 0.41 |
| 3134GS3N3 | FREDDIE MAC NOTES 08/22 2.75 | | | | | 2.750000 | 26 Aug 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.368832 | 5,018,441.60 | 18,441.60 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.368832 | 5,018,441.60 | 18,441.60 | 0.41 |
| 3134GS7K5 | FREDDIE MAC NOTES 03/24 2.875 | | | | | 2.875000 | 27 Mar 2024 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.139356 | 20,027,871.20 | 27,871.20 | 1.64 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.139356 | 20,027,871.20 | 27,871.20 | 1.64 |
| 3134GSB95 | FREDDIE MAC NOTES 11/20 3 | | | | | 3.000000 | 27 Nov 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.393982 | 5,019,699.10 | 19,699.10 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.393982 | 5,019,699.10 | 19,699.10 | 0.41 |
| 3134GTNJ8 | FREDDIE MAC NOTES 05/22 VAR | | | | | 2.500000 | 23 May 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.038974 | 5,001,948.70 | 1,948.70 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.038974 | 5,001,948.70 | 1,948.70 | 0.41 |
| 3135G0S53 | FANNIE MAE NOTES 01/20 1.7 | | | | | 1.700000 | 27 Jan 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.569711 | 9,956,971.10 | -43,028.90 | 0.81 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.569711 | 9,956,971.10 | -43,028.90 | 0.81 |

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| 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 | 99.984176 | 9,998,417.57 | 101.560400 | 10,156,040.00 | 157,622.43 | 0.83 |
| | | Base | | 99.984176 | 9,998,417.57 | 101.560400 | 10,156,040.00 | 157,622.43 | 0.83 |
| 3135G0U92 | FANNIE MAE NOTES 01/22 2.625 | | | | | 2.625000 | 11 Jan 2022 | | |
| | | Local | 16,000,000.000 | 99.937263 | 15,989,962.04 | 101.619878 | 16,259,180.48 | 269,218.44 | 1.33 |
| | | Base | | 99.937263 | 15,989,962.04 | 101.619878 | 16,259,180.48 | 269,218.44 | 1.33 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.250000 | 25 Dec 2038 | | |
| | | Local | 209,993.550 | 100.135614 | 210,278.33 | 99.573110 | 209,097.11 | -1,181.22 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 100.135614 | 210,278.33 | 99.573110 | 209,097.11 | -1,181.22 | 0.02 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | | 1.750000 | 25 Apr 2042 | | |
| | | Local | 4,046,066.820 | 99.758679 | 4,036,302.80 | 96.823490 | 3,917,543.10 | -118,759.70 | 0.32 |
| Original Face: | | Base | 11,452,445.000 | 99.758679 | 4,036,302.80 | 96.823490 | 3,917,543.10 | -118,759.70 | 0.32 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.750000 | 25 Aug 2042 | | |
| | | Local | 5,308,121.560 | 100.297323 | 5,323,903.84 | 96.084290 | 5,100,270.91 | -223,632.93 | 0.42 |
| Original Face: | | Base | 11,058,708.000 | 100.297323 | 5,323,903.84 | 96.084290 | 5,100,270.91 | -223,632.93 | 0.42 |
| 3136AM6C8 | FANNIE MAE FNR 2015 24 A | | | | | 3.000000 | 25 Jun 2039 | | |
| | | Local | 9,381,245.760 | 101.937867 | 9,563,041.85 | 100.396690 | 9,418,460.22 | -144,581.63 | 0.77 |
| Original Face: | | Base | 38,900,000.000 | 101.937867 | 9,563,041.85 | 100.396690 | 9,418,460.22 | -144,581.63 | 0.77 |
| 3136AP3Z3 | FANNIEMAE ACES FNA 2015 M12 FA | | | | | 2.821750 | 25 Apr 2020 | | |
| | | Local | 70,730.310 | 99.993624 | 70,725.80 | 99.837410 | 70,615.31 | -110.49 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.993624 | 70,725.80 | 99.837410 | 70,615.31 | -110.49 | 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 | 100.034703 | 2,000,694.06 | 694.06 | 0.16 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.034703 | 2,000,694.06 | 694.06 | 0.16 |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.500000 | 15 Apr 2038 | | |
| | | Local | 582,276.150 | 98.552949 | 573,850.32 | 99.565760 | 579,747.67 | 5,897.35 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 98.552949 | 573,850.32 | 99.565760 | 579,747.67 | 5,897.35 | 0.05 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 2,574,150.200 | 99.976674 | 2,573,549.76 | 99.547110 | 2,562,492.13 | -11,057.63 | 0.21 |
| Original Face: | | Base | 10,000,000.000 | 99.976674 | 2,573,549.76 | 99.547110 | 2,562,492.13 | -11,057.63 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137APS27 | FREDDIE MAC FHR 4053 PA | | | | | 3.000000 | 15 Apr 2040 | | |
| | | Local | 2,044,892.500 | 103.024132 | 2,106,732.74 | 100.425220 | 2,053,587.79 | -53,144.95 | 0.17 |
| | Original Face: | Base | 10,000,000.000 | 103.024132 | 2,106,732.74 | 100.425220 | 2,053,587.79 | -53,144.95 | 0.17 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | | 2.000000 | 15 Sep 2041 | | |
| | | Local | 2,804,326.630 | 100.763790 | 2,825,745.79 | 100.117390 | 2,807,618.63 | -18,127.16 | 0.23 |
| | Original Face: | Base | 12,022,600.000 | 100.763790 | 2,825,745.79 | 100.117390 | 2,807,618.63 | -18,127.16 | 0.23 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 4,930,267.610 | 100.379499 | 4,948,977.93 | 98.909370 | 4,876,496.63 | -72,481.30 | 0.40 |
| | Original Face: | Base | 15,363,692.000 | 100.379499 | 4,948,977.93 | 98.909370 | 4,876,496.63 | -72,481.30 | 0.40 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.000000 | 15 Jul 2027 | | |
| | | Local | 7,219,468.320 | 101.502437 | 7,327,936.30 | 98.598450 | 7,118,283.86 | -209,652.44 | 0.58 |
| | Original Face: | Base | 24,000,000.000 | 101.502437 | 7,327,936.30 | 98.598450 | 7,118,283.86 | -209,652.44 | 0.58 |
| 3137ASUV4 | FREDDIE MAC FHR 4094 CA | | | | | 2.000000 | 15 Aug 2039 | | |
| | | Local | 1,597,559.200 | 100.350779 | 1,603,163.11 | 99.938740 | 1,596,580.54 | -6,582.57 | 0.13 |
| | Original Face: | Base | 10,000,000.000 | 100.350779 | 1,603,163.11 | 99.938740 | 1,596,580.54 | -6,582.57 | 0.13 |
| 3137AUBR9 | FREDDIE MAC FHR 4111 AG | | | | | 1.750000 | 15 Aug 2039 | | |
| | | Local | 4,296,523.840 | 100.787397 | 4,330,354.52 | 99.880220 | 4,291,377.46 | -38,977.06 | 0.35 |
| | Original Face: | Base | 29,723,368.000 | 100.787397 | 4,330,354.52 | 99.880220 | 4,291,377.46 | -38,977.06 | 0.35 |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.000000 | 15 Feb 2042 | | |
| | | Local | 1,294,474.140 | 101.709564 | 1,316,604.00 | 97.864060 | 1,266,824.95 | -49,779.05 | 0.10 |
| | Original Face: | Base | 9,815,000.000 | 101.709564 | 1,316,604.00 | 97.864060 | 1,266,824.95 | -49,779.05 | 0.10 |
| 3137BMUC8 | FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1 | | | | | 1.669000 | 25 Jan 2021 | | |
| | | Local | 1,889,449.980 | 100.100287 | 1,891,344.85 | 98.910260 | 1,868,859.89 | -22,484.96 | 0.15 |
| | Original Face: | Base | 4,690,000.000 | 100.100287 | 1,891,344.85 | 98.910260 | 1,868,859.89 | -22,484.96 | 0.15 |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | | Local | 7,834,514.600 | 101.837540 | 7,978,476.93 | 101.127760 | 7,922,869.12 | -55,607.81 | 0.65 |
| | Original Face: | Base | 10,000,000.000 | 101.837540 | 7,978,476.93 | 101.127760 | 7,922,869.12 | -55,607.81 | 0.65 |
| 3137FEVL1 | FREDDIE MAC FHR 4800 UA | | | | | 3.500000 | 15 Dec 2044 | | |
| | | Local | 13,512,764.900 | 99.890812 | 13,498,010.60 | 102.736170 | 13,882,497.12 | 384,486.52 | 1.13 |
| | Original Face: | Base | 14,712,277.000 | 99.890812 | 13,498,010.60 | 102.736170 | 13,882,497.12 | 384,486.52 | 1.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.000000 | 15 Sep 2030 | | |
| | | Local | 1,085,960.000 | 101.835476 | 1,105,892.54 | 100.038950 | 1,086,382.98 | -19,509.56 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 101.835476 | 1,105,892.54 | 100.038950 | 1,086,382.98 | -19,509.56 | 0.09 |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.500000 | 25 Oct 2031 | | |
| | | Local | 1,251,909.110 | 109.648074 | 1,372,694.23 | 110.678040 | 1,385,588.47 | 12,894.24 | 0.11 |
| Original Face: | | Base | 12,777,000.000 | 109.648074 | 1,372,694.23 | 110.678040 | 1,385,588.47 | 12,894.24 | 0.11 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 322,345.000 | 106.003685 | 341,697.58 | 111.953400 | 360,876.19 | 19,178.61 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 106.003685 | 341,697.58 | 111.953400 | 360,876.19 | 19,178.61 | 0.03 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | | Local | 369,013.750 | 104.344050 | 385,043.89 | 105.695270 | 390,030.08 | 4,986.19 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 104.344050 | 385,043.89 | 105.695270 | 390,030.08 | 4,986.19 | 0.03 |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.000000 | 15 Apr 2029 | | |
| | | Local | 479,790.560 | 102.844424 | 493,437.84 | 101.731470 | 488,097.99 | -5,339.85 | 0.04 |
| Original Face: | | Base | 16,000,000.000 | 102.844424 | 493,437.84 | 101.731470 | 488,097.99 | -5,339.85 | 0.04 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 256,312.950 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 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 | 100.402450 | 10,040,245.00 | 40,245.00 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.402450 | 10,040,245.00 | 40,245.00 | 0.82 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 3.625000 | 20 Apr 2042 | | |
| | | Local | 1,354,150.800 | 102.831681 | 1,392,496.03 | 102.404968 | 1,386,717.69 | -5,778.34 | 0.11 |
| Original Face: | | Base | 9,875,825.000 | 102.831681 | 1,392,496.03 | 102.404968 | 1,386,717.69 | -5,778.34 | 0.11 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2033 | | |
| | | Local | 4,827,355.750 | 99.939757 | 4,824,447.59 | 101.915561 | 4,919,826.69 | 95,379.10 | 0.40 |
| Original Face: | | Base | 5,000,000.000 | 99.939757 | 4,824,447.59 | 101.915561 | 4,919,826.69 | 95,379.10 | 0.40 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.000000 | 20 Aug 2041 | | |
| | | Local | 3,772,674.500 | 101.029050 | 3,811,497.21 | 100.139070 | 3,777,921.16 | -33,576.05 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 101.029050 | 3,811,497.21 | 100.139070 | 3,777,921.16 | -33,576.05 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 978,956.840 | 99.681409 | 975,837.97 | 99.298980 | 972,094.16 | -3,743.81 | 0.08 |
| Original Face: | | Base | 2,000,000.000 | 99.681409 | 975,837.97 | 99.298980 | 972,094.16 | -3,743.81 | 0.08 |
| 38376UVE6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 4,167,551.980 | 100.131564 | 4,173,034.97 | 99.934490 | 4,164,821.82 | -8,213.15 | 0.34 |
| Original Face: | | Base | 5,000,000.000 | 100.131564 | 4,173,034.97 | 99.934490 | 4,164,821.82 | -8,213.15 | 0.34 |
| 38378BCX5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B | | | | | 2.459000 | 16 Jan 2040 | | |
| | | Local | 3,019,311.600 | 101.518952 | 3,065,173.49 | 99.515270 | 3,004,676.09 | -60,497.40 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 101.518952 | 3,065,173.49 | 99.515270 | 3,004,676.09 | -60,497.40 | 0.25 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 4,039,058.900 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 95.338453 | 3,850,776.27 | 94.832330 | 3,830,333.66 | -20,442.61 | 0.31 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 7,010,198.200 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.53 |
| Original Face: | | Base | 10,000,000.000 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.53 |
| 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 | 101.459580 | 11,804,855.61 | 169,822.61 | 0.96 |
| Original Face: | | Base | 11,635,033.000 | 100.000000 | 11,635,033.00 | 101.459580 | 11,804,855.61 | 169,822.61 | 0.96 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 4,574,189.550 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.37 |
| Original Face: | | Base | 5,000,000.000 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.37 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 4,171,158.300 | 100.851222 | 4,206,664.13 | 102.943250 | 4,293,925.92 | 87,261.79 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 100.851222 | 4,206,664.13 | 102.943250 | 4,293,925.92 | 87,261.79 | 0.35 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 4,355,430.110 | 100.234820 | 4,365,657.54 | 102.389100 | 4,459,485.69 | 93,828.15 | 0.36 |
| Original Face: | | Base | 10,000,000.000 | 100.234820 | 4,365,657.54 | 102.389100 | 4,459,485.69 | 93,828.15 | 0.36 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 3,786,256.480 | 95.751908 | 3,625,412.84 | 94.908360 | 3,593,473.93 | -31,938.91 | 0.29 |
| Original Face: | | Base | 4,000,000.000 | 95.751908 | 3,625,412.84 | 94.908360 | 3,593,473.93 | -31,938.91 | 0.29 |

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**Base Currency: 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 | 4,763,941.250 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.37 |
| Original Face: | | Base | 5,000,000.000 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.37 |
| 38380BPR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP | | | | | 2.250000 | 20 Dec 2042 | | |
| | | Local | 3,598,269.680 | 98.876958 | 3,557,859.61 | 99.674780 | 3,586,567.39 | 28,707.78 | 0.29 |
| Original Face: | | Base | 5,000,000.000 | 98.876958 | 3,557,859.61 | 99.674780 | 3,586,567.39 | 28,707.78 | 0.29 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 8,332,295.900 | 99.897067 | 8,323,719.22 | 100.290070 | 8,356,465.39 | 32,746.17 | 0.68 |
| Original Face: | | Base | 10,000,000.000 | 99.897067 | 8,323,719.22 | 100.290070 | 8,356,465.39 | 32,746.17 | 0.68 |
| 38380H5Z1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD | | | | | 2.250000 | 20 Dec 2042 | | |
| | | Local | 4,289,900.370 | 99.203125 | 4,255,715.23 | 99.584170 | 4,272,061.68 | 16,346.45 | 0.35 |
| Original Face: | | Base | 5,000,000.000 | 99.203125 | 4,255,715.23 | 99.584170 | 4,272,061.68 | 16,346.45 | 0.35 |
| 38380KE27 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA | | | | | 3.000000 | 20 Jan 2044 | | |
| | | Local | 4,319,454.750 | 99.239209 | 4,286,592.73 | 101.091770 | 4,366,613.26 | 80,020.53 | 0.36 |
| Original Face: | | Base | 5,000,000.000 | 99.239209 | 4,286,592.73 | 101.091770 | 4,366,613.26 | 80,020.53 | 0.36 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | | Local | 4,519,905.200 | 100.070066 | 4,523,072.13 | 100.431511 | 4,539,409.09 | 16,336.96 | 0.37 |
| Original Face: | | Base | 5,000,000.000 | 100.070066 | 4,523,072.13 | 100.431511 | 4,539,409.09 | 16,336.96 | 0.37 |
| 38380VL90 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB | | | | | 3.000000 | 20 May 2045 | | |
| | | Local | 4,581,536.230 | 99.598909 | 4,563,160.09 | 101.400120 | 4,645,683.24 | 82,523.15 | 0.38 |
| Original Face: | | Base | 5,000,000.000 | 99.598909 | 4,563,160.09 | 101.400120 | 4,645,683.24 | 82,523.15 | 0.38 |
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | | 3.000000 | 20 Apr 2049 | | |
| | | Local | 10,000,000.000 | 100.327375 | 10,032,737.52 | 101.611640 | 10,161,164.00 | 128,426.48 | 0.83 |
| Original Face: | | Base | 10,000,000.000 | 100.327375 | 10,032,737.52 | 101.611640 | 10,161,164.00 | 128,426.48 | 0.83 |
| 6903534B0 | OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | | Local | 7,000,000.000 | 102.088211 | 7,146,174.76 | 103.650000 | 7,255,500.00 | 109,325.24 | 0.59 |
| | | Base | | 102.088211 | 7,146,174.76 | 103.650000 | 7,255,500.00 | 109,325.24 | 0.59 |
| 6903534R5 | OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000 | | | | | | 15 Nov 2019 | | |
| | | Local | 2,800,000.000 | 101.645136 | 2,846,063.80 | 101.720000 | 2,848,160.00 | 2,096.20 | 0.23 |
| | | Base | | 101.645136 | 2,846,063.80 | 101.720000 | 2,848,160.00 | 2,096.20 | 0.23 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 74274TAA8 | PRIVATE EXPORT FUNDING SR UNSECURED 144A 12/19 2.1 | | | | | 2.100000 | 19 Dec 2019 | | |
| | | Local | 3,190,000.000 | 99.734015 | 3,181,515.08 | 99.627617 | 3,178,120.98 | -3,394.10 | 0.26 |
| | | Base | | 99.734015 | 3,181,515.08 | 99.627617 | 3,178,120.98 | -3,394.10 | 0.26 |
| 912796RW1 | TREASURY BILL 07/19 0.00000 | | | | | 0.010000 | 05 Jul 2019 | | |
| | | Local | 25,000,000.000 | 99.765778 | 24,941,444.43 | 99.795444 | 24,948,861.00 | 7,416.57 | 2.04 |
| | | Base | | 99.765778 | 24,941,444.43 | 99.795444 | 24,948,861.00 | 7,416.57 | 2.04 |
| 9128284Q0 | US TREASURY N/B 05/20 2.5 | | | | | 2.500000 | 31 May 2020 | | |
| | | Local | 20,000,000.000 | 99.954007 | 19,990,801.41 | 100.242188 | 20,048,437.60 | 57,636.19 | 1.64 |
| | | Base | | 99.954007 | 19,990,801.41 | 100.242188 | 20,048,437.60 | 57,636.19 | 1.64 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | Local | 65,000,000.000 | 99.858948 | 64,908,316.05 | 100.574219 | 65,373,242.35 | 464,926.30 | 5.34 |
| | | Base | | 99.858948 | 64,908,316.05 | 100.574219 | 65,373,242.35 | 464,926.30 | 5.34 |
| 9128285B2 | US TREASURY N/B 09/20 2.75 | | | | | 2.750000 | 30 Sep 2020 | | |
| | | Local | 55,000,000.000 | 99.890910 | 54,940,000.50 | 100.832031 | 55,457,617.05 | 517,616.55 | 4.53 |
| | | Base | | 99.890910 | 54,940,000.50 | 100.832031 | 55,457,617.05 | 517,616.55 | 4.53 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | | Local | 15,000,000.000 | 100.074307 | 15,011,146.06 | 101.082031 | 15,162,304.65 | 151,158.59 | 1.24 |
| | | Base | | 100.074307 | 15,011,146.06 | 101.082031 | 15,162,304.65 | 151,158.59 | 1.24 |
| 9128285Q9 | US TREASURY N/B 11/20 2.75 | | | | | 2.750000 | 30 Nov 2020 | | |
| | | Local | 10,000,000.000 | 100.030023 | 10,003,002.28 | 101.003906 | 10,100,390.60 | 97,388.32 | 0.83 |
| | | Base | | 100.030023 | 10,003,002.28 | 101.003906 | 10,100,390.60 | 97,388.32 | 0.83 |
| 9128285X4 | US TREASURY N/B 01/21 2.5 | | | | | 2.500000 | 31 Jan 2021 | | |
| | | Local | 25,000,000.000 | 99.993250 | 24,998,312.46 | 100.773438 | 25,193,359.50 | 195,047.04 | 2.06 |
| | | Base | | 99.993250 | 24,998,312.46 | 100.773438 | 25,193,359.50 | 195,047.04 | 2.06 |
| 9128286D7 | US TREASURY N/B 02/21 2.5 | | | | | 2.500000 | 28 Feb 2021 | | |
| | | Local | 10,000,000.000 | 100.051993 | 10,005,199.28 | 100.843750 | 10,084,375.00 | 79,175.72 | 0.82 |
| | | Base | | 100.051993 | 10,005,199.28 | 100.843750 | 10,084,375.00 | 79,175.72 | 0.82 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | | | | | 1.125000 | 28 Feb 2021 | | |
| | | Local | 5,000,000.000 | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.40 |
| | | Base | | 99.681645 | 4,984,082.24 | 98.492188 | 4,924,609.40 | -59,472.84 | 0.40 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828VK3 | US TREASURY N/B 06/18 1.375 | | | | | 1.375000 | 30 Jun 2018 | | |
| | | 0.000 | Local | 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 | | |
| | | 10,000,000.000 | Local | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.82 |
| | | | Base | 99.938391 | 9,993,839.09 | 99.911934 | 9,991,193.40 | -2,645.69 | 0.82 |
| 912828XY1 | US TREASURY N/B 06/20 2.5 | | | | | 2.500000 | 30 Jun 2020 | | |
| | | 25,000,000.000 | Local | 99.871237 | 24,967,809.35 | 100.292969 | 25,073,242.25 | 105,432.90 | 2.05 |
| | | | Base | 99.871237 | 24,967,809.35 | 100.292969 | 25,073,242.25 | 105,432.90 | 2.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 687,056,543.950 | Local | | 687,464,361.86 | | 690,272,472.76 | 2,808,110.90 | 56.41 |
| | Original Face: | 493,053,941.000 | Base | | 687,464,361.86 | | 690,272,472.76 | 2,808,110.90 | 56.41 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 687,056,543.950 | Base | | 687,464,361.86 | | 690,272,472.76 | 2,808,110.90 | 56.41 |
| | Original Face: | 493,053,941.000 | | | | | | | |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 1,221,384,602.070 | Base | 1,220,858,081.26 | | 1,223,666,192.16 | 2,808,110.90 | 100.00 |
| Original Face: | | 493,053,941.000 | | | | | | |

& Issue has redenominated but Local is not converted
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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 | -0.010 | 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** | | | | | | | | | |
| | | Local | -0.010 | | -0.01 | | -0.01 | 0.00 | 0.00 |
| | | Base | | | -0.01 | | -0.01 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -0.010 | | -0.01 | | -0.01 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0347M3T38 | ANGLESEA FDG PLC and ANG | | | | | 2.560000 | 03 Jun 2019 | | |
| | | Local | 10,000,000.000 | 99.985778 | 9,998,577.78 | 99.985778 | 9,998,577.78 | 0.00 | 0.57 |
| | | Base | | 99.985778 | 9,998,577.78 | 99.985778 | 9,998,577.78 | 0.00 | 0.57 |
| 0347M3TQ7 | ANGLESEA FDG PLC and ANG | | | | | 2.600000 | 24 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.833889 | 19,966,777.78 | 99.833889 | 19,966,777.78 | 0.00 | 1.13 |
| | | Base | | 99.833889 | 19,966,777.78 | 99.833889 | 19,966,777.78 | 0.00 | 1.13 |
| 0347M3U28 | ANGLESEA FDG PLC and ANG | | | | | 2.510000 | 02 Jul 2019 | | |
| | | Local | 25,000,000.000 | 99.783861 | 24,945,965.28 | 99.783861 | 24,945,965.28 | 0.00 | 1.42 |
| | | Base | | 99.783861 | 24,945,965.28 | 99.783861 | 24,945,965.28 | 0.00 | 1.42 |
| 03785EU10 | APPLE INC | | | | | 2.620000 | 01 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.781667 | 19,956,333.33 | 99.781667 | 19,956,333.33 | 0.00 | 1.13 |
| | | Base | | 99.781667 | 19,956,333.33 | 99.781667 | 19,956,333.33 | 0.00 | 1.13 |
| 03785EX17 | APPLE INC | | | | | 2.500000 | 01 Oct 2019 | | |
| | | Local | 25,000,000.000 | 99.152778 | 24,788,194.44 | 99.152778 | 24,788,194.44 | 0.00 | 1.41 |
| | | Base | | 99.152778 | 24,788,194.44 | 99.152778 | 24,788,194.44 | 0.00 | 1.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 04821UT51 | ATLANTIC ASSET SECUR | | | | 2.560000 | 05 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.971556 | 9,997,155.55 | 99.971556 | 9,997,155.55 | 0.00 | 0.57 |
| | | Base | 99.971556 | 9,997,155.55 | 99.971556 | 9,997,155.55 | 0.00 | 0.57 |
| 04821UTS1 | ATLANTIC ASSET SECUR | | | | 2.570000 | 26 Jun 2019 | | |
| | 3,651,000.000 | Local | 99.821528 | 3,644,483.98 | 99.821528 | 3,644,483.98 | 0.00 | 0.21 |
| | | Base | 99.821528 | 3,644,483.98 | 99.821528 | 3,644,483.98 | 0.00 | 0.21 |
| 04821UUJ9 | ATLANTIC ASSET SECUR | | | | 2.440000 | 18 Jul 2019 | | |
| | 20,000,000.000 | Local | 99.681444 | 19,936,288.89 | 99.681444 | 19,936,288.89 | 0.00 | 1.13 |
| | | Base | 99.681444 | 19,936,288.89 | 99.681444 | 19,936,288.89 | 0.00 | 1.13 |
| 04821UUW0 | ATLANTIC ASSET SECUR | | | | 2.530000 | 30 Jul 2019 | | |
| | 15,000,000.000 | Local | 99.585361 | 14,937,804.17 | 99.585361 | 14,937,804.17 | 0.00 | 0.85 |
| | | Base | 99.585361 | 14,937,804.17 | 99.585361 | 14,937,804.17 | 0.00 | 0.85 |
| 06370RA58 | BANK OF MONTREAL- | | | | 2.520000 | 09 Aug 2019 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.14 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.14 |
| 06370RXP9 | BANK OF MONTREAL- | | | | 2.520000 | 05 Jul 2019 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.14 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.14 |
| 07644BV17 | BEDFORD ROW FDG CORP | | | | 2.680000 | 01 Aug 2019 | | |
| | 15,000,000.000 | Local | 99.545889 | 14,931,883.33 | 99.545889 | 14,931,883.33 | 0.00 | 0.85 |
| | | Base | 99.545889 | 14,931,883.33 | 99.545889 | 14,931,883.33 | 0.00 | 0.85 |
| 07644CEU0 | BEDFORD ROW FDG CORP | | | | 2.711250 | 11 Jul 2019 | | |
| | 25,000,000.000 | Local | 100.030168 | 25,007,541.90 | 100.030168 | 25,007,541.90 | 0.00 | 1.42 |
| | | Base | 100.030168 | 25,007,541.90 | 100.030168 | 25,007,541.90 | 0.00 | 1.42 |
| 07644CFT2 | BEDFORD ROW FDG CORP | | | | 2.617130 | 03 Feb 2020 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.57 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.57 |
| 09702MUA9 | BOEING CO. | | | | 2.600000 | 10 Jul 2019 | | |
| | 20,000,000.000 | Local | 99.718333 | 19,943,666.67 | 99.718333 | 19,943,666.67 | 0.00 | 1.13 |
| | | Base | 99.718333 | 19,943,666.67 | 99.718333 | 19,943,666.67 | 0.00 | 1.13 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 09702MVE0 | BOEING CO. | | | | 2.580000 | 14 Aug 2019 | | |
| | 15,000,000.000 | Local | 99.469667 | 14,920,450.00 | 99.469667 | 14,920,450.00 | 0.00 | 0.85 |
| | | Base | 99.469667 | 14,920,450.00 | 99.469667 | 14,920,450.00 | 0.00 | 0.85 |
| 09702MVM2 | BOEING CO. | | | | 2.570000 | 21 Aug 2019 | | |
| | 10,000,000.000 | Local | 99.421750 | 9,942,175.00 | 99.421750 | 9,942,175.00 | 0.00 | 0.56 |
| | | Base | 99.421750 | 9,942,175.00 | 99.421750 | 9,942,175.00 | 0.00 | 0.56 |
| 12619UVE8 | CRC FUNDING LLC | | | | 2.520000 | 14 Aug 2019 | | |
| | 20,000,000.000 | Local | 99.482000 | 19,896,400.00 | 99.482000 | 19,896,400.00 | 0.00 | 1.13 |
| | | Base | 99.482000 | 19,896,400.00 | 99.482000 | 19,896,400.00 | 0.00 | 1.13 |
| 13738KU21 | CAN AST & CAN LTD JT | | | | 2.560000 | 02 Jul 2019 | | |
| | 25,000,000.000 | Local | 99.779556 | 24,944,888.89 | 99.779556 | 24,944,888.89 | 0.00 | 1.42 |
| | | Base | 99.779556 | 24,944,888.89 | 99.779556 | 24,944,888.89 | 0.00 | 1.42 |
| 15060YTH3 | CEDAR SPRING CPTL CO | | | | 2.550000 | 17 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.886667 | 19,977,333.33 | 99.886667 | 19,977,333.33 | 0.00 | 1.13 |
| | | Base | 99.886667 | 19,977,333.33 | 99.886667 | 19,977,333.33 | 0.00 | 1.13 |
| 15060YTM2 | CEDAR SPRING CPTL CO | | | | 2.480000 | 21 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.862222 | 19,972,444.45 | 99.862222 | 19,972,444.45 | 0.00 | 1.13 |
| | | Base | 99.862222 | 19,972,444.45 | 99.862222 | 19,972,444.45 | 0.00 | 1.13 |
| 15060YU81 | CEDAR SPRING CPTL CO | | | | 2.550000 | 08 Jul 2019 | | |
| | 10,000,000.000 | Local | 99.737917 | 9,973,791.67 | 99.737917 | 9,973,791.67 | 0.00 | 0.57 |
| | | Base | 99.737917 | 9,973,791.67 | 99.737917 | 9,973,791.67 | 0.00 | 0.57 |
| 15963UTD8 | CHARIOT FNDG LLC | | | | 2.480000 | 13 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.917333 | 19,983,466.67 | 99.917333 | 19,983,466.67 | 0.00 | 1.13 |
| | | Base | 99.917333 | 19,983,466.67 | 99.917333 | 19,983,466.67 | 0.00 | 1.13 |
| 15963UTS5 | CHARIOT FNDG LLC | | | | 2.490000 | 26 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.827083 | 9,982,708.33 | 99.827083 | 9,982,708.33 | 0.00 | 0.57 |
| | | Base | 99.827083 | 9,982,708.33 | 99.827083 | 9,982,708.33 | 0.00 | 0.57 |
| 15963UV11 | CHARIOT FNDG LLC | | | | 2.510000 | 01 Aug 2019 | | |
| | 20,000,000.000 | Local | 99.574694 | 19,914,938.89 | 99.574694 | 19,914,938.89 | 0.00 | 1.13 |
| | | Base | 99.574694 | 19,914,938.89 | 99.574694 | 19,914,938.89 | 0.00 | 1.13 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 19121BTL3 | COCA-COLA COMPANY | | | | 2.500000 | 20 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.868056 | 19,973,611.11 | 99.868056 | 19,973,611.11 | 0.00 | 1.13 |
| | | Base | 99.868056 | 19,973,611.11 | 99.868056 | 19,973,611.11 | 0.00 | 1.13 |
| 19121BWG0 | COCA-COLA COMPANY | | | | 2.550000 | 16 Sep 2019 | | |
| | 10,000,000.000 | Local | 99.242083 | 9,924,208.34 | 99.242083 | 9,924,208.34 | 0.00 | 0.56 |
| | | Base | 99.242083 | 9,924,208.34 | 99.242083 | 9,924,208.34 | 0.00 | 0.56 |
| 2063C1T42 | CONCORD MIN CPTL CO | | | | 2.510000 | 04 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.979083 | 19,995,816.67 | 99.979083 | 19,995,816.67 | 0.00 | 1.14 |
| | | Base | 99.979083 | 19,995,816.67 | 99.979083 | 19,995,816.67 | 0.00 | 1.14 |
| 2063C1TL4 | CONCORD MIN CPTL CO | | | | 2.450000 | 20 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.870694 | 9,987,069.44 | 99.870694 | 9,987,069.44 | 0.00 | 0.57 |
| | | Base | 99.870694 | 9,987,069.44 | 99.870694 | 9,987,069.44 | 0.00 | 0.57 |
| 2063C1UX6 | CONCORD MIN CPTL CO | | | | 2.520000 | 31 Jul 2019 | | |
| | 20,000,000.000 | Local | 99.580000 | 19,916,000.00 | 99.580000 | 19,916,000.00 | 0.00 | 1.13 |
| | | Base | 99.580000 | 19,916,000.00 | 99.580000 | 19,916,000.00 | 0.00 | 1.13 |
| 23102VTR1 | CUMMINS INC | | | | 2.450000 | 25 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.836667 | 19,967,333.33 | 99.836667 | 19,967,333.33 | 0.00 | 1.13 |
| | | Base | 99.836667 | 19,967,333.33 | 99.836667 | 19,967,333.33 | 0.00 | 1.13 |
| 23102VUG3 | CUMMINS INC | | | | 2.490000 | 16 Jul 2019 | | |
| | 25,000,000.000 | Local | 99.688750 | 24,922,187.50 | 99.688750 | 24,922,187.50 | 0.00 | 1.41 |
| | | Base | 99.688750 | 24,922,187.50 | 99.688750 | 24,922,187.50 | 0.00 | 1.41 |
| 2546R3TQ7 | DISNEY (WALT) CO THE | | | | 2.440000 | 24 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.844111 | 19,968,822.22 | 99.844111 | 19,968,822.22 | 0.00 | 1.13 |
| | | Base | 99.844111 | 19,968,822.22 | 99.844111 | 19,968,822.22 | 0.00 | 1.13 |
| 2546R3VN1 | DISNEY (WALT) CO THE | | | | 2.470000 | 22 Aug 2019 | | |
| | 20,000,000.000 | Local | 99.437389 | 19,887,477.78 | 99.437389 | 19,887,477.78 | 0.00 | 1.13 |
| | | Base | 99.437389 | 19,887,477.78 | 99.437389 | 19,887,477.78 | 0.00 | 1.13 |
| 30229BTR8 | EXXON MOBIL CORP | | | | 2.440000 | 25 Jun 2019 | | |
| | 15,000,000.000 | Local | 99.837333 | 14,975,600.00 | 99.837333 | 14,975,600.00 | 0.00 | 0.85 |
| | | Base | 99.837333 | 14,975,600.00 | 99.837333 | 14,975,600.00 | 0.00 | 0.85 |

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| 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 | 0.57 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.57 |
| 37737QTR5 | GLAXOSMITHKLINE LLC | | | | | 2.450000 | 25 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.836667 | 19,967,333.33 | 99.836667 | 19,967,333.33 | 0.00 | 1.13 |
| | | | Base | 99.836667 | 19,967,333.33 | 99.836667 | 19,967,333.33 | 0.00 | 1.13 |
| 37828XTB5 | GLENCOVE FDG DAC/LLC | | | | | 2.470000 | 11 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.931389 | 19,986,277.78 | 99.931389 | 19,986,277.78 | 0.00 | 1.13 |
| | | | Base | 99.931389 | 19,986,277.78 | 99.931389 | 19,986,277.78 | 0.00 | 1.13 |
| 37828XU98 | GLENCOVE FDG DAC/LLC | | | | | 2.580000 | 09 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.727667 | 24,931,916.67 | 99.727667 | 24,931,916.67 | 0.00 | 1.42 |
| | | | Base | 99.727667 | 24,931,916.67 | 99.727667 | 24,931,916.67 | 0.00 | 1.42 |
| 38346MU36 | GOTHAM FDG CORP | | | | | 2.450000 | 03 Jul 2019 | | |
| | | 20,000,000.000 | Local | 99.782222 | 19,956,444.44 | 99.782222 | 19,956,444.44 | 0.00 | 1.13 |
| | | | Base | 99.782222 | 19,956,444.44 | 99.782222 | 19,956,444.44 | 0.00 | 1.13 |
| 38346MV27 | GOTHAM FDG CORP | | | | | 2.520000 | 02 Aug 2019 | | |
| | | 20,000,000.000 | Local | 99.566000 | 19,913,200.00 | 99.566000 | 19,913,200.00 | 0.00 | 1.13 |
| | | | Base | 99.566000 | 19,913,200.00 | 99.566000 | 19,913,200.00 | 0.00 | 1.13 |
| 40588MUF2 | HALKIN FINANCE LLC USC | | | | | 2.570000 | 15 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.685889 | 24,921,472.22 | 99.685889 | 24,921,472.22 | 0.00 | 1.41 |
| | | | Base | 99.685889 | 24,921,472.22 | 99.685889 | 24,921,472.22 | 0.00 | 1.41 |
| 40588MVL8 | HALKIN FINANCE LLC USC | | | | | 2.500000 | 20 Aug 2019 | | |
| | | 20,000,000.000 | Local | 99.444444 | 19,888,888.89 | 99.444444 | 19,888,888.89 | 0.00 | 1.13 |
| | | | Base | 99.444444 | 19,888,888.89 | 99.444444 | 19,888,888.89 | 0.00 | 1.13 |
| 45113VTT7 | IBM CREDIT LLC | | | | | 2.480000 | 27 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.820889 | 24,955,222.22 | 99.820889 | 24,955,222.22 | 0.00 | 1.42 |
| | | | Base | 99.820889 | 24,955,222.22 | 99.820889 | 24,955,222.22 | 0.00 | 1.42 |
| 45779QU12 | INSTITUTIONAL SECURED | | | | | 2.570000 | 01 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.785833 | 24,946,458.33 | 99.785833 | 24,946,458.33 | 0.00 | 1.42 |
| | | | Base | 99.785833 | 24,946,458.33 | 99.785833 | 24,946,458.33 | 0.00 | 1.42 |

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|---|---|---|---|---|---|---|---|---|---|
| 45779QU20 | INSTITUTIONAL SECURED | | | | | 2.550000 | 02 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.780417 | 24,945,104.16 | 99.780417 | 24,945,104.16 | 0.00 | 1.42 |
| | | | Base | 99.780417 | 24,945,104.16 | 99.780417 | 24,945,104.16 | 0.00 | 1.42 |
| 45826FUC5 | INTEL CORPORATION | | | | | 2.450000 | 12 Jul 2019 | | |
| | | 20,000,000.000 | Local | 99.720972 | 19,944,194.44 | 99.720972 | 19,944,194.44 | 0.00 | 1.13 |
| | | | Base | 99.720972 | 19,944,194.44 | 99.720972 | 19,944,194.44 | 0.00 | 1.13 |
| 48802TF83 | KELLS FDG LLC | | | | | 2.570000 | 11 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.928611 | 19,985,722.22 | 99.928611 | 19,985,722.22 | 0.00 | 1.13 |
| | | | Base | 99.928611 | 19,985,722.22 | 99.928611 | 19,985,722.22 | 0.00 | 1.13 |
| 48803MMP1 | KELLS FDG LLC | | | | | 2.540000 | 27 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.816556 | 9,981,655.55 | 99.816556 | 9,981,655.55 | 0.00 | 0.57 |
| | | | Base | 99.816556 | 9,981,655.55 | 99.816556 | 9,981,655.55 | 0.00 | 0.57 |
| 48803TKG8 | KELLS FDG LLC | | | | | 2.540000 | 16 Sep 2019 | | |
| | | 20,000,000.000 | Local | 99.245056 | 19,849,011.11 | 99.245056 | 19,849,011.11 | 0.00 | 1.13 |
| | | | Base | 99.245056 | 19,849,011.11 | 99.245056 | 19,849,011.11 | 0.00 | 1.13 |
| 52952MTA8 | LEXINGTN PKR CAP CO LL | | | | | 2.550000 | 10 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.936250 | 19,987,250.00 | 99.936250 | 19,987,250.00 | 0.00 | 1.13 |
| | | | Base | 99.936250 | 19,987,250.00 | 99.936250 | 19,987,250.00 | 0.00 | 1.13 |
| 52952MUA6 | LEXINGTN PKR CAP CO LL | | | | | 2.510000 | 10 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.728083 | 9,972,808.33 | 99.728083 | 9,972,808.33 | 0.00 | 0.57 |
| | | | Base | 99.728083 | 9,972,808.33 | 99.728083 | 9,972,808.33 | 0.00 | 0.57 |
| 52952MV72 | LEXINGTN PKR CAP CO LL | | | | | 2.550000 | 07 Aug 2019 | | |
| | | 20,000,000.000 | Local | 99.525417 | 19,905,083.33 | 99.525417 | 19,905,083.33 | 0.00 | 1.13 |
| | | | Base | 99.525417 | 19,905,083.33 | 99.525417 | 19,905,083.33 | 0.00 | 1.13 |
| 56274MT77 | MANHATTAN ASSET FDG. | | | | | 2.490000 | 07 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.958500 | 9,995,850.00 | 99.958500 | 9,995,850.00 | 0.00 | 0.57 |
| | | | Base | 99.958500 | 9,995,850.00 | 99.958500 | 9,995,850.00 | 0.00 | 0.57 |
| 56274MTK8 | MANHATTAN ASSET FDG. | | | | | 2.550000 | 19 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.872500 | 19,974,500.00 | 99.872500 | 19,974,500.00 | 0.00 | 1.13 |
| | | | Base | 99.872500 | 19,974,500.00 | 99.872500 | 19,974,500.00 | 0.00 | 1.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 57576KTA7 | MASSACHUSETTS MUT LIFE INS CO | | | | | 2.450000 | 10 Jun 2019 | | |
| | | Local | 25,000,000.000 | 99.938750 | 24,984,687.50 | 99.938750 | 24,984,687.50 | 0.00 | 1.42 |
| | | Base | | 99.938750 | 24,984,687.50 | 99.938750 | 24,984,687.50 | 0.00 | 1.42 |
| 62455BTE5 | MOUNTCLIFF | | | | | 2.550000 | 14 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.907917 | 19,981,583.33 | 99.907917 | 19,981,583.33 | 0.00 | 1.13 |
| | | Base | | 99.907917 | 19,981,583.33 | 99.907917 | 19,981,583.33 | 0.00 | 1.13 |
| 62455BVK8 | MOUNTCLIFF | | | | | 2.550000 | 19 Aug 2019 | | |
| | | Local | 10,000,000.000 | 99.440417 | 9,944,041.67 | 99.440417 | 9,944,041.67 | 0.00 | 0.56 |
| | | Base | | 99.440417 | 9,944,041.67 | 99.440417 | 9,944,041.67 | 0.00 | 0.56 |
| 63763QVW4 | NATIONAL SECS CLEARING | | | | | 2.440000 | 30 Aug 2019 | | |
| | | Local | 25,000,000.000 | 99.390000 | 24,847,500.00 | 99.390000 | 24,847,500.00 | 0.00 | 1.41 |
| | | Base | | 99.390000 | 24,847,500.00 | 99.390000 | 24,847,500.00 | 0.00 | 1.41 |
| 65409SU55 | NIEUW AMSTERDAM RECV | | | | | 2.530000 | 05 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.761056 | 19,952,211.11 | 99.761056 | 19,952,211.11 | 0.00 | 1.13 |
| | | Base | | 99.761056 | 19,952,211.11 | 99.761056 | 19,952,211.11 | 0.00 | 1.13 |
| 65409SU89 | NIEUW AMSTERDAM RECV | | | | | 2.510000 | 08 Jul 2019 | | |
| | | Local | 10,000,000.000 | 99.742028 | 9,974,202.78 | 99.742028 | 9,974,202.78 | 0.00 | 0.57 |
| | | Base | | 99.742028 | 9,974,202.78 | 99.742028 | 9,974,202.78 | 0.00 | 0.57 |
| 65409SU89 | NIEUW AMSTERDAM RECV | | | | | 2.520000 | 08 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.741000 | 19,948,200.00 | 99.741000 | 19,948,200.00 | 0.00 | 1.13 |
| | | Base | | 99.741000 | 19,948,200.00 | 99.741000 | 19,948,200.00 | 0.00 | 1.13 |
| 66844DT36 | NORTHWESTERN UNIVERS | | | | | 2.500000 | 03 Jun 2019 | | |
| | | Local | 30,000,000.000 | 99.986111 | 29,995,833.33 | 99.986111 | 29,995,833.33 | 0.00 | 1.70 |
| | | Base | | 99.986111 | 29,995,833.33 | 99.986111 | 29,995,833.33 | 0.00 | 1.70 |
| 66844DVK5 | NORTHWESTERN UNIVERS | | | | | 2.470000 | 19 Aug 2019 | | |
| | | Local | 20,000,000.000 | 99.457972 | 19,891,594.45 | 99.457972 | 19,891,594.45 | 0.00 | 1.13 |
| | | Base | | 99.457972 | 19,891,594.45 | 99.457972 | 19,891,594.45 | 0.00 | 1.13 |
| 66844DVV1 | NORTHWESTERN UNIVERS | | | | | 2.450000 | 29 Aug 2019 | | |
| | | Local | 30,000,000.000 | 99.407917 | 29,822,375.00 | 99.407917 | 29,822,375.00 | 0.00 | 1.69 |
| | | Base | | 99.407917 | 29,822,375.00 | 99.407917 | 29,822,375.00 | 0.00 | 1.69 |

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|---|---|---|---|---|---|---|---|---|---|
| 67983UTL7 | OLD LINE FUNDING LLC | | | | | 2.530000 | 20 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.866472 | 24,966,618.05 | 99.866472 | 24,966,618.05 | 0.00 | 1.42 |
| | | | Base | 99.866472 | 24,966,618.05 | 99.866472 | 24,966,618.05 | 0.00 | 1.42 |
| 67983UUN1 | OLD LINE FUNDING LLC | | | | | 2.540000 | 22 Jul 2019 | | |
| | | 7,100,000.000 | Local | 99.640167 | 7,074,451.83 | 99.640167 | 7,074,451.83 | 0.00 | 0.40 |
| | | | Base | 99.640167 | 7,074,451.83 | 99.640167 | 7,074,451.83 | 0.00 | 0.40 |
| 67983UX99 | OLD LINE FUNDING LLC | | | | | 2.550000 | 09 Oct 2019 | | |
| | | 20,000,000.000 | Local | 99.079167 | 19,815,833.33 | 99.079167 | 19,815,833.33 | 0.00 | 1.13 |
| | | | Base | 99.079167 | 19,815,833.33 | 99.079167 | 19,815,833.33 | 0.00 | 1.13 |
| 74005JTU2 | PRAXAIR INC | | | | | 2.460000 | 28 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.815500 | 19,963,100.00 | 99.815500 | 19,963,100.00 | 0.00 | 1.13 |
| | | | Base | 99.815500 | 19,963,100.00 | 99.815500 | 19,963,100.00 | 0.00 | 1.13 |
| 82124MUQ1 | SHEFFIELD RECEIVABLE | | | | | 2.550000 | 24 Jul 2019 | | |
| | | 20,000,000.000 | Local | 99.624583 | 19,924,916.67 | 99.624583 | 19,924,916.67 | 0.00 | 1.13 |
| | | | Base | 99.624583 | 19,924,916.67 | 99.624583 | 19,924,916.67 | 0.00 | 1.13 |
| 82124MVT4 | SHEFFIELD RECEIVABLE | | | | | 2.480000 | 27 Aug 2019 | | |
| | | 20,000,000.000 | Local | 99.400667 | 19,880,133.33 | 99.400667 | 19,880,133.33 | 0.00 | 1.13 |
| | | | Base | 99.400667 | 19,880,133.33 | 99.400667 | 19,880,133.33 | 0.00 | 1.13 |
| 82124MVW7 | SHEFFIELD RECEIVABLE | | | | | 2.570000 | 30 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.357500 | 9,935,750.00 | 99.357500 | 9,935,750.00 | 0.00 | 0.56 |
| | | | Base | 99.357500 | 9,935,750.00 | 99.357500 | 9,935,750.00 | 0.00 | 0.56 |
| 88602UUR9 | THUNDER BAY FNDNG LLC | | | | | 2.540000 | 25 Jul 2019 | | |
| | | 12,375,000.000 | Local | 99.619000 | 12,327,851.25 | 99.619000 | 12,327,851.25 | 0.00 | 0.70 |
| | | | Base | 99.619000 | 12,327,851.25 | 99.619000 | 12,327,851.25 | 0.00 | 0.70 |
| 88602UVE7 | THUNDER BAY FNDNG LLC | | | | | 2.520000 | 14 Aug 2019 | | |
| | | 20,000,000.000 | Local | 99.482000 | 19,896,400.00 | 99.482000 | 19,896,400.00 | 0.00 | 1.13 |
| | | | Base | 99.482000 | 19,896,400.00 | 99.482000 | 19,896,400.00 | 0.00 | 1.13 |
| 88603LBL2 | THUNDER BAY FNDNG LLC | | | | | 2.561380 | 10 Oct 2019 | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.85 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.85 |

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|---|---|---|---|---|---|---|---|---|---|
| 91058UTQ6 | UNITED HEALTHCARE CO | | | | | 2.580000 | 24 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.835167 | 19,967,033.33 | 99.835167 | 19,967,033.33 | 0.00 | 1.13 |
| | | Base | | 99.835167 | 19,967,033.33 | 99.835167 | 19,967,033.33 | 0.00 | 1.13 |
| 912796SN0 | TREASURY BILL 10/19 0.00000 | | | | | 2.402900 | 17 Oct 2019 | | |
| | | Local | 5,000,000.000 | 99.078888 | 4,953,944.42 | 99.078888 | 4,953,944.42 | 0.00 | 0.28 |
| | | Base | | 99.078888 | 4,953,944.42 | 99.078888 | 4,953,944.42 | 0.00 | 0.28 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 2.460000 | 03 Jun 2019 | | |
| | | Local | 58,203,154.340 | 100.000000 | 58,203,154.34 | 100.000000 | 58,203,154.34 | 0.00 | 3.30 |
| | | Base | | 100.000000 | 58,203,154.34 | 100.000000 | 58,203,154.34 | 0.00 | 3.30 |
| 92646LTH3 | VICTORY RECEIVABLES | | | | | 2.550000 | 17 Jun 2019 | | |
| | | Local | 18,300,000.000 | 99.886667 | 18,279,260.00 | 99.886667 | 18,279,260.00 | 0.00 | 1.04 |
| | | Base | | 99.886667 | 18,279,260.00 | 99.886667 | 18,279,260.00 | 0.00 | 1.04 |
| 92646LTU4 | VICTORY RECEIVABLES | | | | | 2.450000 | 28 Jun 2019 | | |
| | | Local | 11,155,000.000 | 99.816250 | 11,134,502.69 | 99.816250 | 11,134,502.69 | 0.00 | 0.63 |
| | | Base | | 99.816250 | 11,134,502.69 | 99.816250 | 11,134,502.69 | 0.00 | 0.63 |
| 92646LU16 | VICTORY RECEIVABLES | | | | | 2.490000 | 01 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.792500 | 19,958,500.00 | 99.792500 | 19,958,500.00 | 0.00 | 1.13 |
| | | Base | | 99.792500 | 19,958,500.00 | 99.792500 | 19,958,500.00 | 0.00 | 1.13 |
| 93114FTA2 | WAL-MART STORES INC | | | | | 2.490000 | 10 Jun 2019 | | |
| | | Local | 23,100,000.000 | 99.937750 | 23,085,620.25 | 99.937750 | 23,085,620.25 | 0.00 | 1.31 |
| | | Base | | 99.937750 | 23,085,620.25 | 99.937750 | 23,085,620.25 | 0.00 | 1.31 |
| 93114FTR5 | WAL-MART STORES INC | | | | | 2.450000 | 25 Jun 2019 | | |
| | | Local | 13,000,000.000 | 99.836667 | 12,978,766.67 | 99.836667 | 12,978,766.67 | 0.00 | 0.74 |
| | | Base | | 99.836667 | 12,978,766.67 | 99.836667 | 12,978,766.67 | 0.00 | 0.74 |
| 96327STH5 | WHEELS INC | | | | | 2.520000 | 17 Jun 2019 | | |
| | | Local | 25,056,000.000 | 99.888000 | 25,027,937.28 | 99.888000 | 25,027,937.28 | 0.00 | 1.42 |
| | | Base | | 99.888000 | 25,027,937.28 | 99.888000 | 25,027,937.28 | 0.00 | 1.42 |
| 96327STQ5 | WHEELS INC | | | | | 2.550000 | 24 Jun 2019 | | |
| | | Local | 22,000,000.000 | 99.837083 | 21,964,158.33 | 99.837083 | 21,964,158.33 | 0.00 | 1.25 |
| | | Base | | 99.837083 | 21,964,158.33 | 99.837083 | 21,964,158.33 | 0.00 | 1.25 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 979QRC005 | BANK OF AMERICA REPO | | | | | 2.470000 | 03 Jun 2019 | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.68 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 5.68 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 1,688,940,154.340 | Local | | 1,684,769,950.68 | | 1,684,769,950.68 | 0.00 | 95.65 |
| | | | Base | | 1,684,769,950.68 | | 1,684,769,950.68 | 0.00 | 95.65 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 1,688,940,154.340 | Base | | 1,684,769,950.68 | | 1,684,769,950.68 | 0.00 | 95.65 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 05586CAA2 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1 | | | | | 2.495840 | 21 Oct 2019 | | |
| | | 175,955.570 | Local | 100.000000 | 175,955.57 | 99.997260 | 175,950.75 | -4.82 | 0.01 |
| | Original Face: | 8,000,000.000 | Base | 100.000000 | 175,955.57 | 99.997260 | 175,950.75 | -4.82 | 0.01 |
| 14315EAA8 | CARMAX AUTO OWNER TRUST CARMX 2018 4 A1 | | | | | 2.591980 | 15 Nov 2019 | | |
| | | 456,796.290 | Local | 100.000000 | 456,796.29 | 99.993780 | 456,767.88 | -28.41 | 0.03 |
| | Original Face: | 10,000,000.000 | Base | 100.000000 | 456,796.29 | 99.993780 | 456,767.88 | -28.41 | 0.03 |
| 14316LAA1 | CARMAX AUTO OWNER TRUST CARMX 2019 2 A1 | | | | | 2.604480 | 15 Apr 2020 | | |
| | | 8,534,973.510 | Local | 100.000000 | 8,534,973.51 | 100.040550 | 8,538,434.44 | 3,460.93 | 0.48 |
| | Original Face: | 10,000,000.000 | Base | 100.000000 | 8,534,973.51 | 100.040550 | 8,538,434.44 | 3,460.93 | 0.48 |
| 24704DAA8 | DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A | | | | | 2.659610 | 22 Oct 2019 | | |
| | | 150,431.370 | Local | 100.000000 | 150,431.37 | 100.014400 | 150,453.03 | 21.66 | 0.01 |
| | Original Face: | 8,000,000.000 | Base | 100.000000 | 150,431.37 | 100.014400 | 150,453.03 | 21.66 | 0.01 |
| 36256UAA6 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1 | | | | | 2.700410 | 20 Feb 2020 | | |
| | | 5,378,824.370 | Local | 100.000000 | 5,378,824.37 | 100.009070 | 5,379,312.23 | 487.86 | 0.31 |
| | Original Face: | 10,000,000.000 | Base | 100.000000 | 5,378,824.37 | 100.009070 | 5,379,312.23 | 487.86 | 0.31 |
| 36257AAA9 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 2 A1 | | | | | 2.666110 | 20 May 2020 | | |
| | | 5,785,787.700 | Local | 100.000000 | 5,785,787.70 | 100.036790 | 5,787,916.29 | 2,128.59 | 0.33 |
| | Original Face: | 6,500,000.000 | Base | 100.000000 | 5,785,787.70 | 100.036790 | 5,787,916.29 | 2,128.59 | 0.33 |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 448969AA3 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 A A1 144A | | | | | 2.662400 | 13 Mar 2020 | | |
| | | Local | 2,606,308.290 | 100.000000 | 2,606,308.29 | 100.003236 | 2,606,392.63 | 84.34 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 2,606,308.29 | 100.003236 | 2,606,392.63 | 84.34 | 0.15 |
| 44932NAA8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1 | | | | | 2.706510 | 15 Apr 2020 | | |
| | | Local | 3,758,278.850 | 100.000000 | 3,758,278.85 | 100.026550 | 3,759,276.67 | 997.82 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 3,758,278.85 | 100.026550 | 3,759,276.67 | 997.82 | 0.21 |
| 912796QV4 | TREASURY BILL 08/19 0.00000 | | | | | | 15 Aug 2019 | | |
| | | Local | 30,000,000.000 | 99.503125 | 29,850,937.50 | 99.537667 | 29,861,300.10 | 10,362.60 | 1.70 |
| | | Base | | 99.503125 | 29,850,937.50 | 99.537667 | 29,861,300.10 | 10,362.60 | 1.70 |
| 912796SP5 | TREASURY BILL 10/19 0.00000 | | | | | 0.010000 | 24 Oct 2019 | | |
| | | Local | 10,000,000.000 | 99.032931 | 9,903,293.05 | 99.085661 | 9,908,566.10 | 5,273.05 | 0.56 |
| | | Base | | 99.032931 | 9,903,293.05 | 99.085661 | 9,908,566.10 | 5,273.05 | 0.56 |
| 912796SQ3 | TREASURY BILL 10/19 0.00000 | | | | | 0.010000 | 31 Oct 2019 | | |
| | | Local | 10,000,000.000 | 98.988777 | 9,898,877.74 | 99.044097 | 9,904,409.70 | 5,531.96 | 0.56 |
| | | Base | | 98.988777 | 9,898,877.74 | 99.044097 | 9,904,409.70 | 5,531.96 | 0.56 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 76,847,355.950 | | 76,500,464.24 | | 76,528,779.82 | 28,315.58 | 4.35 |
| Original Face: | | Base | 62,500,000.000 | | 76,500,464.24 | | 76,528,779.82 | 28,315.58 | 4.35 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 76,847,355.950 | | 76,500,464.24 | | 76,528,779.82 | 28,315.58 | 4.35 |
| Original Face: | | | 62,500,000.000 | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 1,765,787,510.280 | Base | 1,761,270,414.91 | | 1,761,298,730.49 | 28,315.58 | 100.00 |
| Original Face: | | 62,500,000.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -2,518.710 | 1.000000 | -2,518.71 | 1.000000 | -2,518.71 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -2,518.71 | 1.000000 | -2,518.71 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -2,518.710 | | -2,518.71 | | -2,518.71 | 0.00 | 0.00 |
| | | Base | | | -2,518.71 | | -2,518.71 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -2,518.710 | | -2,518.71 | | -2,518.71 | 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 | 99.910444 | 19,982,088.89 | 99.910444 | 19,982,088.89 | 0.00 | 1.16 |
| | | Base | | 99.910444 | 19,982,088.89 | 99.910444 | 19,982,088.89 | 0.00 | 1.16 |
| 7426M5W42 | PRIVATE EXP. FUNDING | | | | | 2.460000 | 04 Sep 2019 | | |
| | | Local | 30,000,000.000 | 99.350833 | 29,805,250.00 | 99.350833 | 29,805,250.00 | 0.00 | 1.73 |
| | | Base | | 99.350833 | 29,805,250.00 | 99.350833 | 29,805,250.00 | 0.00 | 1.73 |
| 7426M5X17 | PRIVATE EXP. FUNDING | | | | | 2.470000 | 01 Oct 2019 | | |
| | | Local | 20,000,000.000 | 99.162944 | 19,832,588.89 | 99.162944 | 19,832,588.89 | 0.00 | 1.15 |
| | | Base | | 99.162944 | 19,832,588.89 | 99.162944 | 19,832,588.89 | 0.00 | 1.15 |
| 912796RF8 | TREASURY BILL 10/19 0.00000 | | | | | 2.391200 | 10 Oct 2019 | | |
| | | Local | 15,000,000.000 | 99.129869 | 14,869,480.34 | 99.129869 | 14,869,480.34 | 0.00 | 0.87 |
| | | Base | | 99.129869 | 14,869,480.34 | 99.129869 | 14,869,480.34 | 0.00 | 0.87 |
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | | 2.520000 | 02 Jan 2020 | | |
| | | Local | 5,000,000.000 | 98.495000 | 4,924,750.00 | 98.495000 | 4,924,750.00 | 0.00 | 0.29 |
| | | Base | | 98.495000 | 4,924,750.00 | 98.495000 | 4,924,750.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912796RZ4 | TREASURY BILL 07/19 0.00000 | | | | | 2.471800 | 11 Jul 2019 | | |
| | | Local | 10,000,000.000 | 99.725356 | 9,972,535.55 | 99.725356 | 9,972,535.55 | 0.00 | 0.58 |
| | | Base | | 99.725356 | 9,972,535.55 | 99.725356 | 9,972,535.55 | 0.00 | 0.58 |
| 912796SF7 | TREASURY BILL 08/19 0.00000 | | | | | 2.321200 | 29 Aug 2019 | | |
| | | Local | 15,000,000.000 | 99.426148 | 14,913,922.17 | 99.426148 | 14,913,922.17 | 0.00 | 0.87 |
| | | Base | | 99.426148 | 14,913,922.17 | 99.426148 | 14,913,922.17 | 0.00 | 0.87 |
| 912796SN0 | TREASURY BILL 10/19 0.00000 | | | | | 2.401000 | 17 Oct 2019 | | |
| | | Local | 10,000,000.000 | 99.079617 | 9,907,961.66 | 99.079617 | 9,907,961.66 | 0.00 | 0.58 |
| | | Base | | 99.079617 | 9,907,961.66 | 99.079617 | 9,907,961.66 | 0.00 | 0.58 |
| 912796VH9 | TREASURY BILL 06/19 0.00000 | | | | | 2.310000 | 25 Jun 2019 | | |
| | | Local | 60,000,000.000 | 99.844071 | 59,906,442.67 | 99.844071 | 59,906,442.67 | 0.00 | 3.49 |
| | | Base | | 99.844071 | 59,906,442.67 | 99.844071 | 59,906,442.67 | 0.00 | 3.49 |
| 912796VM8 | TREASURY BILL 07/19 0.00000 | | | | | 2.311000 | 23 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.666189 | 19,933,237.78 | 99.666189 | 19,933,237.78 | 0.00 | 1.16 |
| | | Base | | 99.666189 | 19,933,237.78 | 99.666189 | 19,933,237.78 | 0.00 | 1.16 |
| 912796VN6 | TREASURY BILL 07/19 0.00000 | | | | | 2.326800 | 30 Jul 2019 | | |
| | | Local | 20,000,000.000 | 99.638053 | 19,927,610.67 | 99.638053 | 19,927,610.67 | 0.00 | 1.16 |
| | | Base | | 99.638053 | 19,927,610.67 | 99.638053 | 19,927,610.67 | 0.00 | 1.16 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 2.460000 | 03 Jun 2019 | | |
| | | Local | 54,231,699.550 | 100.000000 | 54,231,699.55 | 100.000000 | 54,231,699.55 | 0.00 | 3.16 |
| | | Base | | 100.000000 | 54,231,699.55 | 100.000000 | 54,231,699.55 | 0.00 | 3.16 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 03 Jun 2019 | | |
| | | Local | 88,000,000.000 | 100.000000 | 88,000,000.00 | 100.000000 | 88,000,000.00 | 0.00 | 5.12 |
| | | Base | | 100.000000 | 88,000,000.00 | 100.000000 | 88,000,000.00 | 0.00 | 5.12 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.470000 | 03 Jul 2019 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | | 2.360000 | 03 Jun 2019 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | Local | 164,162,456.290 | 100.000000 | 164,162,456.29 | 100.000000 | 164,162,456.29 | 0.00 | 9.55 |
| | | Base | | 100.000000 | 164,162,456.29 | 100.000000 | 164,162,456.29 | 0.00 | 9.55 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.450000 | 13 Jun 2019 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.91 |
| 979QHT009 | WELLS FARGO REPO | | | | | 2.400000 | 04 Jun 2019 | | |
| | | Local | 110,000,000.000 | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 6.40 |
| | | Base | | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 6.40 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 1.260000 | 01 Jun 2019 | | |
| | | Local | 2,518.630 | 100.000000 | 2,518.63 | 100.000000 | 2,518.63 | 0.00 | 0.00 |
| | | Base | | 100.000000 | 2,518.63 | 100.000000 | 2,518.63 | 0.00 | 0.00 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | | | | | 2.440000 | 03 Jun 2019 | | |
| | | Local | 400,000,000.000 | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 23.28 |
| | | Base | | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 23.28 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,191,396,674.470 | | 1,190,372,543.09 | | 1,190,372,543.09 | 0.00 | 69.27 |
| | | Base | | | 1,190,372,543.09 | | 1,190,372,543.09 | 0.00 | 69.27 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,191,396,674.470 | | 1,190,372,543.09 | | 1,190,372,543.09 | 0.00 | 69.27 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 912796QM4 | TREASURY BILL 06/19 0.00000 | | | | | | 20 Jun 2019 | | |
| | | Local | 40,000,000.000 | 99.872674 | 39,949,069.48 | 99.893396 | 39,957,358.40 | 8,288.92 | 2.33 |
| | | Base | | 99.872674 | 39,949,069.48 | 99.893396 | 39,957,358.40 | 8,288.92 | 2.33 |
| 912796QV4 | TREASURY BILL 08/19 0.00000 | | | | | | 15 Aug 2019 | | |
| | | Local | 10,000,000.000 | 99.491375 | 9,949,137.51 | 99.537667 | 9,953,766.70 | 4,629.19 | 0.58 |
| | | Base | | 99.491375 | 9,949,137.51 | 99.537667 | 9,953,766.70 | 4,629.19 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912796RS0 | TREASURY BILL 06/19 0.00000 | | | | | | 06 Jun 2019 | | |
| | | 40,000,000.000 | Local | 99.966511 | 39,986,604.44 | 99.982133 | 39,992,853.20 | 6,248.76 | 2.33 |
| | | | Base | 99.966511 | 39,986,604.44 | 99.982133 | 39,992,853.20 | 6,248.76 | 2.33 |
| 912796RU5 | TREASURY BILL 06/19 0.00000 | | | | | | 13 Jun 2019 | | |
| | | 40,000,000.000 | Local | 99.919500 | 39,967,800.02 | 99.937176 | 39,974,870.40 | 7,070.38 | 2.33 |
| | | | Base | 99.919500 | 39,967,800.02 | 99.937176 | 39,974,870.40 | 7,070.38 | 2.33 |
| 912796RV3 | TREASURY BILL 06/19 0.00000 | | | | | | 27 Jun 2019 | | |
| | | 40,000,000.000 | Local | 99.825042 | 39,930,016.69 | 99.851000 | 39,940,400.00 | 10,383.31 | 2.32 |
| | | | Base | 99.825042 | 39,930,016.69 | 99.851000 | 39,940,400.00 | 10,383.31 | 2.32 |
| 912796SA8 | TREASURY BILL 07/19 0.00000 | | | | | | 25 Jul 2019 | | |
| | | 40,000,000.000 | Local | 99.637469 | 39,854,987.42 | 99.668741 | 39,867,496.40 | 12,508.98 | 2.32 |
| | | | Base | 99.637469 | 39,854,987.42 | 99.668741 | 39,867,496.40 | 12,508.98 | 2.32 |
| 912796SD2 | TREASURY BILL 02/20 0.00000 | | | | | | 27 Feb 2020 | | |
| | | 5,000,000.000 | Local | 98.135821 | 4,906,791.04 | 98.329958 | 4,916,497.90 | 9,706.86 | 0.29 |
| | | | Base | 98.135821 | 4,906,791.04 | 98.329958 | 4,916,497.90 | 9,706.86 | 0.29 |
| 912796SE0 | TREASURY BILL 08/19 0.00000 | | | | | 0.010000 | 22 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.440806 | 9,944,080.55 | 99.490000 | 9,949,000.00 | 4,919.45 | 0.58 |
| | | | Base | 99.440806 | 9,944,080.55 | 99.490000 | 9,949,000.00 | 4,919.45 | 0.58 |
| 912796SF7 | TREASURY BILL 08/19 0.00000 | | | | | 0.010000 | 29 Aug 2019 | | |
| | | 15,000,000.000 | Local | 99.391092 | 14,908,663.77 | 99.442958 | 14,916,443.70 | 7,779.93 | 0.87 |
| | | | Base | 99.391092 | 14,908,663.77 | 99.442958 | 14,916,443.70 | 7,779.93 | 0.87 |
| 912796SG5 | TREASURY BILL 09/19 0.00000 | | | | | 0.010000 | 05 Sep 2019 | | |
| | | 15,000,000.000 | Local | 99.344667 | 14,901,699.98 | 99.395841 | 14,909,376.15 | 7,676.17 | 0.87 |
| | | | Base | 99.344667 | 14,901,699.98 | 99.395841 | 14,909,376.15 | 7,676.17 | 0.87 |
| 912796SJ9 | TREASURY BILL 09/19 0.00000 | | | | | | 19 Sep 2019 | | |
| | | 10,000,000.000 | Local | 99.251175 | 9,925,117.50 | 99.310375 | 9,931,037.50 | 5,920.00 | 0.58 |
| | | | Base | 99.251175 | 9,925,117.50 | 99.310375 | 9,931,037.50 | 5,920.00 | 0.58 |
| 912796SN0 | TREASURY BILL 10/19 0.00000 | | | | | 0.010000 | 17 Oct 2019 | | |
| | | 15,000,000.000 | Local | 99.081916 | 14,862,287.45 | 99.130167 | 14,869,525.05 | 7,237.60 | 0.87 |
| | | | Base | 99.081916 | 14,862,287.45 | 99.130167 | 14,869,525.05 | 7,237.60 | 0.87 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796SP5 | TREASURY BILL 10/19 0.00000 | | | | | 0.010000 | 24 Oct 2019 | | |
| | | 25,000,000.000 | Local | 99.034936 | 24,758,734.02 | 99.085661 | 24,771,415.25 | 12,681.23 | 1.44 |
| | | | Base | 99.034936 | 24,758,734.02 | 99.085661 | 24,771,415.25 | 12,681.23 | 1.44 |
| 912796SQ3 | TREASURY BILL 10/19 0.00000 | | | | | 0.010000 | 31 Oct 2019 | | |
| | | 25,000,000.000 | Local | 98.989892 | 24,747,473.09 | 99.044097 | 24,761,024.25 | 13,551.16 | 1.44 |
| | | | Base | 98.989892 | 24,747,473.09 | 99.044097 | 24,761,024.25 | 13,551.16 | 1.44 |
| 912796SU4 | TREASURY BILL 11/19 0.00000 | | | | | | 29 Nov 2019 | | |
| | | 10,000,000.000 | Local | 98.833556 | 9,883,355.59 | 98.860740 | 9,886,074.00 | 2,718.41 | 0.58 |
| | | | Base | 98.833556 | 9,883,355.59 | 98.860740 | 9,886,074.00 | 2,718.41 | 0.58 |
| 912796VG1 | TREASURY BILL 06/19 0.00000 | | | | | 0.010000 | 18 Jun 2019 | | |
| | | 20,000,000.000 | Local | 99.887092 | 19,977,418.35 | 99.905263 | 19,981,052.60 | 3,634.25 | 1.16 |
| | | | Base | 99.887092 | 19,977,418.35 | 99.905263 | 19,981,052.60 | 3,634.25 | 1.16 |
| 912796VJ5 | TREASURY BILL 07/19 0.00000 | | | | | 0.010000 | 02 Jul 2019 | | |
| | | 70,000,000.000 | Local | 99.805328 | 69,863,729.79 | 99.814507 | 69,870,154.90 | 6,425.11 | 4.07 |
| | | | Base | 99.805328 | 69,863,729.79 | 99.814507 | 69,870,154.90 | 6,425.11 | 4.07 |
| 912796VK2 | TREASURY BILL 07/19 0.00000 | | | | | 0.010000 | 09 Jul 2019 | | |
| | | 40,000,000.000 | Local | 99.747722 | 39,899,088.83 | 99.771100 | 39,908,440.00 | 9,351.17 | 2.32 |
| | | | Base | 99.747722 | 39,899,088.83 | 99.771100 | 39,908,440.00 | 9,351.17 | 2.32 |
| 912796VN6 | TREASURY BILL 07/19 0.00000 | | | | | | 30 Jul 2019 | | |
| | | 60,000,000.000 | Local | 99.639915 | 59,783,948.80 | 99.638333 | 59,782,999.80 | -949.00 | 3.48 |
| | | | Base | 99.639915 | 59,783,948.80 | 99.638333 | 59,782,999.80 | -949.00 | 3.48 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 530,000,000.000 | Local | | 528,000,004.32 | | 528,139,786.20 | 139,781.88 | 30.73 |
| | | | Base | | 528,000,004.32 | | 528,139,786.20 | 139,781.88 | 30.73 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 530,000,000.000 | Base | | 528,000,004.32 | | 528,139,786.20 | 139,781.88 | 30.73 |

& 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:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 1,721,394,155.760 | Base | 1,718,370,028.70 | | 1,718,509,810.58 | 139,781.88 | 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 | | | | | 1.285128 | 31 Dec 2030 | | |
| | | Local | 777,993.360 | 100.000000 | 777,993.36 | 100.000000 | 777,993.36 | 0.00 | 0.82 |
| | | Base | | 100.000000 | 777,993.36 | 100.000000 | 777,993.36 | 0.00 | 0.82 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 777,993.360 | | 777,993.36 | | 777,993.36 | 0.00 | 0.82 |
| | | Base | | | 777,993.36 | | 777,993.36 | 0.00 | 0.82 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 777,993.360 | | 777,993.36 | | 777,993.36 | 0.00 | 0.82 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 040507QA6 | ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR | | | | | 1.700000 | 01 Jan 2046 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 18085PNC4 | CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR | | | | | 1.000000 | 01 Jul 2040 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 186103FJ1 | CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR | | | | | 1.430000 | 01 Jan 2037 | | |
| | | Local | 3,520,000.000 | 100.000000 | 3,520,000.00 | 100.000000 | 3,520,000.00 | 0.00 | 3.73 |
| | | Base | | 100.000000 | 3,520,000.00 | 100.000000 | 3,520,000.00 | 0.00 | 3.73 |
| 20774YQN0 | CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR | | | | | 1.400000 | 01 Jul 2048 | | |
| | | Local | 3,700,000.000 | 100.000000 | 3,700,000.00 | 100.000000 | 3,700,000.00 | 0.00 | 3.92 |
| | | Base | | 100.000000 | 3,700,000.00 | 100.000000 | 3,700,000.00 | 0.00 | 3.92 |
| 250325SC2 | DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4 | | | | | 4.000000 | 15 Jun 2019 | | |
| | | Local | 1,675,000.000 | 100.096094 | 1,676,609.58 | 100.080000 | 1,676,340.00 | -269.58 | 1.78 |
| | | Base | | 100.096094 | 1,676,609.58 | 100.080000 | 1,676,340.00 | -269.58 | 1.78 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 380037FL0 | GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR | | | | | 1.400000 | 01 Aug 2038 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 45471AAS1 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR | | | | | 2.200000 | 01 Nov 2039 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 46246K5E8 | IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR | | | | | 2.430000 | 01 Jul 2041 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 545910AM3 | LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR | | | | | 1.000000 | 15 Feb 2038 | | |
| | | Local | 1,800,000.000 | 100.000000 | 1,800,000.00 | 100.000000 | 1,800,000.00 | 0.00 | 1.91 |
| | | Base | | 100.000000 | 1,800,000.00 | 100.000000 | 1,800,000.00 | 0.00 | 1.91 |
| 548351AC9 | LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR | | | | | 2.200000 | 01 Nov 2038 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 574193JF6 | MARYLAND ST MDS 08/19 FIXED 5 | | | | | 5.000000 | 01 Aug 2019 | | |
| | | Local | 4,950,000.000 | 100.590963 | 4,979,252.67 | 100.575000 | 4,978,462.50 | -790.17 | 5.27 |
| | | Base | | 100.590963 | 4,979,252.67 | 100.575000 | 4,978,462.50 | -790.17 | 5.27 |
| 594615GH3 | MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR | | | | | 1.410000 | 15 Oct 2052 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 597146AK5 | MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR | | | | | 1.430000 | 15 Nov 2039 | | |
| | | Local | 2,225,000.000 | 100.000000 | 2,225,000.00 | 100.000000 | 2,225,000.00 | 0.00 | 2.36 |
| | | Base | | 100.000000 | 2,225,000.00 | 100.000000 | 2,225,000.00 | 0.00 | 2.36 |
| 603695FU6 | MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR | | | | | 1.930000 | 15 Nov 2035 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 60528ABM5 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR | | | | | 2.400000 | 01 Dec 2030 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 60637AED0 | MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR | | | | | 2.100000 | 01 Aug 2041 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 7417013T1 | PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5 | | | | | 5.000000 | 15 Jul 2019 | | |
| | | 9,850,000.000 | Local | 100.425789 | 9,891,940.25 | 100.412000 | 9,890,582.00 | -1,358.25 | 10.48 |
| | | | Base | 100.425789 | 9,891,940.25 | 100.412000 | 9,890,582.00 | -1,358.25 | 10.48 |
| 779240LN8 | ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5 | | | | | 5.000000 | 01 Aug 2019 | | |
| | | 5,210,000.000 | Local | 100.578988 | 5,240,165.29 | 100.571000 | 5,239,749.10 | -416.19 | 5.55 |
| | | | Base | 100.578988 | 5,240,165.29 | 100.571000 | 5,239,749.10 | -416.19 | 5.55 |
| 803301BY5 | SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR | | | | | 1.480000 | 01 Jul 2037 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 87638QBE8 | TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR | | | | | 1.650000 | 01 Oct 2041 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 89602RDT9 | TRIBOROUGH BRIDGE TUNNEL AUT TRBTRN 01/32 ADJUSTABLE VAR | | | | | 2.120000 | 01 Jan 2032 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| | | | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 4.24 |
| 977109CC9 | WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4 | | | | | 4.000000 | 01 Jul 2019 | | |
| | | 8,560,000.000 | Local | 100.207558 | 8,577,766.93 | 100.196000 | 8,576,777.60 | -989.33 | 9.09 |
| | | | Base | 100.207558 | 8,577,766.93 | 100.196000 | 8,576,777.60 | -989.33 | 9.09 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 93,490,000.000 | Local | | 93,610,734.72 | | 93,606,911.20 | -3,823.52 | 99.18 |
| | | | Base | | 93,610,734.72 | | 93,606,911.20 | -3,823.52 | 99.18 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 93,490,000.000 | Base | | 93,610,734.72 | | 93,606,911.20 | -3,823.52 | 99.18 |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 94,267,993.360 | Base | 94,388,728.08 | | 94,384,904.56 | -3,823.52 | 100.00 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 659,143.590 | 1.000000 | 659,143.59 | 1.000000 | 659,143.59 | 0.00 | 0.17 |
| | | Base | | 1.000000 | 659,143.59 | 1.000000 | 659,143.59 | 0.00 | 0.17 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 659,143.590 | | 659,143.59 | | 659,143.59 | 0.00 | 0.17 |
| | | Base | | | 659,143.59 | | 659,143.59 | 0.00 | 0.17 |
| **CASH Total** | | | | | | | | | |
| | | Base | 659,143.590 | | 659,143.59 | | 659,143.59 | 0.00 | 0.17 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 031162CN8 | AMGEN INC SR UNSECURED 05/20 VAR | | | | | 2.985250 | 11 May 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.30 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.30 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.560000 | 01 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.786667 | 4,989,333.33 | 99.786667 | 4,989,333.33 | 0.00 | 1.30 |
| | | Base | | 99.786667 | 4,989,333.33 | 99.786667 | 4,989,333.33 | 0.00 | 1.30 |
| 04821UUA8 | ATLANTIC ASSET SECUR | | | | | 2.590000 | 10 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.719417 | 4,985,970.83 | 99.719417 | 4,985,970.83 | 0.00 | 1.30 |
| | | Base | | 99.719417 | 4,985,970.83 | 99.719417 | 4,985,970.83 | 0.00 | 1.30 |
| 09702MTA1 | BOEING CO. | | | | | 2.610000 | 10 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.934750 | 4,996,737.50 | 99.934750 | 4,996,737.50 | 0.00 | 1.30 |
| | | Base | | 99.934750 | 4,996,737.50 | 99.934750 | 4,996,737.50 | 0.00 | 1.30 |
| 15963UUA2 | CHARIOT FNDG LLC | | | | | 2.570000 | 10 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.721583 | 4,986,079.17 | 99.721583 | 4,986,079.17 | 0.00 | 1.30 |
| | | Base | | 99.721583 | 4,986,079.17 | 99.721583 | 4,986,079.17 | 0.00 | 1.30 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 17177MYK2 | CIESCO LLC | | | | | 2.500000 | 19 Nov 2019 | | |
| | | Local | 5,000,000.000 | 98.812500 | 4,940,625.00 | 98.812500 | 4,940,625.00 | 0.00 | 1.29 |
| | | Base | | 98.812500 | 4,940,625.00 | 98.812500 | 4,940,625.00 | 0.00 | 1.29 |
| 19121BTR0 | COCA-COLA COMPANY | | | | | 2.770000 | 25 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.815333 | 4,990,766.67 | 99.815333 | 4,990,766.67 | 0.00 | 1.30 |
| | | Base | | 99.815333 | 4,990,766.67 | 99.815333 | 4,990,766.67 | 0.00 | 1.30 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | | 2.600000 | 15 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 1.30 |
| | | Base | | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 1.30 |
| 37828XU98 | GLENCOVE FDG DAC/LLC | | | | | 2.640000 | 09 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.721333 | 4,986,066.67 | 99.721333 | 4,986,066.67 | 0.00 | 1.30 |
| | | Base | | 99.721333 | 4,986,066.67 | 99.721333 | 4,986,066.67 | 0.00 | 1.30 |
| 37828XUF4 | GLENCOVE FDG DAC/LLC | | | | | 2.600000 | 15 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.682222 | 4,984,111.11 | 99.682222 | 4,984,111.11 | 0.00 | 1.30 |
| | | Base | | 99.682222 | 4,984,111.11 | 99.682222 | 4,984,111.11 | 0.00 | 1.30 |
| 41282KTT5 | HARLEY-DAVIDSON FND CP | | | | | 2.610000 | 27 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.811500 | 4,990,575.00 | 99.811500 | 4,990,575.00 | 0.00 | 1.30 |
| | | Base | | 99.811500 | 4,990,575.00 | 99.811500 | 4,990,575.00 | 0.00 | 1.30 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.520000 | 03 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.986000 | 4,999,300.00 | 99.986000 | 4,999,300.00 | 0.00 | 1.30 |
| | | Base | | 99.986000 | 4,999,300.00 | 99.986000 | 4,999,300.00 | 0.00 | 1.30 |
| 62455BUX1 | MOUNTCLIFF | | | | | 2.620000 | 31 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.563333 | 4,978,166.66 | 99.563333 | 4,978,166.66 | 0.00 | 1.30 |
| | | Base | | 99.563333 | 4,978,166.66 | 99.563333 | 4,978,166.66 | 0.00 | 1.30 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | | 2.332500 | 18 Jul 2019 | | |
| | | Local | 10,000,000.000 | 99.695479 | 9,969,547.92 | 99.695479 | 9,969,547.92 | 0.00 | 2.60 |
| | | Base | | 99.695479 | 9,969,547.92 | 99.695479 | 9,969,547.92 | 0.00 | 2.60 |
| 912796QV4 | TREASURY BILL 08/19 0.00000 | | | | | 2.346500 | 15 Aug 2019 | | |
| | | Local | 5,000,000.000 | 99.511146 | 4,975,557.29 | 99.511146 | 4,975,557.29 | 0.00 | 1.30 |
| | | Base | | 99.511146 | 4,975,557.29 | 99.511146 | 4,975,557.29 | 0.00 | 1.30 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796RT8 | TREASURY BILL 01/20 0.00000 | | | | | 2.465000 | 02 Jan 2020 | | |
| | | Local | 10,000,000.000 | 98.527847 | 9,852,784.72 | 98.527847 | 9,852,784.72 | 0.00 | 2.57 |
| | | Base | | 98.527847 | 9,852,784.72 | 98.527847 | 9,852,784.72 | 0.00 | 2.57 |
| 912796RV3 | TREASURY BILL 06/19 0.00000 | | | | | 2.410000 | 27 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.825944 | 4,991,297.22 | 99.825944 | 4,991,297.22 | 0.00 | 1.30 |
| | | Base | | 99.825944 | 4,991,297.22 | 99.825944 | 4,991,297.22 | 0.00 | 1.30 |
| 96327SV17 | WHEELS INC | | | | | 2.610000 | 01 Aug 2019 | | |
| | | Local | 5,000,000.000 | 99.557750 | 4,977,887.50 | 99.557750 | 4,977,887.50 | 0.00 | 1.30 |
| | | Base | | 99.557750 | 4,977,887.50 | 99.557750 | 4,977,887.50 | 0.00 | 1.30 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | Local | 6,001,050.000 | 100.000000 | 6,001,050.00 | 100.000000 | 6,001,050.00 | 0.00 | 1.56 |
| | | Base | | 100.000000 | 6,001,050.00 | 100.000000 | 6,001,050.00 | 0.00 | 1.56 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 106,001,050.000 | | 105,595,005.55 | | 105,595,005.55 | 0.00 | 27.54 |
| | | Base | | | 105,595,005.55 | | 105,595,005.55 | 0.00 | 27.54 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 106,001,050.000 | | 105,595,005.55 | | 105,595,005.55 | 0.00 | 27.54 |

## 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 | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 0.52 |
| | | Base | | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 0.52 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | | | | | 2.250000 | 05 May 2021 | | |
| | | Local | 2,000,000.000 | 99.977129 | 1,999,542.58 | 99.419245 | 1,988,384.90 | -11,157.68 | 0.52 |
| | | Base | | 99.977129 | 1,999,542.58 | 99.419245 | 1,988,384.90 | -11,157.68 | 0.52 |
| 037411AX3 | APACHE CORP SR UNSECURED 02/21 3.625 | | | | | 3.625000 | 01 Feb 2021 | | |
| | | Local | 1,000,000.000 | 99.852943 | 998,529.43 | 101.285352 | 1,012,853.52 | 14,324.09 | 0.26 |
| | | Base | | 99.852943 | 998,529.43 | 101.285352 | 1,012,853.52 | 14,324.09 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05586CAA2 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1 | | | | | 2.495840 | 21 Oct 2019 | | |
| | | Local | 43,988.890 | 100.000000 | 43,988.89 | 99.997260 | 43,987.68 | -1.21 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 43,988.89 | 99.997260 | 43,987.68 | -1.21 | 0.01 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.970000 | 21 Dec 2020 | | |
| | | Local | 2,500,000.000 | 99.993616 | 2,499,840.41 | 100.256410 | 2,506,410.25 | 6,569.84 | 0.65 |
| Original Face: | | Base | 2,500,000.000 | 99.993616 | 2,499,840.41 | 100.256410 | 2,506,410.25 | 6,569.84 | 0.65 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | | 1.000000 | 25 Jun 2022 | | |
| | | Local | 5,500,000.000 | 100.292000 | 5,516,060.00 | 100.236235 | 5,512,992.93 | -3,067.07 | 1.44 |
| | | Base | | 100.292000 | 5,516,060.00 | 100.236235 | 5,512,992.93 | -3,067.07 | 1.44 |
| 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 | 98.714811 | 2,467,870.28 | -32,129.72 | 0.64 |
| | | Base | | 100.000000 | 2,500,000.00 | 98.714811 | 2,467,870.28 | -32,129.72 | 0.64 |
| 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 | 98.821403 | 4,941,070.15 | -58,929.85 | 1.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.821403 | 4,941,070.15 | -58,929.85 | 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 | 98.574866 | 4,928,743.30 | -71,256.70 | 1.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.574866 | 4,928,743.30 | -71,256.70 | 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 | 100.193049 | 5,009,652.45 | 9,652.45 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.193049 | 5,009,652.45 | 9,652.45 | 1.31 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 3.109630 | 17 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.390500 | 3,011,715.00 | 11,715.00 | 0.79 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.390500 | 3,011,715.00 | 11,715.00 | 0.79 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 2.839630 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.304000 | 5,015,200.00 | 15,200.00 | 1.31 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.304000 | 5,015,200.00 | 15,200.00 | 1.31 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 3.379880 | 08 Aug 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.350503 | 5,017,525.15 | 17,525.15 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.350503 | 5,017,525.15 | 17,525.15 | 1.31 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 166764BQ2 | CHEVRON CORP SR UNSECURED 03/20 VAR | | | | | 2.825130 | 03 Mar 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.134198 | 5,006,709.90 | 6,709.90 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.134198 | 5,006,709.90 | 6,709.90 | 1.31 |
| 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 | 100.125966 | 5,006,298.30 | 6,298.30 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.125966 | 5,006,298.30 | 6,298.30 | 1.31 |
| 191216BT6 | COCA COLA CO/THE SR UNSECURED 10/20 1.875 | | | | | 1.875000 | 27 Oct 2020 | | |
| | | Local | 3,000,000.000 | 99.950485 | 2,998,514.54 | 99.429555 | 2,982,886.65 | -15,627.89 | 0.78 |
| | | Base | | 99.950485 | 2,998,514.54 | 99.429555 | 2,982,886.65 | -15,627.89 | 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 | 100.197640 | 5,009,882.00 | 9,882.00 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.197640 | 5,009,882.00 | 9,882.00 | 1.31 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | | 3.039630 | 15 Dec 2026 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.190500 | 4,007,620.00 | 7,620.00 | 1.05 |
| Original Face: | | Base | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.190500 | 4,007,620.00 | 7,620.00 | 1.05 |
| 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 | 99.925329 | 1,498,879.94 | -1,120.06 | 0.39 |
| | | Base | | 100.000000 | 1,500,000.00 | 99.925329 | 1,498,879.94 | -1,120.06 | 0.39 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 2,172,258.850 | 101.319609 | 2,200,924.18 | 98.667984 | 2,143,324.01 | -57,600.17 | 0.56 |
| Original Face: | | Base | 5,000,000.000 | 101.319609 | 2,200,924.18 | 98.667984 | 2,143,324.01 | -57,600.17 | 0.56 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 4,783,380.150 | 102.989412 | 4,926,375.11 | 103.499461 | 4,950,772.67 | 24,397.56 | 1.29 |
| Original Face: | | Base | 5,000,000.000 | 102.989412 | 4,926,375.11 | 103.499461 | 4,950,772.67 | 24,397.56 | 1.29 |
| 312969QJ0 | FED HM LN PC POOL B16757 FG 10/19 FIXED 5 | | | | | 5.000000 | 01 Oct 2019 | | |
| | | Local | 5,363.780 | 100.031135 | 5,365.45 | 102.502483 | 5,498.01 | 132.56 | 0.00 |
| Original Face: | | Base | 2,500,000.000 | 100.031135 | 5,365.45 | 102.502483 | 5,498.01 | 132.56 | 0.00 |
| 3133EG6J9 | FEDERAL FARM CREDIT BANK BONDS 02/24 VAR | | | | | 2.797130 | 07 Feb 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.131568 | 5,006,578.40 | 6,578.40 | 1.31 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.131568 | 5,006,578.40 | 6,578.40 | 1.31 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3135G0S53 | FANNIE MAE NOTES 01/20 1.7 | | | | | 1.700000 | 27 Jan 2020 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.569711 | 4,978,485.55 | -21,514.45 | 1.30 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.569711 | 4,978,485.55 | -21,514.45 | 1.30 |
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | | 3.000000 | 25 May 2042 | | |
| | | 1,639,999.350 | Local | 102.685047 | 1,684,034.11 | 101.424810 | 1,663,366.22 | -20,667.89 | 0.43 |
| | Original Face: | 5,100,000.000 | Base | 102.685047 | 1,684,034.11 | 101.424810 | 1,663,366.22 | -20,667.89 | 0.43 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 2.976630 | 25 Jun 2022 | | |
| | | 2,013,411.950 | Local | 100.000000 | 2,013,411.95 | 99.525420 | 2,003,856.70 | -9,555.25 | 0.52 |
| | Original Face: | 3,000,000.000 | Base | 100.000000 | 2,013,411.95 | 99.525420 | 2,003,856.70 | -9,555.25 | 0.52 |
| 3136A9LG1 | FANNIE MAE FNR 2012 114 GB | | | | | 1.750000 | 25 Mar 2040 | | |
| | | 1,957,776.310 | Local | 100.402462 | 1,965,655.61 | 99.757130 | 1,953,021.46 | -12,634.15 | 0.51 |
| | Original Face: | 7,000,000.000 | Base | 100.402462 | 1,965,655.61 | 99.757130 | 1,953,021.46 | -12,634.15 | 0.51 |
| 3136ACJY8 | FANNIE MAE FNR 2013 17 PC | | | | | 2.000000 | 25 Mar 2039 | | |
| | | 1,225,531.100 | Local | 100.215708 | 1,228,174.67 | 99.780720 | 1,222,843.76 | -5,330.91 | 0.32 |
| | Original Face: | 5,000,000.000 | Base | 100.215708 | 1,228,174.67 | 99.780720 | 1,222,843.76 | -5,330.91 | 0.32 |
| 3136AEFZ5 | FANNIE MAE FNR 2013 53 JL | | | | | 3.000000 | 25 Jun 2043 | | |
| | | 2,058,159.960 | Local | 99.399786 | 2,045,806.59 | 106.772970 | 2,197,558.52 | 151,751.93 | 0.57 |
| | Original Face: | 9,000,000.000 | Base | 99.399786 | 2,045,806.59 | 106.772970 | 2,197,558.52 | 151,751.93 | 0.57 |
| 3136AU5B3 | FANNIE MAE FNR 2017 4 CA | | | | | 3.500000 | 25 Jun 2042 | | |
| | | 1,025,634.130 | Local | 102.217843 | 1,048,381.08 | 102.184300 | 1,048,037.06 | -344.02 | 0.27 |
| | Original Face: | 1,445,000.000 | Base | 102.217843 | 1,048,381.08 | 102.184300 | 1,048,037.06 | -344.02 | 0.27 |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | | 3.000000 | 25 Mar 2048 | | |
| | | 1,844,914.460 | Local | 98.670024 | 1,820,377.54 | 100.424330 | 1,852,742.99 | 32,365.45 | 0.48 |
| | Original Face: | 2,025,000.000 | Base | 98.670024 | 1,820,377.54 | 100.424330 | 1,852,742.99 | 32,365.45 | 0.48 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | 4,455,106.400 | Local | 98.661836 | 4,395,489.79 | 102.538710 | 4,568,208.63 | 172,718.84 | 1.19 |
| | Original Face: | 5,000,000.000 | Base | 98.661836 | 4,395,489.79 | 102.538710 | 4,568,208.63 | 172,718.84 | 1.19 |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | | 3.500000 | 25 Oct 2029 | | |
| | | 4,659,734.450 | Local | 101.847881 | 4,745,840.78 | 103.520760 | 4,823,792.52 | 77,951.74 | 1.26 |
| | Original Face: | 5,000,000.000 | Base | 101.847881 | 4,745,840.78 | 103.520760 | 4,823,792.52 | 77,951.74 | 1.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 2,967,021.750 | 99.859795 | 2,962,861.84 | 100.377730 | 2,978,229.08 | 15,367.24 | 0.78 |
| | Original Face: | Base | 3,000,000.000 | 99.859795 | 2,962,861.84 | 100.377730 | 2,978,229.08 | 15,367.24 | 0.78 |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.500000 | 15 Apr 2038 | | |
| | | Local | 582,276.150 | 98.552949 | 573,850.32 | 99.565760 | 579,747.67 | 5,897.35 | 0.15 |
| | Original Face: | Base | 5,000,000.000 | 98.552949 | 573,850.32 | 99.565760 | 579,747.67 | 5,897.35 | 0.15 |
| 3137A0WX9 | FREDDIE MAC FHR 3714 KA | | | | | 2.750000 | 15 Nov 2039 | | |
| | | Local | 3,215,388.000 | 101.443140 | 3,261,790.54 | 99.838930 | 3,210,208.97 | -51,581.57 | 0.84 |
| | Original Face: | Base | 40,000,000.000 | 101.443140 | 3,261,790.54 | 99.838930 | 3,210,208.97 | -51,581.57 | 0.84 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 782,276.550 | 98.176497 | 768,011.71 | 98.757190 | 772,554.34 | 4,542.63 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 98.176497 | 768,011.71 | 98.757190 | 772,554.34 | 4,542.63 | 0.20 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.000000 | 15 Nov 2020 | | |
| | | Local | 103,818.560 | 100.269961 | 104,098.83 | 99.875570 | 103,689.38 | -409.45 | 0.03 |
| | Original Face: | Base | 4,000,000.000 | 100.269961 | 104,098.83 | 99.875570 | 103,689.38 | -409.45 | 0.03 |
| 3137A6DT6 | FREDDIE MAC FHR 3815 GD | | | | | 4.000000 | 15 Sep 2025 | | |
| | | Local | 11,081.160 | 101.571857 | 11,255.34 | 99.956860 | 11,076.38 | -178.96 | 0.00 |
| | Original Face: | Base | 3,000,000.000 | 101.571857 | 11,255.34 | 99.956860 | 11,076.38 | -178.96 | 0.00 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | | Local | 575,857.040 | 102.087362 | 587,877.26 | 103.373770 | 595,285.13 | 7,407.87 | 0.16 |
| | Original Face: | Base | 2,000,000.000 | 102.087362 | 587,877.26 | 103.373770 | 595,285.13 | 7,407.87 | 0.16 |
| 3137A8Q92 | FREDDIE MAC FHR 3841 AB | | | | | 4.000000 | 15 Jan 2037 | | |
| | | Local | 213,127.170 | 102.020108 | 217,432.57 | 100.646140 | 214,504.27 | -2,928.30 | 0.06 |
| | Original Face: | Base | 3,000,000.000 | 102.020108 | 217,432.57 | 100.646140 | 214,504.27 | -2,928.30 | 0.06 |
| 3137A8QA9 | FREDDIE MAC FHR 3841 AV | | | | | 4.000000 | 15 Mar 2024 | | |
| | | Local | 2,063,934.000 | 101.939104 | 2,103,955.82 | 101.502670 | 2,094,948.12 | -9,007.70 | 0.55 |
| | Original Face: | Base | 4,750,000.000 | 101.939104 | 2,103,955.82 | 101.502670 | 2,094,948.12 | -9,007.70 | 0.55 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | | Local | 417,204.240 | 99.378508 | 414,611.35 | 101.192700 | 422,180.23 | 7,568.88 | 0.11 |
| | Original Face: | Base | 2,000,000.000 | 99.378508 | 414,611.35 | 101.192700 | 422,180.23 | 7,568.88 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 2,000,000.000 | 103.284061 | 2,065,681.22 | 104.932290 | 2,098,645.80 | 32,964.58 | 0.55 |
| Original Face: | | Base | 2,000,000.000 | 103.284061 | 2,065,681.22 | 104.932290 | 2,098,645.80 | 32,964.58 | 0.55 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 503,944.960 | 100.228015 | 505,094.03 | 103.103950 | 519,587.16 | 14,493.13 | 0.14 |
| Original Face: | | Base | 2,000,000.000 | 100.228015 | 505,094.03 | 103.103950 | 519,587.16 | 14,493.13 | 0.14 |
| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | | Local | 1,758,823.300 | 103.089515 | 1,813,162.41 | 103.542830 | 1,821,135.42 | 7,973.01 | 0.47 |
| Original Face: | | Base | 5,000,000.000 | 103.089515 | 1,813,162.41 | 103.542830 | 1,821,135.42 | 7,973.01 | 0.47 |
| 3137F5MS5 | FREDDIE MAC FHR 4798 G | | | | | 4.000000 | 15 Nov 2030 | | |
| | | Local | 4,301,503.710 | 101.957696 | 4,385,714.07 | 100.823350 | 4,336,920.14 | -48,793.93 | 1.13 |
| Original Face: | | Base | 5,705,000.000 | 101.957696 | 4,385,714.07 | 100.823350 | 4,336,920.14 | -48,793.93 | 1.13 |
| 3137FDKH4 | FREDDIE MAC FHR 4759 NA | | | | | 3.000000 | 15 Aug 2044 | | |
| | | Local | 4,978,853.000 | 98.618508 | 4,910,070.54 | 101.396290 | 5,048,372.23 | 138,301.69 | 1.32 |
| Original Face: | | Base | 5,500,000.000 | 98.618508 | 4,910,070.54 | 101.396290 | 5,048,372.23 | 138,301.69 | 1.32 |
| 3137FGYW9 | FREDDIE MAC FHR 4819 LV | | | | | 4.000000 | 15 Sep 2029 | | |
| | | Local | 4,698,511.200 | 102.955553 | 4,837,378.20 | 105.157460 | 4,940,835.04 | 103,456.84 | 1.29 |
| Original Face: | | Base | 5,000,000.000 | 102.955553 | 4,837,378.20 | 105.157460 | 4,940,835.04 | 103,456.84 | 1.29 |
| 3137FJGN3 | FREDDIE MAC FHR 4842 VA | | | | | 4.500000 | 15 Nov 2029 | | |
| | | Local | 4,794,030.450 | 104.864859 | 5,027,253.26 | 108.008670 | 5,177,968.53 | 150,715.27 | 1.35 |
| Original Face: | | Base | 5,000,000.000 | 104.864859 | 5,027,253.26 | 108.008670 | 5,177,968.53 | 150,715.27 | 1.35 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.000000 | 01 Oct 2026 | | |
| | | Local | 113,788.020 | 101.547263 | 115,548.62 | 101.806951 | 115,844.11 | 295.49 | 0.03 |
| Original Face: | | Base | 500,000.000 | 101.547263 | 115,548.62 | 101.806951 | 115,844.11 | 295.49 | 0.03 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 3,246,783.350 | 100.631277 | 3,267,279.56 | 100.394612 | 3,259,595.55 | -7,684.01 | 0.85 |
| Original Face: | | Base | 5,000,000.000 | 100.631277 | 3,267,279.56 | 100.394612 | 3,259,595.55 | -7,684.01 | 0.85 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 3,526,972.400 | 104.850739 | 3,698,056.64 | 105.161243 | 3,709,008.02 | 10,951.38 | 0.97 |
| Original Face: | | Base | 7,000,000.000 | 104.850739 | 3,698,056.64 | 105.161243 | 3,709,008.02 | 10,951.38 | 0.97 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31393MGQ8 | FREDDIE MAC FHR 2585 CJ | | | | | 4.500000 | 15 Dec 2032 | | |
| | | Local | 24,125.800 | 101.724793 | 24,541.92 | 100.340540 | 24,207.96 | -333.96 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 101.724793 | 24,541.92 | 100.340540 | 24,207.96 | -333.96 | 0.01 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 4,818,229.500 | 102.668033 | 4,946,781.44 | 105.872710 | 5,101,190.15 | 154,408.71 | 1.33 |
| Original Face: | | Base | 7,000,000.000 | 102.668033 | 4,946,781.44 | 105.872710 | 5,101,190.15 | 154,408.71 | 1.33 |
| 31397SAY0 | FANNIE MAE FNR 2011 23 AB | | | | | 2.750000 | 25 Jun 2020 | | |
| | | Local | 2,498.820 | 100.149270 | 2,502.55 | 100.101500 | 2,501.36 | -1.19 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 100.149270 | 2,502.55 | 100.101500 | 2,501.36 | -1.19 | 0.00 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | | Local | 344,307.240 | 99.190717 | 341,520.82 | 100.830690 | 347,167.37 | 5,646.55 | 0.09 |
| Original Face: | | Base | 3,000,000.000 | 99.190717 | 341,520.82 | 100.830690 | 347,167.37 | 5,646.55 | 0.09 |
| 31398SQU0 | FANNIE MAE FNR 2010 137 MC | | | | | 3.000000 | 25 Oct 2038 | | |
| | | Local | 157,571.220 | 98.198021 | 154,731.82 | 99.835650 | 157,312.25 | 2,580.43 | 0.04 |
| Original Face: | | Base | 4,867,385.000 | 98.198021 | 154,731.82 | 99.835650 | 157,312.25 | 2,580.43 | 0.04 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 256,312.950 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 0.07 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.000000 | 01 Nov 2019 | | |
| | | Local | 2,072.370 | 100.049219 | 2,073.39 | 102.445260 | 2,123.04 | 49.65 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 100.049219 | 2,073.39 | 102.445260 | 2,123.04 | 49.65 | 0.00 |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2034 | | |
| | | Local | 2,727,773.790 | 102.556577 | 2,797,511.44 | 103.433704 | 2,821,437.47 | 23,926.03 | 0.74 |
| Original Face: | | Base | 7,000,000.000 | 102.556577 | 2,797,511.44 | 103.433704 | 2,821,437.47 | 23,926.03 | 0.74 |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | | 2.030000 | 15 Dec 2027 | | |
| | | Local | 5,000,000.000 | 97.052300 | 4,852,615.01 | 99.362330 | 4,968,116.50 | 115,501.49 | 1.30 |
| Original Face: | | Base | 5,000,000.000 | 97.052300 | 4,852,615.01 | 99.362330 | 4,968,116.50 | 115,501.49 | 1.30 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.500000 | 15 Feb 2021 | | |
| | | Local | 17,591.480 | 100.536908 | 17,685.93 | 102.558612 | 18,041.58 | 355.65 | 0.00 |
| Original Face: | | Base | 1,808,277.000 | 100.536908 | 17,685.93 | 102.558612 | 18,041.58 | 355.65 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38014BAC3 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B | | | | | 2.687380 | 20 Apr 2020 | | |
| | | Local | 2,101,959.850 | 100.000000 | 2,101,959.85 | 99.999960 | 2,101,959.01 | -0.84 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 2,101,959.85 | 99.999960 | 2,101,959.01 | -0.84 | 0.55 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | | 3.318000 | 15 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.566381 | 4,928,319.05 | -71,680.95 | 1.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.566381 | 4,928,319.05 | -71,680.95 | 1.29 |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.750000 | 31 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.988858 | 4,999,442.92 | 98.955251 | 4,947,762.55 | -51,680.37 | 1.29 |
| | | Base | | 99.988858 | 4,999,442.92 | 98.955251 | 4,947,762.55 | -51,680.37 | 1.29 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.000000 | 16 Sep 2039 | | |
| | | Local | 750,621.970 | 99.966524 | 750,370.69 | 101.008400 | 758,191.24 | 7,820.55 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 99.966524 | 750,370.69 | 101.008400 | 758,191.24 | 7,820.55 | 0.20 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | | Local | 434,130.340 | 99.818932 | 433,344.27 | 100.154940 | 434,802.98 | 1,458.71 | 0.11 |
| Original Face: | | Base | 3,000,000.000 | 99.818932 | 433,344.27 | 100.154940 | 434,802.98 | 1,458.71 | 0.11 |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | | 1.744000 | 16 May 2046 | | |
| | | Local | 507,048.280 | 96.156500 | 487,559.88 | 94.280350 | 478,046.89 | -9,512.99 | 0.12 |
| Original Face: | | Base | 675,000.000 | 96.156500 | 487,559.88 | 94.280350 | 478,046.89 | -9,512.99 | 0.12 |
| 38378XAW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB | | | | | 1.780000 | 16 Jun 2040 | | |
| | | Local | 883,320.630 | 101.780792 | 899,050.73 | 99.240770 | 876,614.19 | -22,436.54 | 0.23 |
| Original Face: | | Base | 2,289,667.000 | 101.780792 | 899,050.73 | 99.240770 | 876,614.19 | -22,436.54 | 0.23 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 2,085,579.150 | 100.851222 | 2,103,332.06 | 102.943250 | 2,146,962.96 | 43,630.90 | 0.56 |
| Original Face: | | Base | 5,000,000.000 | 100.851222 | 2,103,332.06 | 102.943250 | 2,146,962.96 | 43,630.90 | 0.56 |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | | 2.150000 | 16 Feb 2057 | | |
| | | Local | 1,513,847.870 | 95.904887 | 1,451,854.09 | 95.090200 | 1,439,520.97 | -12,333.12 | 0.38 |
| Original Face: | | Base | 1,600,000.000 | 95.904887 | 1,451,854.09 | 95.090200 | 1,439,520.97 | -12,333.12 | 0.38 |
| 38381AFU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV | | | | | 3.500000 | 20 Jan 2030 | | |
| | | Local | 5,915,152.920 | 100.896880 | 5,968,204.72 | 103.700480 | 6,134,041.97 | 165,837.25 | 1.60 |
| Original Face: | | Base | 6,180,040.000 | 100.896880 | 5,968,204.72 | 103.700480 | 6,134,041.97 | 165,837.25 | 1.60 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 459200JW2 | IBM CORP SR UNSECURED 05/21 2.8 | | | | | 2.800000 | 13 May 2021 | | |
| | | Local | 2,000,000.000 | 99.994140 | 1,999,882.80 | 100.604000 | 2,012,080.00 | 12,197.20 | 0.52 |
| | | Base | | 99.994140 | 1,999,882.80 | 100.604000 | 2,012,080.00 | 12,197.20 | 0.52 |
| 48125LRL8 | JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR | | | | | 1.000000 | 01 Feb 2021 | | |
| | | Local | 5,310,000.000 | 100.068000 | 5,313,610.80 | 100.047803 | 5,312,538.34 | -1,072.46 | 1.39 |
| | | Base | | 100.068000 | 5,313,610.80 | 100.047803 | 5,312,538.34 | -1,072.46 | 1.39 |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | | 2.400000 | 01 Mar 2022 | | |
| | | Local | 1,000,000.000 | 99.583090 | 995,830.90 | 99.872552 | 998,725.52 | 2,894.62 | 0.26 |
| | | Base | | 99.583090 | 995,830.90 | 99.872552 | 998,725.52 | 2,894.62 | 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 | 98.676677 | 4,933,833.85 | -66,166.15 | 1.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.676677 | 4,933,833.85 | -66,166.15 | 1.29 |
| 65478UAD1 | NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3 | | | | | 1.340000 | 15 Oct 2020 | | |
| | | Local | 276,361.610 | 99.993168 | 276,342.73 | 99.833780 | 275,902.24 | -440.49 | 0.07 |
| Original Face: | | Base | 2,000,000.000 | 99.993168 | 276,342.73 | 99.833780 | 275,902.24 | -440.49 | 0.07 |
| 65479AAD4 | NISSAN AUTO LEASE TRUST NALT 2017 A A3 | | | | | 1.910000 | 15 Apr 2020 | | |
| | | Local | 2,120,369.380 | 99.995159 | 2,120,266.74 | 99.912900 | 2,118,522.54 | -1,744.20 | 0.55 |
| Original Face: | | Base | 4,000,000.000 | 99.995159 | 2,120,266.74 | 99.912900 | 2,118,522.54 | -1,744.20 | 0.55 |
| 69371RN69 | PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95 | | | | | 1.950000 | 27 Feb 2020 | | |
| | | Local | 3,000,000.000 | 99.955452 | 2,998,663.56 | 99.625132 | 2,988,753.96 | -9,909.60 | 0.78 |
| | | Base | | 99.955452 | 2,998,663.56 | 99.625132 | 2,988,753.96 | -9,909.60 | 0.78 |
| 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 | 97.928336 | 1,958,566.72 | -41,433.28 | 0.51 |
| | | Base | | 100.000000 | 2,000,000.00 | 97.928336 | 1,958,566.72 | -41,433.28 | 0.51 |
| 86787EBE6 | SUNTRUST BANK SR UNSECURED 05/22 2.8 | | | | | 2.800000 | 17 May 2022 | | |
| | | Local | 5,000,000.000 | 99.949698 | 4,997,484.90 | 100.619366 | 5,030,968.30 | 33,483.40 | 1.31 |
| | | Base | | 99.949698 | 4,997,484.90 | 100.619366 | 5,030,968.30 | 33,483.40 | 1.31 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 2.935250 | 13 Feb 2020 | | |
| | | Local | 2,750,000.000 | 99.738111 | 2,742,798.05 | 100.106369 | 2,752,925.15 | 10,127.10 | 0.72 |
| | | Base | | 99.738111 | 2,742,798.05 | 100.106369 | 2,752,925.15 | 10,127.10 | 0.72 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91159HHP8 | US BANCORP SR UNSECURED 01/22 2.625 | | | | | 2.625000 | 24 Jan 2022 | | |
| | | Local | 2,500,000.000 | 99.908819 | 2,497,720.48 | 100.475773 | 2,511,894.33 | 14,173.85 | 0.66 |
| | | Base | | 99.908819 | 2,497,720.48 | 100.475773 | 2,511,894.33 | 14,173.85 | 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 | 100.480613 | 2,512,015.33 | 12,015.33 | 0.66 |
| | | Base | | 100.000000 | 2,500,000.00 | 100.480613 | 2,512,015.33 | 12,015.33 | 0.66 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | | Local | 10,000,000.000 | 100.434475 | 10,043,447.51 | 101.082031 | 10,108,203.10 | 64,755.59 | 2.64 |
| | | Base | | 100.434475 | 10,043,447.51 | 101.082031 | 10,108,203.10 | 64,755.59 | 2.64 |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | | 2.625000 | 15 Dec 2021 | | |
| | | Local | 5,000,000.000 | 100.677161 | 5,033,858.04 | 101.781250 | 5,089,062.50 | 55,204.46 | 1.33 |
| | | Base | | 100.677161 | 5,033,858.04 | 101.781250 | 5,089,062.50 | 55,204.46 | 1.33 |
| 9128285S5 | US TREASURY N/B 12/20 2.5 | | | | | 2.500000 | 31 Dec 2020 | | |
| | | Local | 7,500,000.000 | 99.979304 | 7,498,447.77 | 100.710938 | 7,553,320.35 | 54,872.58 | 1.97 |
| | | Base | | 99.979304 | 7,498,447.77 | 100.710938 | 7,553,320.35 | 54,872.58 | 1.97 |
| 912828D80 | US TREASURY N/B 08/19 1.625 | | | | | 1.625000 | 31 Aug 2019 | | |
| | | Local | 5,000,000.000 | 99.805732 | 4,990,286.61 | 99.789062 | 4,989,453.10 | -833.51 | 1.30 |
| | | Base | | 99.805732 | 4,990,286.61 | 99.789062 | 4,989,453.10 | -833.51 | 1.30 |
| 912828LY4 | US TREASURY N/B 11/19 3.375 | | | | | 3.375000 | 15 Nov 2019 | | |
| | | Local | 5,000,000.000 | 100.389092 | 5,019,454.60 | 100.425781 | 5,021,289.05 | 1,834.45 | 1.31 |
| | | Base | | 100.389092 | 5,019,454.60 | 100.425781 | 5,021,289.05 | 1,834.45 | 1.31 |
| 912828MP2 | US TREASURY N/B 02/20 3.625 | | | | | 3.625000 | 15 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.691586 | 5,034,579.28 | 100.867188 | 5,043,359.40 | 8,780.12 | 1.32 |
| | | Base | | 100.691586 | 5,034,579.28 | 100.867188 | 5,043,359.40 | 8,780.12 | 1.32 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 15 Aug 2020 | | |
| | | Local | 5,000,000.000 | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 1.31 |
| | | Base | | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 1.31 |
| 912828WW6 | US TREASURY N/B 07/19 1.625 | | | | | 1.625000 | 31 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.867100 | 4,993,355.01 | 99.867778 | 4,993,388.90 | 33.89 | 1.30 |
| | | Base | | 99.867100 | 4,993,355.01 | 99.867778 | 4,993,388.90 | 33.89 | 1.30 |

& Issue has redenominated but Local is not converted
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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | | Local | 2,500,000.000 | 99.980968 | 2,499,524.21 | 101.638780 | 2,540,969.50 | 41,445.29 | 0.66 |
| Original Face: | | Base | 2,500,000.000 | 99.980968 | 2,499,524.21 | 101.638780 | 2,540,969.50 | 41,445.29 | 0.66 |
| 94106LBF5 | WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95 | | | | | 2.950000 | 15 Jun 2024 | | |
| | | Local | 5,000,000.000 | 99.994032 | 4,999,701.62 | 101.346552 | 5,067,327.60 | 67,625.98 | 1.32 |
| | | Base | | 99.994032 | 4,999,701.62 | 101.346552 | 5,067,327.60 | 67,625.98 | 1.32 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.465250 | 11 Feb 2022 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 0.79 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 0.79 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 274,739,329.960 | | 275,948,144.03 | | 277,219,901.02 | 1,271,756.99 | 72.29 |
| Original Face: | | Base | 272,945,369.000 | | 275,948,144.03 | | 277,219,901.02 | 1,271,756.99 | 72.29 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 274,739,329.960 | | 275,948,144.03 | | 277,219,901.02 | 1,271,756.99 | 72.29 |
| Original Face: | | | 272,945,369.000 | | | | | | |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 381,399,523.550 | Base | 382,202,293.17 | | 383,474,050.16 | 1,271,756.99 | 100.00 |
| Original Face: | | 272,945,369.000 | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 | | | | | | | | |
| | | 2,771.080 | Local | 1.000000 | 2,771.08 | 1.000000 | 2,771.08 | 0.00 | 100.00 |
| | | | Base | 1.000000 | 2,771.08 | 1.000000 | 2,771.08 | 0.00 | 100.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 2,771.080 | Local | | 2,771.08 | | 2,771.08 | 0.00 | 100.00 |
| | | | Base | | 2,771.08 | | 2,771.08 | 0.00 | 100.00 |
| **CASH Total** | | | | | | | | | |
| | | 2,771.080 | Base | | 2,771.08 | | 2,771.08 | 0.00 | 100.00 |

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



Books Closed

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 2,771.080 | Base | 2,771.08 | | 2,771.08 | 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 | 25,169.060 | 1.000000 | 25,169.06 | 1.000000 | 25,169.06 | 0.00 | 0.01 |
| | | Base | | 1.000000 | 25,169.06 | 1.000000 | 25,169.06 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 25,169.060 | | 25,169.06 | | 25,169.06 | 0.00 | 0.01 |
| | | Base | | | 25,169.06 | | 25,169.06 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | Base | 25,169.060 | | 25,169.06 | | 25,169.06 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.560000 | 01 Jul 2019 | | |
| | | Local | 5,000,000.000 | 99.786667 | 4,989,333.33 | 99.786667 | 4,989,333.33 | 0.00 | 1.47 |
| | | Base | | 99.786667 | 4,989,333.33 | 99.786667 | 4,989,333.33 | 0.00 | 1.47 |
| 04821UUA8 | ATLANTIC ASSET SECUR | | | | | 2.590000 | 10 Jul 2019 | | |
| | | Local | 3,000,000.000 | 99.719417 | 2,991,582.50 | 99.719417 | 2,991,582.50 | 0.00 | 0.88 |
| | | Base | | 99.719417 | 2,991,582.50 | 99.719417 | 2,991,582.50 | 0.00 | 0.88 |
| 09702MTA1 | BOEING CO. | | | | | 2.610000 | 10 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.934750 | 4,996,737.50 | 99.934750 | 4,996,737.50 | 0.00 | 1.47 |
| | | Base | | 99.934750 | 4,996,737.50 | 99.934750 | 4,996,737.50 | 0.00 | 1.47 |
| 17177MYK2 | CIESCO LLC | | | | | 2.500000 | 19 Nov 2019 | | |
| | | Local | 5,000,000.000 | 98.812500 | 4,940,625.00 | 98.812500 | 4,940,625.00 | 0.00 | 1.45 |
| | | Base | | 98.812500 | 4,940,625.00 | 98.812500 | 4,940,625.00 | 0.00 | 1.45 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | | 2.600000 | 15 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 1.47 |
| | | Base | | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 1.47 |

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 37828XU98 | GLENCOVE FDG DAC/LLC | | | | | 2.640000 | 09 Jul 2019 | | |
| | | 5,000,000.000 | Local | 99.721333 | 4,986,066.67 | 99.721333 | 4,986,066.67 | 0.00 | 1.47 |
| | | | Base | 99.721333 | 4,986,066.67 | 99.721333 | 4,986,066.67 | 0.00 | 1.47 |
| 41282KTT5 | HARLEY-DAVIDSON FND CP | | | | | 2.610000 | 27 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.811500 | 4,990,575.00 | 99.811500 | 4,990,575.00 | 0.00 | 1.47 |
| | | | Base | 99.811500 | 4,990,575.00 | 99.811500 | 4,990,575.00 | 0.00 | 1.47 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.520000 | 03 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.986000 | 4,999,300.00 | 99.986000 | 4,999,300.00 | 0.00 | 1.47 |
| | | | Base | 99.986000 | 4,999,300.00 | 99.986000 | 4,999,300.00 | 0.00 | 1.47 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.540000 | 03 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.985889 | 4,999,294.44 | 99.985889 | 4,999,294.44 | 0.00 | 1.47 |
| | | | Base | 99.985889 | 4,999,294.44 | 99.985889 | 4,999,294.44 | 0.00 | 1.47 |
| 88602UVN7 | THUNDER BAY FNDNG LLC | | | | | 2.550000 | 22 Aug 2019 | | |
| | | 1,500,000.000 | Local | 99.419167 | 1,491,287.50 | 99.419167 | 1,491,287.50 | 0.00 | 0.44 |
| | | | Base | 99.419167 | 1,491,287.50 | 99.419167 | 1,491,287.50 | 0.00 | 0.44 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | | 2.330000 | 18 Jul 2019 | | |
| | | 5,000,000.000 | Local | 99.695806 | 4,984,790.28 | 99.695806 | 4,984,790.28 | 0.00 | 1.47 |
| | | | Base | 99.695806 | 4,984,790.28 | 99.695806 | 4,984,790.28 | 0.00 | 1.47 |
| 96327SV17 | WHEELS INC | | | | | 2.610000 | 01 Aug 2019 | | |
| | | 5,000,000.000 | Local | 99.557750 | 4,977,887.50 | 99.557750 | 4,977,887.50 | 0.00 | 1.46 |
| | | | Base | 99.557750 | 4,977,887.50 | 99.557750 | 4,977,887.50 | 0.00 | 1.46 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | 6,001,050.000 | Local | 100.000000 | 6,001,050.00 | 100.000000 | 6,001,050.00 | 0.00 | 1.76 |
| | | | Base | 100.000000 | 6,001,050.00 | 100.000000 | 6,001,050.00 | 0.00 | 1.76 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 60,501,050.000 | Local | | 60,347,678.68 | | 60,347,678.68 | 0.00 | 17.75 |
| | | | Base | | 60,347,678.68 | | 60,347,678.68 | 0.00 | 17.75 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 60,501,050.000 | Base | | 60,347,678.68 | | 60,347,678.68 | 0.00 | 17.75 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | | | | | 2.800000 | 17 Feb 2021 | | |
| | | Local | 2,000,000.000 | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 0.59 |
| | | Base | | 100.786887 | 2,015,737.74 | 100.201112 | 2,004,022.24 | -11,715.50 | 0.59 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | | | | | 2.250000 | 05 May 2021 | | |
| | | Local | 3,000,000.000 | 99.977129 | 2,999,313.87 | 99.419245 | 2,982,577.35 | -16,736.52 | 0.88 |
| | | Base | | 99.977129 | 2,999,313.87 | 99.419245 | 2,982,577.35 | -16,736.52 | 0.88 |
| 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 | 100.194562 | 5,009,728.10 | 9,728.10 | 1.47 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.194562 | 5,009,728.10 | 9,728.10 | 1.47 |
| 02665WCS8 | AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15 | | | | | 3.150000 | 08 Jan 2021 | | |
| | | Local | 5,000,000.000 | 99.952164 | 4,997,608.22 | 101.191496 | 5,059,574.80 | 61,966.58 | 1.49 |
| | | Base | | 99.952164 | 4,997,608.22 | 101.191496 | 5,059,574.80 | 61,966.58 | 1.49 |
| 05586CAA2 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1 | | | | | 2.495840 | 21 Oct 2019 | | |
| | | Local | 219,944.460 | 100.000000 | 219,944.46 | 99.997260 | 219,938.43 | -6.03 | 0.06 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 219,944.46 | 99.997260 | 219,938.43 | -6.03 | 0.06 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.970000 | 21 Dec 2020 | | |
| | | Local | 3,000,000.000 | 99.993617 | 2,999,808.50 | 100.256410 | 3,007,692.30 | 7,883.80 | 0.88 |
| Original Face: | | Base | 3,000,000.000 | 99.993617 | 2,999,808.50 | 100.256410 | 3,007,692.30 | 7,883.80 | 0.88 |
| 06051GHJ1 | BANK OF AMERICA CORP SR UNSECURED 06/22 VAR | | | | | 1.000000 | 25 Jun 2022 | | |
| | | Local | 5,395,000.000 | 100.292000 | 5,410,753.40 | 100.236235 | 5,407,744.88 | -3,008.52 | 1.59 |
| | | Base | | 100.292000 | 5,410,753.40 | 100.236235 | 5,407,744.88 | -3,008.52 | 1.59 |
| 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 | 98.714811 | 2,467,870.28 | -32,129.72 | 0.73 |
| | | Base | | 100.000000 | 2,500,000.00 | 98.714811 | 2,467,870.28 | -32,129.72 | 0.73 |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | | 3.500000 | 28 Apr 2023 | | |
| | | Local | 5,000,000.000 | 99.914724 | 4,995,736.21 | 103.241826 | 5,162,091.30 | 166,355.09 | 1.52 |
| | | Base | | 99.914724 | 4,995,736.21 | 103.241826 | 5,162,091.30 | 166,355.09 | 1.52 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 064159JW7 | BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR | | | | | 3.000000 | 24 Jul 2024 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 98.574866 | 4,928,743.30 | -71,256.70 | 1.45 |
| | | | | Base 100.000000 | 5,000,000.00 | 98.574866 | 4,928,743.30 | -71,256.70 | 1.45 |
| 07330NAP0 | BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR | | | | | 3.046750 | 15 Jan 2020 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.193049 | 5,009,652.45 | 9,652.45 | 1.47 |
| | | | | Base 100.000000 | 5,000,000.00 | 100.193049 | 5,009,652.45 | 9,652.45 | 1.47 |
| 084670BQ0 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | | | | | 2.200000 | 15 Mar 2021 | | |
| | | | 3,000,000.000 | Local 99.926307 | 2,997,789.21 | 100.010170 | 3,000,305.10 | 2,515.89 | 0.88 |
| | | | | Base 99.926307 | 2,997,789.21 | 100.010170 | 3,000,305.10 | 2,515.89 | 0.88 |
| 110122BZ0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9 | | | | | 2.900000 | 26 Jul 2024 | | |
| | | | 5,000,000.000 | Local 99.615271 | 4,980,763.54 | 101.306376 | 5,065,318.80 | 84,555.26 | 1.49 |
| | | | | Base 99.615271 | 4,980,763.54 | 101.306376 | 5,065,318.80 | 84,555.26 | 1.49 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 3.109630 | 17 Jul 2023 | | |
| | | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 100.390500 | 3,011,715.00 | 11,715.00 | 0.89 |
| | Original Face: | | 3,000,000.000 | Base 100.000000 | 3,000,000.00 | 100.390500 | 3,011,715.00 | 11,715.00 | 0.89 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 2.839630 | 15 Mar 2023 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.304000 | 5,015,200.00 | 15,200.00 | 1.47 |
| | Original Face: | | 5,000,000.000 | Base 100.000000 | 5,000,000.00 | 100.304000 | 5,015,200.00 | 15,200.00 | 1.47 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 3.379880 | 08 Aug 2022 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.350503 | 5,017,525.15 | 17,525.15 | 1.48 |
| | | | | Base 100.000000 | 5,000,000.00 | 100.350503 | 5,017,525.15 | 17,525.15 | 1.48 |
| 161571HE7 | CHASE ISSUANCE TRUST CHAIT 2016 A4 A4 | | | | | 1.490000 | 15 Jul 2022 | | |
| | | | 5,000,000.000 | Local 99.991260 | 4,999,563.00 | 99.113710 | 4,955,685.50 | -43,877.50 | 1.46 |
| | Original Face: | | 5,000,000.000 | Base 99.991260 | 4,999,563.00 | 99.113710 | 4,955,685.50 | -43,877.50 | 1.46 |
| 166764BQ2 | CHEVRON CORP SR UNSECURED 03/20 VAR | | | | | 2.825130 | 03 Mar 2020 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.134198 | 5,006,709.90 | 6,709.90 | 1.47 |
| | | | | Base 100.000000 | 5,000,000.00 | 100.134198 | 5,006,709.90 | 6,709.90 | 1.47 |
| 17275RBK7 | CISCO SYSTEMS INC SR UNSECURED 09/19 VAR | | | | | 2.972630 | 20 Sep 2019 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.125966 | 5,006,298.30 | 6,298.30 | 1.47 |
| | | | | Base 100.000000 | 5,000,000.00 | 100.125966 | 5,006,298.30 | 6,298.30 | 1.47 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 100.197640 | 5,009,882.00 | 9,882.00 | 1.47 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.197640 | 5,009,882.00 | 9,882.00 | 1.47 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | | 3.039630 | 15 Dec 2026 | | |
| | | Local | 4,725,000.000 | 100.000000 | 4,725,000.00 | 100.190500 | 4,734,001.13 | 9,001.13 | 1.39 |
| Original Face: | | Base | 4,725,000.000 | 100.000000 | 4,725,000.00 | 100.190500 | 4,734,001.13 | 9,001.13 | 1.39 |
| 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 | 99.925329 | 1,498,879.94 | -1,120.06 | 0.44 |
| | | Base | | 100.000000 | 1,500,000.00 | 99.925329 | 1,498,879.94 | -1,120.06 | 0.44 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 2.789630 | 15 May 2036 | | |
| | | Local | 366,028.000 | 99.921735 | 365,741.53 | 100.306084 | 367,148.35 | 1,406.82 | 0.11 |
| Original Face: | | Base | 16,000,000.000 | 99.921735 | 365,741.53 | 100.306084 | 367,148.35 | 1,406.82 | 0.11 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 2,172,258.850 | 101.319609 | 2,200,924.18 | 98.667984 | 2,143,324.01 | -57,600.17 | 0.63 |
| Original Face: | | Base | 5,000,000.000 | 101.319609 | 2,200,924.18 | 98.667984 | 2,143,324.01 | -57,600.17 | 0.63 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 4,354,174.300 | 104.713634 | 4,559,414.13 | 101.473557 | 4,418,335.54 | -141,078.59 | 1.30 |
| Original Face: | | Base | 10,000,000.000 | 104.713634 | 4,559,414.13 | 101.473557 | 4,418,335.54 | -141,078.59 | 1.30 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | | 5.300000 | 25 Jan 2027 | | |
| | | Local | 2,500,000.000 | 113.384532 | 2,834,613.29 | 120.693604 | 3,017,340.10 | 182,726.81 | 0.89 |
| | | Base | | 113.384532 | 2,834,613.29 | 120.693604 | 3,017,340.10 | 182,726.81 | 0.89 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | | 5.250000 | 22 Mar 2027 | | |
| | | Local | 2,500,000.000 | 112.711622 | 2,817,790.55 | 120.583290 | 3,014,582.25 | 196,791.70 | 0.89 |
| | | Base | | 112.711622 | 2,817,790.55 | 120.583290 | 3,014,582.25 | 196,791.70 | 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 | 99.569711 | 4,978,485.55 | -21,514.45 | 1.46 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.569711 | 4,978,485.55 | -21,514.45 | 1.46 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 2.976630 | 25 Jun 2022 | | |
| | | Local | 2,013,411.950 | 100.000000 | 2,013,411.95 | 99.525420 | 2,003,856.70 | -9,555.25 | 0.59 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 2,013,411.95 | 99.525420 | 2,003,856.70 | -9,555.25 | 0.59 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136A6UL6 | FANNIE MAE FNR 2012 63 BT | | | | | 3.000000 | 25 Mar 2039 | | |
| | | Local | 5,000,000.000 | 101.097286 | 5,054,864.29 | 101.957880 | 5,097,894.00 | 43,029.71 | 1.50 |
| Original Face: | | Base | 5,000,000.000 | 101.097286 | 5,054,864.29 | 101.957880 | 5,097,894.00 | 43,029.71 | 1.50 |
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | | 2.301000 | 25 Sep 2022 | | |
| | | Local | 1,976,069.840 | 100.418162 | 1,984,333.01 | 100.095440 | 1,977,955.80 | -6,377.21 | 0.58 |
| Original Face: | | Base | 2,000,000.000 | 100.418162 | 1,984,333.01 | 100.095440 | 1,977,955.80 | -6,377.21 | 0.58 |
| 3136B2HG0 | FANNIE MAE FNR 2018 49 LV | | | | | 3.500000 | 25 Oct 2029 | | |
| | | Local | 4,659,734.450 | 101.847881 | 4,745,840.78 | 103.520760 | 4,823,792.52 | 77,951.74 | 1.42 |
| Original Face: | | Base | 5,000,000.000 | 101.847881 | 4,745,840.78 | 103.520760 | 4,823,792.52 | 77,951.74 | 1.42 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 1,978,014.500 | 99.859795 | 1,975,241.22 | 100.377730 | 1,985,486.05 | 10,244.83 | 0.58 |
| Original Face: | | Base | 2,000,000.000 | 99.859795 | 1,975,241.22 | 100.377730 | 1,985,486.05 | 10,244.83 | 0.58 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 1,110,581.400 | 100.771857 | 1,119,153.50 | 99.805790 | 1,108,424.54 | -10,728.96 | 0.33 |
| Original Face: | | Base | 5,000,000.000 | 100.771857 | 1,119,153.50 | 99.805790 | 1,108,424.54 | -10,728.96 | 0.33 |
| 3137AJMF8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2 | | | | | 2.967600 | 25 Oct 2021 | | |
| | | Local | 4,821,816.000 | 101.678113 | 4,902,731.52 | 101.468120 | 4,892,606.05 | -10,125.47 | 1.44 |
| Original Face: | | Base | 5,000,000.000 | 101.678113 | 4,902,731.52 | 101.468120 | 4,892,606.05 | -10,125.47 | 1.44 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 3,000,000.000 | 103.287061 | 3,098,611.84 | 104.932290 | 3,147,968.70 | 49,356.86 | 0.93 |
| Original Face: | | Base | 3,000,000.000 | 103.287061 | 3,098,611.84 | 104.932290 | 3,147,968.70 | 49,356.86 | 0.93 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.500000 | 15 Jan 2032 | | |
| | | Local | 4,065,185.480 | 101.362401 | 4,120,569.62 | 104.726550 | 4,257,328.50 | 136,758.88 | 1.25 |
| Original Face: | | Base | 5,565,000.000 | 101.362401 | 4,120,569.62 | 104.726550 | 4,257,328.50 | 136,758.88 | 1.25 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | | 3.500000 | 15 Jun 2040 | | |
| | | Local | 4,494,000.000 | 105.798092 | 4,754,566.24 | 103.559050 | 4,653,943.71 | -100,622.53 | 1.37 |
| Original Face: | | Base | 4,494,000.000 | 105.798092 | 4,754,566.24 | 103.559050 | 4,653,943.71 | -100,622.53 | 1.37 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 503,944.960 | 100.228015 | 505,094.03 | 103.103950 | 519,587.16 | 14,493.13 | 0.15 |
| Original Face: | | Base | 2,000,000.000 | 100.228015 | 505,094.03 | 103.103950 | 519,587.16 | 14,493.13 | 0.15 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.000000 | 15 Jan 2042 | | |
| | | Local | 1,030,828.000 | 100.381395 | 1,034,759.53 | 99.261960 | 1,023,220.08 | -11,539.45 | 0.30 |
| Original Face: | | Base | 5,000,000.000 | 100.381395 | 1,034,759.53 | 99.261960 | 1,023,220.08 | -11,539.45 | 0.30 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.500000 | 15 Oct 2041 | | |
| | | Local | 2,272,765.580 | 100.385327 | 2,281,523.15 | 98.062240 | 2,228,724.84 | -52,798.31 | 0.66 |
| Original Face: | | Base | 14,878,168.000 | 100.385327 | 2,281,523.15 | 98.062240 | 2,228,724.84 | -52,798.31 | 0.66 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.000000 | 15 Feb 2043 | | |
| | | Local | 5,000,000.000 | 99.083467 | 4,954,173.34 | 100.173380 | 5,008,669.00 | 54,495.66 | 1.47 |
| Original Face: | | Base | 5,000,000.000 | 99.083467 | 4,954,173.34 | 100.173380 | 5,008,669.00 | 54,495.66 | 1.47 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 1,320,456.550 | 99.616069 | 1,315,386.91 | 99.830030 | 1,318,212.17 | 2,825.26 | 0.39 |
| Original Face: | | Base | 5,000,000.000 | 99.616069 | 1,315,386.91 | 99.830030 | 1,318,212.17 | 2,825.26 | 0.39 |
| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | | Local | 1,758,823.300 | 103.089515 | 1,813,162.41 | 103.542830 | 1,821,135.42 | 7,973.01 | 0.54 |
| Original Face: | | Base | 5,000,000.000 | 103.089515 | 1,813,162.41 | 103.542830 | 1,821,135.42 | 7,973.01 | 0.54 |
| 3137F5Y94 | FREDDIE MAC FHR 4800 MA | | | | | 4.000000 | 15 Apr 2042 | | |
| | | Local | 4,349,357.250 | 102.203804 | 4,445,208.54 | 102.760810 | 4,469,434.74 | 24,226.20 | 1.31 |
| Original Face: | | Base | 5,000,000.000 | 102.203804 | 4,445,208.54 | 102.760810 | 4,469,434.74 | 24,226.20 | 1.31 |
| 3137FGA39 | FREDDIE MAC FHR 4806 A | | | | | 4.000000 | 15 Jun 2042 | | |
| | | Local | 4,370,092.000 | 102.095758 | 4,461,678.54 | 102.054520 | 4,459,876.41 | -1,802.13 | 1.31 |
| Original Face: | | Base | 5,000,000.000 | 102.095758 | 4,461,678.54 | 102.054520 | 4,459,876.41 | -1,802.13 | 1.31 |
| 3137GAWQ6 | FREDDIE MAC FHR 3738 BH | | | | | 3.000000 | 15 Dec 2038 | | |
| | | Local | 1,862,410.100 | 101.253629 | 1,885,757.81 | 100.186400 | 1,865,881.63 | -19,876.18 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 101.253629 | 1,885,757.81 | 100.186400 | 1,865,881.63 | -19,876.18 | 0.55 |
| 3137GAWS2 | FREDDIE MAC FHR 3738 BJ | | | | | 3.500000 | 15 Dec 2038 | | |
| | | Local | 1,862,410.100 | 103.031490 | 1,918,868.87 | 100.839320 | 1,878,041.68 | -40,827.19 | 0.55 |
| Original Face: | | Base | 5,000,000.000 | 103.031490 | 1,918,868.87 | 100.839320 | 1,878,041.68 | -40,827.19 | 0.55 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| | | Local | 2,318,801.900 | 103.718424 | 2,405,024.78 | 103.060709 | 2,389,773.68 | -15,251.10 | 0.70 |
| Original Face: | | Base | 5,000,000.000 | 103.718424 | 2,405,024.78 | 103.060709 | 2,389,773.68 | -15,251.10 | 0.70 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 3,246,783.350 | 100.631277 | 3,267,279.56 | 100.394612 | 3,259,595.55 | -7,684.01 | 0.96 |
| | Original Face: | Base | 5,000,000.000 | 100.631277 | 3,267,279.56 | 100.394612 | 3,259,595.55 | -7,684.01 | 0.96 |
| 3138L0WA5 | FNMA POOL AM0640 FN 05/21 FIXED 2.21 | | | | | 2.210000 | 01 May 2021 | | |
| | | Local | 1,628,835.640 | 100.555488 | 1,637,883.62 | 99.960033 | 1,628,184.64 | -9,698.98 | 0.48 |
| | Original Face: | Base | 1,800,000.000 | 100.555488 | 1,637,883.62 | 99.960033 | 1,628,184.64 | -9,698.98 | 0.48 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 322,345.000 | 106.003239 | 341,696.14 | 111.953400 | 360,876.19 | 19,180.05 | 0.11 |
| | Original Face: | Base | 10,000,000.000 | 106.003239 | 341,696.14 | 111.953400 | 360,876.19 | 19,180.05 | 0.11 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.000000 | 25 Jul 2040 | | |
| | | Local | 5,847,490.560 | 107.255573 | 6,271,759.51 | 103.741880 | 6,066,296.64 | -205,462.87 | 1.78 |
| | Original Face: | Base | 6,000,000.000 | 107.255573 | 6,271,759.51 | 103.741880 | 6,066,296.64 | -205,462.87 | 1.78 |
| 31398T7A3 | FANNIE MAE FNR 2010 113 LV | | | | | 4.000000 | 25 Jun 2030 | | |
| | | Local | 1,275,904.030 | 105.346470 | 1,344,119.86 | 99.840300 | 1,273,866.41 | -70,253.45 | 0.37 |
| | Original Face: | Base | 5,568,000.000 | 105.346470 | 1,344,119.86 | 99.840300 | 1,273,866.41 | -70,253.45 | 0.37 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 256,312.950 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 0.08 |
| | Original Face: | Base | 5,000,000.000 | 105.257397 | 269,788.34 | 105.856460 | 271,323.82 | 1,535.48 | 0.08 |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | | 2.030000 | 15 Dec 2027 | | |
| | | Local | 5,000,000.000 | 97.052300 | 4,852,615.01 | 99.362330 | 4,968,116.50 | 115,501.49 | 1.46 |
| | Original Face: | Base | 5,000,000.000 | 97.052300 | 4,852,615.01 | 99.362330 | 4,968,116.50 | 115,501.49 | 1.46 |
| 38014BAC3 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B | | | | | 2.687380 | 20 Apr 2020 | | |
| | | Local | 2,101,959.850 | 100.000000 | 2,101,959.85 | 99.999960 | 2,101,959.01 | -0.84 | 0.62 |
| | Original Face: | Base | 5,000,000.000 | 100.000000 | 2,101,959.85 | 99.999960 | 2,101,959.01 | -0.84 | 0.62 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | | 3.318000 | 15 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.566381 | 4,928,319.05 | -71,680.95 | 1.45 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.566381 | 4,928,319.05 | -71,680.95 | 1.45 |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.750000 | 31 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.988858 | 4,999,442.92 | 98.955251 | 4,947,762.55 | -51,680.37 | 1.45 |
| | | Base | | 99.988858 | 4,999,442.92 | 98.955251 | 4,947,762.55 | -51,680.37 | 1.45 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38377XC75 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN | | | | | 3.500000 | 16 Apr 2035 | | |
| | | Local | 2,094,870.050 | 103.176473 | 2,161,413.04 | 100.024970 | 2,095,393.14 | -66,019.90 | 0.62 |
| Original Face: | | Base | 5,000,000.000 | 103.176473 | 2,161,413.04 | 100.024970 | 2,095,393.14 | -66,019.90 | 0.62 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 3,505,099.100 | 94.311289 | 3,305,704.13 | 93.060330 | 3,261,856.79 | -43,847.34 | 0.96 |
| Original Face: | | Base | 5,000,000.000 | 94.311289 | 3,305,704.13 | 93.060330 | 3,261,856.79 | -43,847.34 | 0.96 |
| 38378NWG4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB | | | | | 3.000000 | 16 Apr 2025 | | |
| | | Local | 716,029.050 | 99.933906 | 715,555.80 | 101.439330 | 726,335.07 | 10,779.27 | 0.21 |
| Original Face: | | Base | 1,238,000.000 | 99.933906 | 715,555.80 | 101.439330 | 726,335.07 | 10,779.27 | 0.21 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 2,085,579.150 | 100.851222 | 2,103,332.06 | 102.943250 | 2,146,962.96 | 43,630.90 | 0.63 |
| Original Face: | | Base | 5,000,000.000 | 100.851222 | 2,103,332.06 | 102.943250 | 2,146,962.96 | 43,630.90 | 0.63 |
| 437076AW2 | HOME DEPOT INC SR UNSECURED 04/21 4.4 | | | | | 4.400000 | 01 Apr 2021 | | |
| | | Local | 3,000,000.000 | 102.599236 | 3,077,977.07 | 103.270322 | 3,098,109.66 | 20,132.59 | 0.91 |
| | | Base | | 102.599236 | 3,077,977.07 | 103.270322 | 3,098,109.66 | 20,132.59 | 0.91 |
| 44932HAA1 | IBM CREDIT LLC SR UNSECURED 09/19 1.625 | | | | | 1.625000 | 06 Sep 2019 | | |
| | | Local | 5,000,000.000 | 99.989874 | 4,999,493.68 | 99.766638 | 4,988,331.90 | -11,161.78 | 1.47 |
| | | Base | | 99.989874 | 4,999,493.68 | 99.766638 | 4,988,331.90 | -11,161.78 | 1.47 |
| 459200JW2 | IBM CORP SR UNSECURED 05/21 2.8 | | | | | 2.800000 | 13 May 2021 | | |
| | | Local | 5,000,000.000 | 99.994140 | 4,999,707.00 | 100.604000 | 5,030,200.00 | 30,493.00 | 1.48 |
| | | Base | | 99.994140 | 4,999,707.00 | 100.604000 | 5,030,200.00 | 30,493.00 | 1.48 |
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | | 2.250000 | 03 Mar 2022 | | |
| | | Local | 3,500,000.000 | 99.850147 | 3,494,755.14 | 100.245744 | 3,508,601.04 | 13,845.90 | 1.03 |
| | | Base | | 99.850147 | 3,494,755.14 | 100.245744 | 3,508,601.04 | 13,845.90 | 1.03 |
| 48125LRL8 | JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR | | | | | 1.000000 | 01 Feb 2021 | | |
| | | Local | 5,311,000.000 | 100.068000 | 5,314,611.48 | 100.047803 | 5,313,538.82 | -1,072.66 | 1.56 |
| | | Base | | 100.068000 | 5,314,611.48 | 100.047803 | 5,313,538.82 | -1,072.66 | 1.56 |
| 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 | 98.676677 | 4,933,833.85 | -66,166.15 | 1.45 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.676677 | 4,933,833.85 | -66,166.15 | 1.45 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 65479AAD4 | NISSAN AUTO LEASE TRUST NALT 2017 A A3 | | | | | 1.910000 | 15 Apr 2020 | | |
| | | Local | 2,120,369.380 | 99.995159 | 2,120,266.74 | 99.912900 | 2,118,522.54 | -1,744.20 | 0.62 |
| Original Face: | | Base | 4,000,000.000 | 99.995159 | 2,120,266.74 | 99.912900 | 2,118,522.54 | -1,744.20 | 0.62 |
| 713448BY3 | PEPSICO INC SR UNSECURED 03/22 2.75 | | | | | 2.750000 | 05 Mar 2022 | | |
| | | Local | 3,000,000.000 | 99.952015 | 2,998,560.44 | 101.310758 | 3,039,322.74 | 40,762.30 | 0.89 |
| | | Base | | 99.952015 | 2,998,560.44 | 101.310758 | 3,039,322.74 | 40,762.30 | 0.89 |
| 742718DY2 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3 | | | | | 2.300000 | 06 Feb 2022 | | |
| | | Local | 3,000,000.000 | 99.810134 | 2,994,304.02 | 100.286973 | 3,008,609.19 | 14,305.17 | 0.88 |
| | | Base | | 99.810134 | 2,994,304.02 | 100.286973 | 3,008,609.19 | 14,305.17 | 0.88 |
| 78008SVU7 | ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR | | | | | 2.959880 | 08 May 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.017701 | 3,000,531.03 | 531.03 | 0.88 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.017701 | 3,000,531.03 | 531.03 | 0.88 |
| 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 | 97.928336 | 1,958,566.72 | -41,433.28 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 97.928336 | 1,958,566.72 | -41,433.28 | 0.58 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 2.935250 | 13 Feb 2020 | | |
| | | Local | 2,000,000.000 | 99.738111 | 1,994,762.22 | 100.106369 | 2,002,127.38 | 7,365.16 | 0.59 |
| | | Base | | 99.738111 | 1,994,762.22 | 100.106369 | 2,002,127.38 | 7,365.16 | 0.59 |
| 907818EZ7 | UNION PACIFIC CORP SR UNSECURED 03/22 2.95 | | | | | 2.950000 | 01 Mar 2022 | | |
| | | Local | 4,000,000.000 | 99.960058 | 3,998,402.31 | 101.213777 | 4,048,551.08 | 50,148.77 | 1.19 |
| | | Base | | 99.960058 | 3,998,402.31 | 101.213777 | 4,048,551.08 | 50,148.77 | 1.19 |
| 91159HHP8 | US BANCORP SR UNSECURED 01/22 2.625 | | | | | 2.625000 | 24 Jan 2022 | | |
| | | Local | 2,500,000.000 | 99.885782 | 2,497,144.55 | 100.475773 | 2,511,894.33 | 14,749.78 | 0.74 |
| | | Base | | 99.885782 | 2,497,144.55 | 100.475773 | 2,511,894.33 | 14,749.78 | 0.74 |
| 91159HHQ6 | US BANCORP SR UNSECURED 01/22 VAR | | | | | 3.221130 | 24 Jan 2022 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 100.480613 | 2,512,015.33 | 12,015.33 | 0.74 |
| | | Base | | 100.000000 | 2,500,000.00 | 100.480613 | 2,512,015.33 | 12,015.33 | 0.74 |
| 9128285G1 | US TREASURY N/B 10/20 2.875 | | | | | 2.875000 | 31 Oct 2020 | | |
| | | Local | 5,000,000.000 | 100.237006 | 5,011,850.29 | 101.082031 | 5,054,101.55 | 42,251.26 | 1.49 |
| | | Base | | 100.237006 | 5,011,850.29 | 101.082031 | 5,054,101.55 | 42,251.26 | 1.49 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 9128285S5 | US TREASURY N/B 12/20 2.5 | | | | | 2.500000 | 31 Dec 2020 | | |
| | | Local | 2,500,000.000 | 100.111175 | 2,502,779.38 | 100.710938 | 2,517,773.45 | 14,994.07 | 0.74 |
| | | Base | | 100.111175 | 2,502,779.38 | 100.710938 | 2,517,773.45 | 14,994.07 | 0.74 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 15 Aug 2020 | | |
| | | Local | 5,000,000.000 | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 1.48 |
| | | Base | | 100.099639 | 5,004,981.97 | 100.570312 | 5,028,515.60 | 23,533.63 | 1.48 |
| 912828TV2 | US TREASURY N/B 10/19 1.25 | | | | | 1.250000 | 31 Oct 2019 | | |
| | | Local | 5,000,000.000 | 99.406250 | 4,970,312.50 | 99.542969 | 4,977,148.45 | 6,835.95 | 1.46 |
| | | Base | | 99.406250 | 4,970,312.50 | 99.542969 | 4,977,148.45 | 6,835.95 | 1.46 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | | Local | 2,500,000.000 | 99.980968 | 2,499,524.21 | 101.638780 | 2,540,969.50 | 41,445.29 | 0.75 |
| Original Face: | | Base | 2,500,000.000 | 99.980968 | 2,499,524.21 | 101.638780 | 2,540,969.50 | 41,445.29 | 0.75 |
| 949746SP7 | WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR | | | | | 3.465250 | 11 Feb 2022 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 0.89 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.583854 | 3,017,515.62 | 17,515.62 | 0.89 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 277,013,687.080 | | 279,262,446.55 | | 279,697,813.53 | 435,366.98 | 82.25 |
| Original Face: | | Base | 229,768,168.000 | | 279,262,446.55 | | 279,697,813.53 | 435,366.98 | 82.25 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 277,013,687.080 | | 279,262,446.55 | | 279,697,813.53 | 435,366.98 | 82.25 |
| Original Face: | | | 229,768,168.000 | | | | | | |

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# Issue has not been redenominated but Local is converted

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 337,539,906.140 | Base | 339,635,294.29 | | 340,070,661.27 | 435,366.98 | 100.00 |
| Original Face: | | 229,768,168.000 | | | | | | |

& 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 | -9,580,927.040 | 1.000000 | -9,580,927.04 | 1.000000 | -9,580,927.04 | 0.00 | 0.92 |
| | | Base | | 1.000000 | -9,580,927.04 | 1.000000 | -9,580,927.04 | 0.00 | 0.92 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -9,580,927.040 | | -9,580,927.04 | | -9,580,927.04 | 0.00 | 0.92 |
| | | Base | | | -9,580,927.04 | | -9,580,927.04 | 0.00 | 0.92 |
| **CASH Total** | | | | | | | | | |
| | | Base | -9,580,927.040 | | -9,580,927.04 | | -9,580,927.04 | 0.00 | 0.92 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0347M3TL8 | ANGLESEA FDG PLC and ANG | | | | | 2.810000 | 20 Jun 2019 | | |
| | | Local | 20,000,000.000 | 99.851694 | 19,970,338.89 | 99.851694 | 19,970,338.89 | 0.00 | 1.91 |
| | | Base | | 99.851694 | 19,970,338.89 | 99.851694 | 19,970,338.89 | 0.00 | 1.91 |
| 0347M3U10 | ANGLESEA FDG PLC and ANG | | | | | 2.560000 | 01 Jul 2019 | | |
| | | Local | 10,000,000.000 | 99.786667 | 9,978,666.67 | 99.786667 | 9,978,666.67 | 0.00 | 0.96 |
| | | Base | | 99.786667 | 9,978,666.67 | 99.786667 | 9,978,666.67 | 0.00 | 0.96 |
| 04821UT44 | ATLANTIC ASSET SECUR | | | | | 2.560000 | 04 Jun 2019 | | |
| | | Local | 8,200,000.000 | 99.978667 | 8,198,250.67 | 99.978667 | 8,198,250.67 | 0.00 | 0.78 |
| | | Base | | 99.978667 | 8,198,250.67 | 99.978667 | 8,198,250.67 | 0.00 | 0.78 |
| 04821UTE2 | ATLANTIC ASSET SECUR | | | | | 2.570000 | 14 Jun 2019 | | |
| | | Local | 15,000,000.000 | 99.907194 | 14,986,079.17 | 99.907194 | 14,986,079.17 | 0.00 | 1.43 |
| | | Base | | 99.907194 | 14,986,079.17 | 99.907194 | 14,986,079.17 | 0.00 | 1.43 |
| 04821UUA8 | ATLANTIC ASSET SECUR | | | | | 2.590000 | 10 Jul 2019 | | |
| | | Local | 7,000,000.000 | 99.719417 | 6,980,359.17 | 99.719417 | 6,980,359.17 | 0.00 | 0.67 |
| | | Base | | 99.719417 | 6,980,359.17 | 99.719417 | 6,980,359.17 | 0.00 | 0.67 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 04821UUX8 | ATLANTIC ASSET SECUR | | | | 2.470000 | 31 Jul 2019 | | |
| | 3,607,000.000 | Local | 99.588333 | 3,592,151.18 | 99.588333 | 3,592,151.18 | 0.00 | 0.34 |
| | | Base | 99.588333 | 3,592,151.18 | 99.588333 | 3,592,151.18 | 0.00 | 0.34 |
| 09702MTA1 | BOEING CO. | | | | 2.610000 | 10 Jun 2019 | | |
| | 23,000,000.000 | Local | 99.934750 | 22,984,992.50 | 99.934750 | 22,984,992.50 | 0.00 | 2.20 |
| | | Base | 99.934750 | 22,984,992.50 | 99.934750 | 22,984,992.50 | 0.00 | 2.20 |
| 09702MVM2 | BOEING CO. | | | | 2.570000 | 21 Aug 2019 | | |
| | 10,000,000.000 | Local | 99.421750 | 9,942,175.00 | 99.421750 | 9,942,175.00 | 0.00 | 0.95 |
| | | Base | 99.421750 | 9,942,175.00 | 99.421750 | 9,942,175.00 | 0.00 | 0.95 |
| 1247P3TM4 | CAFCO LLC | | | | 2.560000 | 21 Jun 2019 | | |
| | 19,400,000.000 | Local | 99.857778 | 19,372,408.89 | 99.857778 | 19,372,408.89 | 0.00 | 1.85 |
| | | Base | 99.857778 | 19,372,408.89 | 99.857778 | 19,372,408.89 | 0.00 | 1.85 |
| 13738KT31 | CAN AST & CAN LTD JT | | | | 2.950000 | 03 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.983611 | 9,998,361.11 | 99.983611 | 9,998,361.11 | 0.00 | 0.96 |
| | | Base | 99.983611 | 9,998,361.11 | 99.983611 | 9,998,361.11 | 0.00 | 0.96 |
| 13738KTC1 | CAN AST & CAN LTD JT | | | | 3.000000 | 12 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.908333 | 9,990,833.33 | 99.908333 | 9,990,833.33 | 0.00 | 0.96 |
| | | Base | 99.908333 | 9,990,833.33 | 99.908333 | 9,990,833.33 | 0.00 | 0.96 |
| 13738KVS3 | CAN AST & CAN LTD JT | | | | 2.480000 | 26 Aug 2019 | | |
| | 10,000,000.000 | Local | 99.407556 | 9,940,755.56 | 99.407556 | 9,940,755.56 | 0.00 | 0.95 |
| | | Base | 99.407556 | 9,940,755.56 | 99.407556 | 9,940,755.56 | 0.00 | 0.95 |
| 15963UTM8 | CHARIOT FNDG LLC | | | | 2.550000 | 21 Jun 2019 | | |
| | 20,000,000.000 | Local | 99.858333 | 19,971,666.67 | 99.858333 | 19,971,666.67 | 0.00 | 1.91 |
| | | Base | 99.858333 | 19,971,666.67 | 99.858333 | 19,971,666.67 | 0.00 | 1.91 |
| 15963UUA2 | CHARIOT FNDG LLC | | | | 2.570000 | 10 Jul 2019 | | |
| | 10,000,000.000 | Local | 99.721583 | 9,972,158.33 | 99.721583 | 9,972,158.33 | 0.00 | 0.95 |
| | | Base | 99.721583 | 9,972,158.33 | 99.721583 | 9,972,158.33 | 0.00 | 0.95 |
| 17177MYK2 | CIESCO LLC | | | | 2.500000 | 19 Nov 2019 | | |
| | 20,000,000.000 | Local | 98.812500 | 19,762,500.00 | 98.812500 | 19,762,500.00 | 0.00 | 1.89 |
| | | Base | 98.812500 | 19,762,500.00 | 98.812500 | 19,762,500.00 | 0.00 | 1.89 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 19121BTR0 | COCA-COLA COMPANY | | | | | 2.770000 | 25 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.815333 | 24,953,833.33 | 99.815333 | 24,953,833.33 | 0.00 | 2.39 |
| | | | Base | 99.815333 | 24,953,833.33 | 99.815333 | 24,953,833.33 | 0.00 | 2.39 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | | 2.600000 | 15 Jun 2022 | | |
| | | 5,000,000.000 | Local | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 0.48 |
| | | | Base | 99.982979 | 4,999,148.96 | 99.982979 | 4,999,148.96 | 0.00 | 0.48 |
| 37828XU98 | GLENCOVE FDG DAC/LLC | | | | | 2.590000 | 09 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.726611 | 9,972,661.11 | 99.726611 | 9,972,661.11 | 0.00 | 0.95 |
| | | | Base | 99.726611 | 9,972,661.11 | 99.726611 | 9,972,661.11 | 0.00 | 0.95 |
| 37828XUF4 | GLENCOVE FDG DAC/LLC | | | | | 2.600000 | 15 Jul 2019 | | |
| | | 25,000,000.000 | Local | 99.682222 | 24,920,555.55 | 99.682222 | 24,920,555.55 | 0.00 | 2.39 |
| | | | Base | 99.682222 | 24,920,555.55 | 99.682222 | 24,920,555.55 | 0.00 | 2.39 |
| 38346MU10 | GOTHAM FDG CORP | | | | | 2.580000 | 01 Jul 2019 | | |
| | | 20,000,000.000 | Local | 99.785000 | 19,957,000.00 | 99.785000 | 19,957,000.00 | 0.00 | 1.91 |
| | | | Base | 99.785000 | 19,957,000.00 | 99.785000 | 19,957,000.00 | 0.00 | 1.91 |
| 40588MYF8 | HALKIN FINANCE LLC USC | | | | | 2.610000 | 15 Nov 2019 | | |
| | | 20,000,000.000 | Local | 98.789250 | 19,757,850.00 | 98.789250 | 19,757,850.00 | 0.00 | 1.89 |
| | | | Base | 98.789250 | 19,757,850.00 | 98.789250 | 19,757,850.00 | 0.00 | 1.89 |
| 40588MYR2 | HALKIN FINANCE LLC USC | | | | | 2.520000 | 25 Nov 2019 | | |
| | | 10,000,000.000 | Local | 98.761000 | 9,876,100.00 | 98.761000 | 9,876,100.00 | 0.00 | 0.95 |
| | | | Base | 98.761000 | 9,876,100.00 | 98.761000 | 9,876,100.00 | 0.00 | 0.95 |
| 41282KTT5 | HARLEY-DAVIDSON FND CP | | | | | 2.610000 | 27 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.811500 | 24,952,875.00 | 99.811500 | 24,952,875.00 | 0.00 | 2.39 |
| | | | Base | 99.811500 | 24,952,875.00 | 99.811500 | 24,952,875.00 | 0.00 | 2.39 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.520000 | 03 Jun 2019 | | |
| | | 25,000,000.000 | Local | 99.986000 | 24,996,500.00 | 99.986000 | 24,996,500.00 | 0.00 | 2.39 |
| | | | Base | 99.986000 | 24,996,500.00 | 99.986000 | 24,996,500.00 | 0.00 | 2.39 |
| 45779QT30 | INSTITUTIONAL SECURED | | | | | 2.540000 | 03 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.985889 | 9,998,588.89 | 99.985889 | 9,998,588.89 | 0.00 | 0.96 |
| | | | Base | 99.985889 | 9,998,588.89 | 99.985889 | 9,998,588.89 | 0.00 | 0.96 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 52952MU81 | LEXINGTN PKR CAP CO LL | | | | | 2.560000 | 08 Jul 2019 | | |
| | | 15,000,000.000 | Local | 99.736889 | 14,960,533.33 | 99.736889 | 14,960,533.33 | 0.00 | 1.43 |
| | | | Base | 99.736889 | 14,960,533.33 | 99.736889 | 14,960,533.33 | 0.00 | 1.43 |
| 52952MV72 | LEXINGTN PKR CAP CO LL | | | | | 2.550000 | 07 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.525417 | 9,952,541.67 | 99.525417 | 9,952,541.67 | 0.00 | 0.95 |
| | | | Base | 99.525417 | 9,952,541.67 | 99.525417 | 9,952,541.67 | 0.00 | 0.95 |
| 53127UT59 | LIBERTY FUNDING LLC | | | | | 2.540000 | 05 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.971778 | 9,997,177.78 | 99.971778 | 9,997,177.78 | 0.00 | 0.96 |
| | | | Base | 99.971778 | 9,997,177.78 | 99.971778 | 9,997,177.78 | 0.00 | 0.96 |
| 53127UTB6 | LIBERTY FUNDING LLC | | | | | 2.560000 | 11 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.928889 | 9,992,888.89 | 99.928889 | 9,992,888.89 | 0.00 | 0.96 |
| | | | Base | 99.928889 | 9,992,888.89 | 99.928889 | 9,992,888.89 | 0.00 | 0.96 |
| 62455BUX1 | MOUNTCLIFF | | | | | 2.620000 | 31 Jul 2019 | | |
| | | 15,000,000.000 | Local | 99.563333 | 14,934,500.00 | 99.563333 | 14,934,500.00 | 0.00 | 1.43 |
| | | | Base | 99.563333 | 14,934,500.00 | 99.563333 | 14,934,500.00 | 0.00 | 1.43 |
| 62455BVU6 | MOUNTCLIFF | | | | | 2.610000 | 28 Aug 2019 | | |
| | | 10,000,000.000 | Local | 99.362000 | 9,936,200.00 | 99.362000 | 9,936,200.00 | 0.00 | 0.95 |
| | | | Base | 99.362000 | 9,936,200.00 | 99.362000 | 9,936,200.00 | 0.00 | 0.95 |
| 62455BW35 | MOUNTCLIFF | | | | | 2.530000 | 03 Sep 2019 | | |
| | | 10,000,000.000 | Local | 99.339389 | 9,933,938.89 | 99.339389 | 9,933,938.89 | 0.00 | 0.95 |
| | | | Base | 99.339389 | 9,933,938.89 | 99.339389 | 9,933,938.89 | 0.00 | 0.95 |
| 66844DT36 | NORTHWESTERN UNIVERS | | | | | 2.500000 | 03 Jun 2019 | | |
| | | 5,500,000.000 | Local | 99.986111 | 5,499,236.11 | 99.986111 | 5,499,236.11 | 0.00 | 0.53 |
| | | | Base | 99.986111 | 5,499,236.11 | 99.986111 | 5,499,236.11 | 0.00 | 0.53 |
| 66844DVV1 | NORTHWESTERN UNIVERS | | | | | 2.450000 | 29 Aug 2019 | | |
| | | 5,500,000.000 | Local | 99.407917 | 5,467,435.42 | 99.407917 | 5,467,435.42 | 0.00 | 0.52 |
| | | | Base | 99.407917 | 5,467,435.42 | 99.407917 | 5,467,435.42 | 0.00 | 0.52 |
| 82124MT42 | SHEFFIELD RECEIVABLE | | | | | 2.660000 | 04 Jun 2019 | | |
| | | 15,000,000.000 | Local | 99.977833 | 14,996,675.00 | 99.977833 | 14,996,675.00 | 0.00 | 1.44 |
| | | | Base | 99.977833 | 14,996,675.00 | 99.977833 | 14,996,675.00 | 0.00 | 1.44 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 82124MTT7 | SHEFFIELD RECEIVABLE | | | | 2.560000 | 27 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.815111 | 9,981,511.11 | 99.815111 | 9,981,511.11 | 0.00 | 0.96 |
| | | Base | 99.815111 | 9,981,511.11 | 99.815111 | 9,981,511.11 | 0.00 | 0.96 |
| 82124MW30 | SHEFFIELD RECEIVABLE | | | | 2.560000 | 03 Sep 2019 | | |
| | 10,000,000.000 | Local | 99.331556 | 9,933,155.55 | 99.331556 | 9,933,155.55 | 0.00 | 0.95 |
| | | Base | 99.331556 | 9,933,155.55 | 99.331556 | 9,933,155.55 | 0.00 | 0.95 |
| 88602UZ29 | THUNDER BAY FNDNG LLC | | | | 2.470000 | 02 Dec 2019 | | |
| | 20,000,000.000 | Local | 98.737556 | 19,747,511.11 | 98.737556 | 19,747,511.11 | 0.00 | 1.89 |
| | | Base | 98.737556 | 19,747,511.11 | 98.737556 | 19,747,511.11 | 0.00 | 1.89 |
| 912796QR3 | TREASURY BILL 07/19 0.00000 | | | | 2.330000 | 18 Jul 2019 | | |
| | 15,000,000.000 | Local | 99.695631 | 14,954,344.71 | 99.695631 | 14,954,344.71 | 0.00 | 1.43 |
| | | Base | 99.695631 | 14,954,344.71 | 99.695631 | 14,954,344.71 | 0.00 | 1.43 |
| 912796QV4 | TREASURY BILL 08/19 0.00000 | | | | 2.346500 | 15 Aug 2019 | | |
| | 10,000,000.000 | Local | 99.511146 | 9,951,114.58 | 99.511146 | 9,951,114.58 | 0.00 | 0.95 |
| | | Base | 99.511146 | 9,951,114.58 | 99.511146 | 9,951,114.58 | 0.00 | 0.95 |
| 912796RV3 | TREASURY BILL 06/19 0.00000 | | | | 2.408000 | 27 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.826089 | 9,982,608.89 | 99.826089 | 9,982,608.89 | 0.00 | 0.96 |
| | | Base | 99.826089 | 9,982,608.89 | 99.826089 | 9,982,608.89 | 0.00 | 0.96 |
| 912796VN6 | TREASURY BILL 07/19 0.00000 | | | | 2.322500 | 30 Jul 2019 | | |
| | 10,000,000.000 | Local | 99.638722 | 9,963,872.22 | 99.638722 | 9,963,872.22 | 0.00 | 0.95 |
| | | Base | 99.638722 | 9,963,872.22 | 99.638722 | 9,963,872.22 | 0.00 | 0.95 |
| 92646LU24 | VICTORY RECEIVABLES | | | | 2.460000 | 02 Jul 2019 | | |
| | 5,000,000.000 | Local | 99.788167 | 4,989,408.34 | 99.788167 | 4,989,408.34 | 0.00 | 0.48 |
| | | Base | 99.788167 | 4,989,408.34 | 99.788167 | 4,989,408.34 | 0.00 | 0.48 |
| 96327STQ5 | WHEELS INC | | | | 2.550000 | 24 Jun 2019 | | |
| | 10,000,000.000 | Local | 99.837083 | 9,983,708.33 | 99.837083 | 9,983,708.33 | 0.00 | 0.96 |
| | | Base | 99.837083 | 9,983,708.33 | 99.837083 | 9,983,708.33 | 0.00 | 0.96 |
| 96327SV17 | WHEELS INC | | | | 2.610000 | 01 Aug 2019 | | |
| | 15,000,000.000 | Local | 99.557750 | 14,933,662.50 | 99.557750 | 14,933,662.50 | 0.00 | 1.43 |
| | | Base | 99.557750 | 14,933,662.50 | 99.557750 | 14,933,662.50 | 0.00 | 1.43 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | | 2.500000 | 03 Jun 2019 | | |
| | | 18,963,463.480 | Local | 100.000000 | 18,963,463.48 | 100.000000 | 18,963,463.48 | 0.00 | 1.82 |
| | | | Base | 100.000000 | 18,963,463.48 | 100.000000 | 18,963,463.48 | 0.00 | 1.82 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 611,170,463.480 | Local | | 609,082,297.89 | | 609,082,297.89 | 0.00 | 58.30 |
| | | | Base | | 609,082,297.89 | | 609,082,297.89 | 0.00 | 58.30 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 611,170,463.480 | Base | | 609,082,297.89 | | 609,082,297.89 | 0.00 | 58.30 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RCR1 | AT+T INC SR UNSECURED 02/21 2.8 | | | | | 2.800000 | 17 Feb 2021 | | |
| | | 4,000,000.000 | Local | 100.786887 | 4,031,475.49 | 100.201112 | 4,008,044.48 | -23,431.01 | 0.38 |
| | | | Base | 100.786887 | 4,031,475.49 | 100.201112 | 4,008,044.48 | -23,431.01 | 0.38 |
| 025816BZ1 | AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR | | | | | 3.165130 | 05 Nov 2021 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.462096 | 5,023,104.80 | 23,104.80 | 0.48 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.462096 | 5,023,104.80 | 23,104.80 | 0.48 |
| 0258M0EB1 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25 | | | | | 2.250000 | 05 May 2021 | | |
| | | 5,000,000.000 | Local | 99.977129 | 4,998,856.46 | 99.419245 | 4,970,962.25 | -27,894.21 | 0.48 |
| | | | Base | 99.977129 | 4,998,856.46 | 99.419245 | 4,970,962.25 | -27,894.21 | 0.48 |
| 037833CZ1 | APPLE INC SR UNSECURED 09/19 1.5 | | | | | 1.500000 | 12 Sep 2019 | | |
| | | 10,000,000.000 | Local | 99.987866 | 9,998,786.57 | 99.755360 | 9,975,536.00 | -23,250.57 | 0.95 |
| | | | Base | 99.987866 | 9,998,786.57 | 99.755360 | 9,975,536.00 | -23,250.57 | 0.95 |
| 05586CAA2 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1 | | | | | 2.495840 | 21 Oct 2019 | | |
| | | 109,972.230 | Local | 100.000000 | 109,972.23 | 99.997260 | 109,969.22 | -3.01 | 0.01 |
| Original Face: | | 5,000,000.000 | Base | 100.000000 | 109,972.23 | 99.997260 | 109,969.22 | -3.01 | 0.01 |
| 05586CAB0 | BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2 | | | | | 2.970000 | 21 Dec 2020 | | |
| | | 3,000,000.000 | Local | 99.993617 | 2,999,808.50 | 100.256410 | 3,007,692.30 | 7,883.80 | 0.29 |
| Original Face: | | 3,000,000.000 | Base | 99.993617 | 2,999,808.50 | 100.256410 | 3,007,692.30 | 7,883.80 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06051GFW4 | BANK OF AMERICA CORP SR UNSECURED 04/21 2.625 | | | | | 2.625000 | 19 Apr 2021 | | |
| | | Local | 3,000,000.000 | 99.991334 | 2,999,740.02 | 100.258097 | 3,007,742.91 | 8,002.89 | 0.29 |
| | | Base | | 99.991334 | 2,999,740.02 | 100.258097 | 3,007,742.91 | 8,002.89 | 0.29 |
| 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 | 98.714811 | 4,935,740.55 | -64,259.45 | 0.47 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.714811 | 4,935,740.55 | -64,259.45 | 0.47 |
| 14913Q2A6 | CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85 | | | | | 1.850000 | 04 Sep 2020 | | |
| | | Local | 10,000,000.000 | 99.964571 | 9,996,457.08 | 99.314116 | 9,931,411.60 | -65,045.48 | 0.95 |
| | | Base | | 99.964571 | 9,996,457.08 | 99.314116 | 9,931,411.60 | -65,045.48 | 0.95 |
| 161571HE7 | CHASE ISSUANCE TRUST CHAIT 2016 A4 A4 | | | | | 1.490000 | 15 Jul 2022 | | |
| | | Local | 5,000,000.000 | 99.991260 | 4,999,563.00 | 99.113710 | 4,955,685.50 | -43,877.50 | 0.47 |
| Original Face: | | Base | 5,000,000.000 | 99.991260 | 4,999,563.00 | 99.113710 | 4,955,685.50 | -43,877.50 | 0.47 |
| 254683BX2 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2 | | | | | 2.390000 | 15 Jul 2024 | | |
| | | Local | 10,000,000.000 | 99.967981 | 9,996,798.14 | 100.390490 | 10,039,049.00 | 42,250.86 | 0.96 |
| Original Face: | | Base | 10,000,000.000 | 99.967981 | 9,996,798.14 | 100.390490 | 10,039,049.00 | 42,250.86 | 0.96 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 521,220.840 | 101.563736 | 529,371.36 | 101.873640 | 530,986.64 | 1,615.28 | 0.05 |
| Original Face: | | Base | 2,096,032.000 | 101.563736 | 529,371.36 | 101.873640 | 530,986.64 | 1,615.28 | 0.05 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2030 | | |
| | | Local | 3,849,270.100 | 101.125515 | 3,892,594.23 | 102.833561 | 3,958,341.52 | 65,747.29 | 0.38 |
| Original Face: | | Base | 5,000,000.000 | 101.125515 | 3,892,594.23 | 102.833561 | 3,958,341.52 | 65,747.29 | 0.38 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 3,615,149.050 | 104.880395 | 3,791,582.59 | 103.212765 | 3,731,295.29 | -60,287.30 | 0.36 |
| Original Face: | | Base | 8,645,247.000 | 104.880395 | 3,791,582.59 | 103.212765 | 3,731,295.29 | -60,287.30 | 0.36 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | Local | 1,481,729.460 | 104.784662 | 1,552,625.21 | 102.821191 | 1,523,531.88 | -29,093.33 | 0.15 |
| Original Face: | | Base | 4,322,624.000 | 104.784662 | 1,552,625.21 | 102.821191 | 1,523,531.88 | -29,093.33 | 0.15 |
| 313586RC5 | FANNIE MAE SUBORDINATED 10/19 0.00000 | | | | | 0.010000 | 09 Oct 2019 | | |
| | | Local | 5,000,000.000 | 99.284702 | 4,964,235.08 | 99.120203 | 4,956,010.15 | -8,224.93 | 0.47 |
| | | Base | | 99.284702 | 4,964,235.08 | 99.120203 | 4,956,010.15 | -8,224.93 | 0.47 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3135G0S53 | FANNIE MAE NOTES 01/20 1.7 | | | | | 1.700000 | 27 Jan 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.569711 | 9,956,971.10 | -43,028.90 | 0.95 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.569711 | 9,956,971.10 | -43,028.90 | 0.95 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.500000 | 25 Jul 2040 | | |
| | | Local | 182,780.120 | 102.921663 | 188,120.34 | 99.733210 | 182,292.48 | -5,827.86 | 0.02 |
| | Original Face: | Base | 2,161,312.000 | 102.921663 | 188,120.34 | 99.733210 | 182,292.48 | -5,827.86 | 0.02 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.250000 | 25 Dec 2038 | | |
| | | Local | 181,544.630 | 100.135625 | 181,790.85 | 99.573110 | 180,769.63 | -1,021.22 | 0.02 |
| | Original Face: | Base | 4,322,624.000 | 100.135625 | 181,790.85 | 99.573110 | 180,769.63 | -1,021.22 | 0.02 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | | Local | 1,214,493.080 | 101.551733 | 1,233,338.77 | 98.160560 | 1,192,153.21 | -41,185.56 | 0.11 |
| | Original Face: | Base | 4,322,624.000 | 101.551733 | 1,233,338.77 | 98.160560 | 1,192,153.21 | -41,185.56 | 0.11 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.000000 | 25 May 2039 | | |
| | | Local | 2,180,691.520 | 101.617132 | 2,215,956.17 | 99.133100 | 2,161,787.11 | -54,169.06 | 0.21 |
| | Original Face: | Base | 8,584,720.000 | 101.617132 | 2,215,956.17 | 99.133100 | 2,161,787.11 | -54,169.06 | 0.21 |
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.750000 | 25 May 2039 | | |
| | | Local | 799,327.120 | 100.820286 | 805,883.89 | 99.658320 | 796,595.98 | -9,287.91 | 0.08 |
| | Original Face: | Base | 5,571,429.000 | 100.820286 | 805,883.89 | 99.658320 | 796,595.98 | -9,287.91 | 0.08 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 1,102,682.840 | 101.473514 | 1,118,931.03 | 96.638980 | 1,065,621.45 | -53,309.58 | 0.10 |
| | Original Face: | Base | 4,322,624.000 | 101.473514 | 1,118,931.03 | 96.638980 | 1,065,621.45 | -53,309.58 | 0.10 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | | Local | 2,280,097.820 | 100.833555 | 2,299,103.69 | 97.361430 | 2,219,935.84 | -79,167.85 | 0.21 |
| | Original Face: | Base | 5,111,816.000 | 100.833555 | 2,299,103.69 | 97.361430 | 2,219,935.84 | -79,167.85 | 0.21 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | | Local | 1,445,155.870 | 99.719789 | 1,441,106.38 | 96.222740 | 1,390,568.58 | -50,537.80 | 0.13 |
| | Original Face: | Base | 4,322,624.000 | 99.719789 | 1,441,106.38 | 96.222740 | 1,390,568.58 | -50,537.80 | 0.13 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | | Local | 2,227,373.950 | 101.578967 | 2,262,543.45 | 98.248040 | 2,188,351.25 | -74,192.20 | 0.21 |
| | Original Face: | Base | 5,326,337.000 | 101.578967 | 2,262,543.45 | 98.248040 | 2,188,351.25 | -74,192.20 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | | Local | 1,445,155.870 | 100.271172 | 1,449,074.73 | 96.876990 | 1,400,023.51 | -49,051.22 | 0.13 |
| Original Face: | | Base | 4,322,624.000 | 100.271172 | 1,449,074.73 | 96.876990 | 1,400,023.51 | -49,051.22 | 0.13 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 2,726,479.120 | 100.714705 | 2,745,965.40 | 97.173080 | 2,649,403.74 | -96,561.66 | 0.25 |
| Original Face: | | Base | 8,645,247.000 | 100.714705 | 2,745,965.40 | 97.173080 | 2,649,403.74 | -96,561.66 | 0.25 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.750000 | 25 Mar 2039 | | |
| | | Local | 1,059,502.030 | 100.418366 | 1,063,934.63 | 100.081220 | 1,060,362.56 | -3,572.07 | 0.10 |
| Original Face: | | Base | 4,322,624.000 | 100.418366 | 1,063,934.63 | 100.081220 | 1,060,362.56 | -3,572.07 | 0.10 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 2,019,237.280 | 101.671605 | 2,052,990.96 | 98.908320 | 1,997,193.67 | -55,797.29 | 0.19 |
| Original Face: | | Base | 6,483,935.000 | 101.671605 | 2,052,990.96 | 98.908320 | 1,997,193.67 | -55,797.29 | 0.19 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 1,336,032.260 | 99.868437 | 1,334,274.54 | 96.693940 | 1,291,862.23 | -42,412.31 | 0.12 |
| Original Face: | | Base | 4,322,624.000 | 99.868437 | 1,334,274.54 | 96.693940 | 1,291,862.23 | -42,412.31 | 0.12 |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | | 3.500000 | 25 May 2048 | | |
| | | Local | 4,222,967.930 | 99.630755 | 4,207,374.84 | 102.881980 | 4,344,673.02 | 137,298.18 | 0.42 |
| Original Face: | | Base | 4,507,221.000 | 99.630755 | 4,207,374.84 | 102.881980 | 4,344,673.02 | 137,298.18 | 0.42 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | Local | 4,455,106.400 | 98.661836 | 4,395,489.79 | 102.538710 | 4,568,208.63 | 172,718.84 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 98.661836 | 4,395,489.79 | 102.538710 | 4,568,208.63 | 172,718.84 | 0.44 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 338,148.740 | 98.176492 | 331,982.57 | 98.757190 | 333,946.19 | 1,963.62 | 0.03 |
| Original Face: | | Base | 2,161,312.000 | 98.176492 | 331,982.57 | 98.757190 | 333,946.19 | 1,963.62 | 0.03 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | | Local | 677,496.170 | 100.137520 | 678,427.86 | 98.724480 | 668,854.57 | -9,573.29 | 0.06 |
| Original Face: | | Base | 4,527,840.000 | 100.137520 | 678,427.86 | 98.724480 | 668,854.57 | -9,573.29 | 0.06 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | | 4.333000 | 25 Oct 2020 | | |
| | | Local | 4,600,000.000 | 101.656000 | 4,676,176.00 | 102.080080 | 4,695,683.68 | 19,507.68 | 0.45 |
| Original Face: | | Base | 4,600,000.000 | 101.656000 | 4,676,176.00 | 102.080080 | 4,695,683.68 | 19,507.68 | 0.45 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.500000 | 15 Nov 2040 | | |
| | | Local | 840,173.030 | 101.432595 | 852,209.31 | 100.886890 | 847,624.44 | -4,584.87 | 0.08 |
| Original Face: | | Base | 8,645,247.000 | 101.432595 | 852,209.31 | 100.886890 | 847,624.44 | -4,584.87 | 0.08 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | | Local | 450,854.270 | 99.378493 | 448,052.18 | 101.192700 | 456,231.61 | 8,179.43 | 0.04 |
| Original Face: | | Base | 2,161,312.000 | 99.378493 | 448,052.18 | 101.192700 | 456,231.61 | 8,179.43 | 0.04 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 556,354.170 | 99.976657 | 556,224.30 | 99.547110 | 553,834.50 | -2,389.80 | 0.05 |
| Original Face: | | Base | 2,161,312.000 | 99.976657 | 556,224.30 | 99.547110 | 553,834.50 | -2,389.80 | 0.05 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 480,103.370 | 99.953448 | 479,879.87 | 98.866790 | 474,662.79 | -5,217.08 | 0.05 |
| Original Face: | | Base | 2,472,541.000 | 99.953448 | 479,879.87 | 98.866790 | 474,662.79 | -5,217.08 | 0.05 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 1,089,182.290 | 100.228006 | 1,091,665.69 | 103.103950 | 1,122,989.96 | 31,324.27 | 0.11 |
| Original Face: | | Base | 4,322,624.000 | 100.228006 | 1,091,665.69 | 103.103950 | 1,122,989.96 | 31,324.27 | 0.11 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 2,080,719.570 | 100.379498 | 2,088,615.85 | 98.909370 | 2,058,026.62 | -30,589.23 | 0.20 |
| Original Face: | | Base | 6,483,935.000 | 100.379498 | 2,088,615.85 | 98.909370 | 2,058,026.62 | -30,589.23 | 0.20 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 1,848,712.320 | 100.073310 | 1,850,067.61 | 97.197930 | 1,796,910.11 | -53,157.50 | 0.17 |
| Original Face: | | Base | 5,619,411.000 | 100.073310 | 1,850,067.61 | 97.197930 | 1,796,910.11 | -53,157.50 | 0.17 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 2,069,419.800 | 101.318062 | 2,096,696.03 | 95.904410 | 1,984,664.85 | -112,031.18 | 0.19 |
| Original Face: | | Base | 4,322,624.000 | 101.318062 | 2,096,696.03 | 95.904410 | 1,984,664.85 | -112,031.18 | 0.19 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 1,711,911.560 | 100.024830 | 1,712,336.63 | 97.189430 | 1,663,797.09 | -48,539.54 | 0.16 |
| Original Face: | | Base | 4,322,624.000 | 100.024830 | 1,712,336.63 | 97.189430 | 1,663,797.09 | -48,539.54 | 0.16 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 4,279,778.510 | 100.769878 | 4,312,727.59 | 97.084060 | 4,154,982.74 | -157,744.85 | 0.40 |
| Original Face: | | Base | 10,806,559.000 | 100.769878 | 4,312,727.59 | 97.084060 | 4,154,982.74 | -157,744.85 | 0.40 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 2,853,918.320 | 100.490226 | 2,867,908.97 | 99.830030 | 2,849,067.52 | -18,841.45 | 0.27 |
| Original Face: | | Base | 10,806,559.000 | 100.490226 | 2,867,908.97 | 99.830030 | 2,849,067.52 | -18,841.45 | 0.27 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | | Local | 1,747,198.090 | 100.545446 | 1,756,728.11 | 99.679510 | 1,741,598.49 | -15,129.62 | 0.17 |
| Original Face: | | Base | 4,322,624.000 | 100.545446 | 1,756,728.11 | 99.679510 | 1,741,598.49 | -15,129.62 | 0.17 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 2,702,701.090 | 99.900786 | 2,700,019.63 | 97.194790 | 2,626,884.65 | -73,134.98 | 0.25 |
| Original Face: | | Base | 6,483,935.000 | 99.900786 | 2,700,019.63 | 97.194790 | 2,626,884.65 | -73,134.98 | 0.25 |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | | 3.000000 | 15 Apr 2033 | | |
| | | Local | 2,088,622.920 | 102.579063 | 2,142,489.82 | 101.839340 | 2,127,039.80 | -15,450.02 | 0.20 |
| Original Face: | | Base | 6,000,000.000 | 102.579063 | 2,142,489.82 | 101.839340 | 2,127,039.80 | -15,450.02 | 0.20 |
| 3137BUFY9 | FREDDIE MAC FHR 4646 TA | | | | | 3.500000 | 15 Apr 2028 | | |
| | | Local | 3,517,646.600 | 103.089514 | 3,626,324.78 | 103.542830 | 3,642,270.84 | 15,946.06 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 103.089514 | 3,626,324.78 | 103.542830 | 3,642,270.84 | 15,946.06 | 0.35 |
| 3137BUFZ6 | FREDDIE MAC FHR 4646 TB | | | | | 3.500000 | 15 Apr 2028 | | |
| | | Local | 3,517,646.600 | 103.044378 | 3,624,737.07 | 104.147090 | 3,663,526.57 | 38,789.50 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 103.044378 | 3,624,737.07 | 104.147090 | 3,663,526.57 | 38,789.50 | 0.35 |
| 3137BVEP7 | FREDDIE MAC FHR 4655 JA | | | | | 3.000000 | 15 Oct 2040 | | |
| | | Local | 3,917,257.300 | 101.837540 | 3,989,238.47 | 101.127760 | 3,961,434.56 | -27,803.91 | 0.38 |
| Original Face: | | Base | 5,000,000.000 | 101.837540 | 3,989,238.47 | 101.127760 | 3,961,434.56 | -27,803.91 | 0.38 |
| 3137FGA39 | FREDDIE MAC FHR 4806 A | | | | | 4.000000 | 15 Jun 2042 | | |
| | | Local | 4,370,092.000 | 102.095758 | 4,461,678.54 | 102.054520 | 4,459,876.41 | -1,802.13 | 0.43 |
| Original Face: | | Base | 5,000,000.000 | 102.095758 | 4,461,678.54 | 102.054520 | 4,459,876.41 | -1,802.13 | 0.43 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 9,341,668.430 | 100.631277 | 9,400,640.23 | 100.394612 | 9,378,531.77 | -22,108.46 | 0.90 |
| Original Face: | | Base | 14,386,036.000 | 100.631277 | 9,400,640.23 | 100.394612 | 9,378,531.77 | -22,108.46 | 0.90 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 2,540,663.400 | 102.897951 | 2,614,290.57 | 100.570878 | 2,555,167.49 | -59,123.08 | 0.24 |
| Original Face: | | Base | 6,483,935.000 | 102.897951 | 2,614,290.57 | 100.570878 | 2,555,167.49 | -59,123.08 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 575,838.180 | 101.254010 | 583,059.25 | 103.265320 | 594,641.14 | 11,581.89 | 0.06 |
| Original Face: | | Base | 33,932,595.000 | 101.254010 | 583,059.25 | 103.265320 | 594,641.14 | 11,581.89 | 0.06 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 611,065.100 | 106.003679 | 647,751.49 | 111.953400 | 684,108.16 | 36,356.67 | 0.07 |
| Original Face: | | Base | 18,956,866.000 | 106.003679 | 647,751.49 | 111.953400 | 684,108.16 | 36,356.67 | 0.07 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | | Local | 496,103.580 | 99.190719 | 492,088.71 | 100.830690 | 500,224.66 | 8,135.95 | 0.05 |
| Original Face: | | Base | 4,322,624.000 | 99.190719 | 492,088.71 | 100.830690 | 500,224.66 | 8,135.95 | 0.05 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 332,383.300 | 105.257394 | 349,858.00 | 105.856460 | 351,849.20 | 1,991.20 | 0.03 |
| Original Face: | | Base | 6,483,935.000 | 105.257394 | 349,858.00 | 105.856460 | 351,849.20 | 1,991.20 | 0.03 |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A | | | | | 2.440000 | 15 Jan 2027 | | |
| | | Local | 6,000,000.000 | 98.912109 | 5,934,726.56 | 99.978420 | 5,998,705.20 | 63,978.64 | 0.57 |
| Original Face: | | Base | 6,000,000.000 | 98.912109 | 5,934,726.56 | 99.978420 | 5,998,705.20 | 63,978.64 | 0.57 |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A | | | | | 2.030000 | 15 Dec 2027 | | |
| | | Local | 10,000,000.000 | 97.052300 | 9,705,230.03 | 99.362330 | 9,936,233.00 | 231,002.97 | 0.95 |
| Original Face: | | Base | 10,000,000.000 | 97.052300 | 9,705,230.03 | 99.362330 | 9,936,233.00 | 231,002.97 | 0.95 |
| 34532EAD7 | FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3 | | | | | 1.330000 | 15 Oct 2020 | | |
| | | Local | 329,642.520 | 99.999839 | 329,641.99 | 99.864480 | 329,195.79 | -446.20 | 0.03 |
| Original Face: | | Base | 3,000,000.000 | 99.999839 | 329,641.99 | 99.864480 | 329,195.79 | -446.20 | 0.03 |
| 369550BB3 | GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR | | | | | 2.825250 | 11 May 2020 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.195147 | 7,013,660.29 | 13,660.29 | 0.67 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.195147 | 7,013,660.29 | 13,660.29 | 0.67 |
| 38150AAE5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR | | | | | 2.750000 | 31 Jan 2020 | | |
| | | Local | 10,000,000.000 | 99.988858 | 9,998,885.84 | 98.955251 | 9,895,525.10 | -103,360.74 | 0.95 |
| | | Base | | 99.988858 | 9,998,885.84 | 98.955251 | 9,895,525.10 | -103,360.74 | 0.95 |
| 38378BCX5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B | | | | | 2.459000 | 16 Jan 2040 | | |
| | | Local | 2,113,518.120 | 101.518953 | 2,145,621.46 | 99.515270 | 2,103,273.26 | -42,348.20 | 0.20 |
| Original Face: | | Base | 7,000,000.000 | 101.518953 | 2,145,621.46 | 99.515270 | 2,103,273.26 | -42,348.20 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 2,888,000.570 | 102.177965 | 2,950,900.20 | 98.826790 | 2,854,118.26 | -96,781.94 | 0.27 |
| | Original Face: | Base | 7,989,505.000 | 102.177965 | 2,950,900.20 | 98.826790 | 2,854,118.26 | -96,781.94 | 0.27 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 7,010,198.200 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.62 |
| | Original Face: | Base | 10,000,000.000 | 94.311289 | 6,611,408.29 | 93.060330 | 6,523,713.58 | -87,694.71 | 0.62 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 4,574,189.550 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.43 |
| | Original Face: | Base | 5,000,000.000 | 97.677419 | 4,467,950.28 | 98.097100 | 4,487,147.30 | 19,197.02 | 0.43 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 4,171,158.300 | 100.851222 | 4,206,664.13 | 102.943250 | 4,293,925.92 | 87,261.79 | 0.41 |
| | Original Face: | Base | 10,000,000.000 | 100.851222 | 4,206,664.13 | 102.943250 | 4,293,925.92 | 87,261.79 | 0.41 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 4,763,941.250 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.44 |
| | Original Face: | Base | 5,000,000.000 | 96.317328 | 4,588,500.90 | 95.596990 | 4,554,184.44 | -34,316.46 | 0.44 |
| 39154TAJ7 | GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A | | | | | 2.060000 | 22 Jun 2020 | | |
| | | Local | 1,760,399.470 | 99.999898 | 1,760,397.68 | 99.824130 | 1,757,303.46 | -3,094.22 | 0.17 |
| | Original Face: | Base | 4,000,000.000 | 99.999898 | 1,760,397.68 | 99.824130 | 1,757,303.46 | -3,094.22 | 0.17 |
| 437076BE1 | HOME DEPOT INC SR UNSECURED 06/19 2 | | | | | 2.000000 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.967000 | 6,997,690.00 | -2,310.00 | 0.67 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.967000 | 6,997,690.00 | -2,310.00 | 0.67 |
| 44932HAA1 | IBM CREDIT LLC SR UNSECURED 09/19 1.625 | | | | | 1.625000 | 06 Sep 2019 | | |
| | | Local | 10,000,000.000 | 99.989874 | 9,998,987.36 | 99.766638 | 9,976,663.80 | -22,323.56 | 0.95 |
| | | Base | | 99.989874 | 9,998,987.36 | 99.766638 | 9,976,663.80 | -22,323.56 | 0.95 |
| 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 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.48 |
| 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 | 99.632939 | 4,981,646.95 | -18,353.05 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.632939 | 4,981,646.95 | -18,353.05 | 0.48 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | | 2.250000 | 03 Mar 2022 | | |
| | | Local | 3,500,000.000 | 99.850147 | 3,494,755.14 | 100.245744 | 3,508,601.04 | 13,845.90 | 0.34 |
| | | Base | | 99.850147 | 3,494,755.14 | 100.245744 | 3,508,601.04 | 13,845.90 | 0.34 |
| 494368BP7 | KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85 | | | | | 1.850000 | 01 Mar 2020 | | |
| | | Local | 3,000,000.000 | 99.990711 | 2,999,721.34 | 99.584145 | 2,987,524.35 | -12,196.99 | 0.29 |
| | | Base | | 99.990711 | 2,999,721.34 | 99.584145 | 2,987,524.35 | -12,196.99 | 0.29 |
| 63254AAT5 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25 | | | | | 2.250000 | 10 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.998167 | 4,999,908.35 | 99.876815 | 4,993,840.75 | -6,067.60 | 0.48 |
| | | Base | | 99.998167 | 4,999,908.35 | 99.876815 | 4,993,840.75 | -6,067.60 | 0.48 |
| 65478VAD9 | NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3 | | | | | 1.320000 | 15 Jan 2021 | | |
| | | Local | 585,108.610 | 99.994587 | 585,076.94 | 99.660100 | 583,119.83 | -1,957.11 | 0.06 |
| Original Face: | | Base | 2,000,000.000 | 99.994587 | 585,076.94 | 99.660100 | 583,119.83 | -1,957.11 | 0.06 |
| 78012KZG5 | ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75 | | | | | 2.750000 | 01 Feb 2022 | | |
| | | Local | 7,000,000.000 | 99.987713 | 6,999,139.92 | 100.947975 | 7,066,358.25 | 67,218.33 | 0.68 |
| | | Base | | 99.987713 | 6,999,139.92 | 100.947975 | 7,066,358.25 | 67,218.33 | 0.68 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 3.129750 | 25 Jan 2029 | | |
| | | Local | 766,565.610 | 100.000001 | 766,565.62 | 98.490060 | 754,990.93 | -11,574.69 | 0.07 |
| Original Face: | | Base | 2,161,312.000 | 100.000001 | 766,565.62 | 98.490060 | 754,990.93 | -11,574.69 | 0.07 |
| 81379JAD3 | SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A | | | | | 1.890000 | 25 Aug 2020 | | |
| | | Local | 3,216,589.560 | 100.000000 | 3,216,589.56 | 99.811400 | 3,210,523.07 | -6,066.49 | 0.31 |
| Original Face: | | Base | 12,500,000.000 | 100.000000 | 3,216,589.56 | 99.811400 | 3,210,523.07 | -6,066.49 | 0.31 |
| 86787EAR8 | SUNTRUST BANK SR UNSECURED 01/20 2.25 | | | | | 2.250000 | 31 Jan 2020 | | |
| | | Local | 3,000,000.000 | 99.991524 | 2,999,745.73 | 99.729457 | 2,991,883.71 | -7,862.02 | 0.29 |
| | | Base | | 99.991524 | 2,999,745.73 | 99.729457 | 2,991,883.71 | -7,862.02 | 0.29 |
| 87612EBB1 | TARGET CORP SR UNSECURED 06/19 2.3 | | | | | 2.300000 | 26 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.996919 | 6,999,784.36 | 99.984396 | 6,998,907.72 | -876.64 | 0.67 |
| | | Base | | 99.996919 | 6,999,784.36 | 99.984396 | 6,998,907.72 | -876.64 | 0.67 |
| 88579YAG6 | 3M COMPANY SR UNSECURED 06/19 1.625 | | | | | 1.625000 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.989659 | 6,999,276.12 | 99.948544 | 6,996,398.08 | -2,878.04 | 0.67 |
| | | Base | | 99.989659 | 6,999,276.12 | 99.948544 | 6,996,398.08 | -2,878.04 | 0.67 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 2.935250 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.106369 | 5,005,318.45 | 5,318.45 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.106369 | 5,005,318.45 | 5,318.45 | 0.48 |
| 9128284Y3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625000 | 31 Aug 2020 | | |
| | | Local | 15,000,000.000 | 99.803946 | 14,970,591.87 | 100.574219 | 15,086,132.85 | 115,540.98 | 1.44 |
| | | Base | | 99.803946 | 14,970,591.87 | 100.574219 | 15,086,132.85 | 115,540.98 | 1.44 |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | | 2.625000 | 15 Dec 2021 | | |
| | | Local | 5,000,000.000 | 100.677161 | 5,033,858.04 | 101.781250 | 5,089,062.50 | 55,204.46 | 0.49 |
| | | Base | | 100.677161 | 5,033,858.04 | 101.781250 | 5,089,062.50 | 55,204.46 | 0.49 |
| 912828D80 | US TREASURY N/B 08/19 1.625 | | | | | 1.625000 | 31 Aug 2019 | | |
| | | Local | 30,000,000.000 | 99.797774 | 29,939,332.06 | 99.789062 | 29,936,718.60 | -2,613.46 | 2.87 |
| | | Base | | 99.797774 | 29,939,332.06 | 99.789062 | 29,936,718.60 | -2,613.46 | 2.87 |
| 912828LY4 | US TREASURY N/B 11/19 3.375 | | | | | 3.375000 | 15 Nov 2019 | | |
| | | Local | 10,000,000.000 | 100.389092 | 10,038,909.20 | 100.425781 | 10,042,578.10 | 3,668.90 | 0.96 |
| | | Base | | 100.389092 | 10,038,909.20 | 100.425781 | 10,042,578.10 | 3,668.90 | 0.96 |
| 912828TV2 | US TREASURY N/B 10/19 1.25 | | | | | 1.250000 | 31 Oct 2019 | | |
| | | Local | 5,000,000.000 | 99.406250 | 4,970,312.50 | 99.542969 | 4,977,148.45 | 6,835.95 | 0.48 |
| | | Base | | 99.406250 | 4,970,312.50 | 99.542969 | 4,977,148.45 | 6,835.95 | 0.48 |
| 912828WL0 | US TREASURY N/B 05/19 1.5 | | | | | 1.500000 | 31 May 2019 | | |
| | | Local | 10,000,000.000 | 100.426730 | 10,042,673.02 | 100.000000 | 10,000,000.00 | -42,673.02 | 0.96 |
| | | Base | | 100.426730 | 10,042,673.02 | 100.000000 | 10,000,000.00 | -42,673.02 | 0.96 |
| 912828WS5 | US TREASURY N/B 06/19 1.625 | | | | | 1.625000 | 30 Jun 2019 | | |
| | | Local | 10,000,000.000 | 99.937488 | 9,993,748.81 | 99.939566 | 9,993,956.60 | 207.79 | 0.96 |
| | | Base | | 99.937488 | 9,993,748.81 | 99.939566 | 9,993,956.60 | 207.79 | 0.96 |
| 912828WW6 | US TREASURY N/B 07/19 1.625 | | | | | 1.625000 | 31 Jul 2019 | | |
| | | Local | 10,000,000.000 | 99.867100 | 9,986,710.02 | 99.867778 | 9,986,777.80 | 67.78 | 0.96 |
| | | Base | | 99.867100 | 9,986,710.02 | 99.867778 | 9,986,777.80 | 67.78 | 0.96 |
| 912828XY1 | US TREASURY N/B 06/20 2.5 | | | | | 2.500000 | 30 Jun 2020 | | |
| | | Local | 10,000,000.000 | 99.882977 | 9,988,297.71 | 100.292969 | 10,029,296.90 | 40,999.19 | 0.96 |
| | | Base | | 99.882977 | 9,988,297.71 | 100.292969 | 10,029,296.90 | 40,999.19 | 0.96 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92347XAA4 | VERIZON OWNER TRUST VZOT 2016 1A A 144A | | | | | 1.420000 | 20 Jan 2021 | | |
| | | Local | 581,797.920 | 99.993867 | 581,762.24 | 99.870380 | 581,043.79 | -718.45 | 0.06 |
| Original Face: | | Base | 4,250,000.000 | 99.993867 | 581,762.24 | 99.870380 | 581,043.79 | -718.45 | 0.06 |
| 92348NAA5 | VERIZON OWNER TRUST VZOT 2017 1A A 144A | | | | | 2.060000 | 20 Sep 2021 | | |
| | | Local | 7,679,541.010 | 100.365451 | 7,707,606.00 | 99.795590 | 7,663,843.26 | -43,762.74 | 0.73 |
| Original Face: | | Base | 9,605,000.000 | 100.365451 | 7,707,606.00 | 99.795590 | 7,663,843.26 | -43,762.74 | 0.73 |
| 92887KAC4 | VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A | | | | | 1.920000 | 15 Mar 2021 | | |
| | | Local | 2,706,594.950 | 99.997845 | 2,706,536.63 | 99.704160 | 2,698,587.76 | -7,948.87 | 0.26 |
| Original Face: | | Base | 4,000,000.000 | 99.997845 | 2,706,536.63 | 99.704160 | 2,698,587.76 | -7,948.87 | 0.26 |
| 94988J5G8 | WELLS FARGO BANK NA SR UNSECURED 12/19 2.15 | | | | | 2.150000 | 06 Dec 2019 | | |
| | | Local | 5,000,000.000 | 99.976263 | 4,998,813.17 | 99.825020 | 4,991,251.00 | -7,562.17 | 0.48 |
| | | Base | | 99.976263 | 4,998,813.17 | 99.825020 | 4,991,251.00 | -7,562.17 | 0.48 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 426,738,873.870 | | 427,008,249.62 | | 426,137,158.63 | -871,090.99 | 40.79 |
| Original Face: | | Base | 432,006,555.000 | | 427,008,249.62 | | 426,137,158.63 | -871,090.99 | 40.79 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 426,738,873.870 | | 427,008,249.62 | | 426,137,158.63 | -871,090.99 | 40.79 |
| 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:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | | 1,028,328,410.310 | Base | 1,026,509,620.47 | | 1,025,638,529.48 | -871,090.99 | 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

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 | | | | | 1.000000 | 31 Dec 2030 | | |
| | | | 425,772.890 | Local | 100.059999 | 426,028.35 | 100.060000 | 426,028.35 | 0.00 | 0.44 |
| | | | | Base | 100.059999 | 426,028.35 | 100.060000 | 426,028.35 | 0.00 | 0.44 |
| 0347M3TM6 | ANGLESEA FDG PLC and ANG | | | | | 2.640000 | 21 Jun 2019 | | |
| | | | 5,000,000.000 | Local | 99.853333 | 4,992,666.67 | 99.853333 | 4,992,666.67 | 0.00 | 5.20 |
| | | | | Base | 99.853333 | 4,992,666.67 | 99.853333 | 4,992,666.67 | 0.00 | 5.20 |
| 0347M3UN2 | ANGLESEA FDG PLC and ANG | | | | | 2.550000 | 22 Jul 2019 | | |
| | | | 10,000,000.000 | Local | 99.638750 | 9,963,875.00 | 99.638750 | 9,963,875.00 | 0.00 | 10.37 |
| | | | | Base | 99.638750 | 9,963,875.00 | 99.638750 | 9,963,875.00 | 0.00 | 10.37 |
| 03785ETM6 | APPLE INC | | | | | 2.520000 | 21 Jun 2019 | | |
| | | | 5,000,000.000 | Local | 99.860000 | 4,993,000.00 | 99.860000 | 4,993,000.00 | 0.00 | 5.20 |
| | | | | Base | 99.860000 | 4,993,000.00 | 99.860000 | 4,993,000.00 | 0.00 | 5.20 |
| 04821UT44 | ATLANTIC ASSET SECUR | | | | | 2.550000 | 04 Jun 2019 | | |
| | | | 5,000,000.000 | Local | 99.978750 | 4,998,937.50 | 99.978750 | 4,998,937.50 | 0.00 | 5.20 |
| | | | | Base | 99.978750 | 4,998,937.50 | 99.978750 | 4,998,937.50 | 0.00 | 5.20 |
| 09702MTA1 | BOEING CO. | | | | | 2.610000 | 10 Jun 2019 | | |
| | | | 4,350,000.000 | Local | 99.934750 | 4,347,161.63 | 99.934750 | 4,347,161.63 | 0.00 | 4.52 |
| | | | | Base | 99.934750 | 4,347,161.63 | 99.934750 | 4,347,161.63 | 0.00 | 4.52 |
| 15963UTM8 | CHARIOT FNDG LLC | | | | | 2.530000 | 21 Jun 2019 | | |
| | | | 5,900,000.000 | Local | 99.859444 | 5,891,707.22 | 99.859444 | 5,891,707.22 | 0.00 | 6.13 |
| | | | | Base | 99.859444 | 5,891,707.22 | 99.859444 | 5,891,707.22 | 0.00 | 6.13 |
| 37828XTB5 | GLENCOVE FDG DAC/LLC | | | | | 2.560000 | 11 Jun 2019 | | |
| | | | 8,723,000.000 | Local | 99.928889 | 8,716,796.98 | 99.928889 | 8,716,796.98 | 0.00 | 9.07 |
| | | | | Base | 99.928889 | 8,716,796.98 | 99.928889 | 8,716,796.98 | 0.00 | 9.07 |
| 37828XU98 | GLENCOVE FDG DAC/LLC | | | | | 2.580000 | 09 Jul 2019 | | |
| | | | 5,000,000.000 | Local | 99.727667 | 4,986,383.33 | 99.727667 | 4,986,383.33 | 0.00 | 5.19 |
| | | | | Base | 99.727667 | 4,986,383.33 | 99.727667 | 4,986,383.33 | 0.00 | 5.19 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38346MUN2 | GOTHAM FDG CORP | | | | | 2.500000 | 22 Jul 2019 | | |
| | | 5,000,000.000 | Local | 99.645833 | 4,982,291.66 | 99.645833 | 4,982,291.66 | 0.00 | 5.18 |
| | | | Base | 99.645833 | 4,982,291.66 | 99.645833 | 4,982,291.66 | 0.00 | 5.18 |
| 40588MVM6 | HALKIN FINANCE LLC USC | | | | | 2.560000 | 21 Aug 2019 | | |
| | | 5,000,000.000 | Local | 99.424000 | 4,971,200.00 | 99.424000 | 4,971,200.00 | 0.00 | 5.17 |
| | | | Base | 99.424000 | 4,971,200.00 | 99.424000 | 4,971,200.00 | 0.00 | 5.17 |
| 62455BTM7 | MOUNTCLIFF | | | | | 2.600000 | 21 Jun 2019 | | |
| | | 10,000,000.000 | Local | 99.855556 | 9,985,555.56 | 99.855556 | 9,985,555.56 | 0.00 | 10.39 |
| | | | Base | 99.855556 | 9,985,555.56 | 99.855556 | 9,985,555.56 | 0.00 | 10.39 |
| 62455BUN3 | MOUNTCLIFF | | | | | 2.520000 | 22 Jul 2019 | | |
| | | 5,000,000.000 | Local | 99.643000 | 4,982,150.00 | 99.643000 | 4,982,150.00 | 0.00 | 5.18 |
| | | | Base | 99.643000 | 4,982,150.00 | 99.643000 | 4,982,150.00 | 0.00 | 5.18 |
| 62455BVK8 | MOUNTCLIFF | | | | | 2.520000 | 19 Aug 2019 | | |
| | | 5,000,000.000 | Local | 99.447000 | 4,972,350.00 | 99.447000 | 4,972,350.00 | 0.00 | 5.17 |
| | | | Base | 99.447000 | 4,972,350.00 | 99.447000 | 4,972,350.00 | 0.00 | 5.17 |
| 66844DVK5 | NORTHWESTERN UNIVERS | | | | | 2.470000 | 19 Aug 2019 | | |
| | | 6,789,000.000 | Local | 99.457972 | 6,752,201.73 | 99.457972 | 6,752,201.73 | 0.00 | 7.03 |
| | | | Base | 99.457972 | 6,752,201.73 | 99.457972 | 6,752,201.73 | 0.00 | 7.03 |
| 82124MUN8 | SHEFFIELD RECEIVABLE | | | | | 2.550000 | 22 Jul 2019 | | |
| | | 10,000,000.000 | Local | 99.638750 | 9,963,875.00 | 99.638750 | 9,963,875.00 | 0.00 | 10.37 |
| | | | Base | 99.638750 | 9,963,875.00 | 99.638750 | 9,963,875.00 | 0.00 | 10.37 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 96,187,772.890 | Local | | 95,926,180.63 | | 95,926,180.63 | 0.00 | 99.82 |
| | | | Base | | 95,926,180.63 | | 95,926,180.63 | 0.00 | 99.82 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 96,187,772.890 | Base | | 95,926,180.63 | | 95,926,180.63 | 0.00 | 99.82 |

## EQUITY

**US DOLLAR** Exchange Rate: 1.000000

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

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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 |
|---|---|---|---|---|---|---|---|---|---|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | 171,226.040 | Local | 1.000000 | 171,226.04 | 1.000000 | 171,226.04 | 0.00 | 0.18 |
| | | | Base | 1.000000 | 171,226.04 | 1.000000 | 171,226.04 | 0.00 | 0.18 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 171,226.040 | Local | | 171,226.04 | | 171,226.04 | 0.00 | 0.18 |
| | | | Base | | 171,226.04 | | 171,226.04 | 0.00 | 0.18 |
| **EQUITY Total** | | | | | | | | | |
| | | 171,226.040 | Base | | 171,226.04 | | 171,226.04 | 0.00 | 0.18 |

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



Books Closed

# Holdings

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

*As of:* *May 31, 2019* *View Date:* *June 7, 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** | | | | | | | | |
| | 96,358,998.930 | Base | | 96,097,406.67 | | 96,097,406.67 | 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**

| | 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** | | | | | | | | |
| | 115,354.630 | Local | 115,423.80 | 115,423.84 | 0.01 | 0.04 | | 0.04 |
| | | Base | 115,423.80 | 115,423.84 | 0.01 | 0.04 | 0.00 | 0.04 |
| **EQUITY** | | | | | | | | |
| | 19,958,812.000 | Local | 652,250,849.11 | 806,325,158.76 | 99.99 | 154,074,309.65 | | 154,074,309.65 |
| | | Base | 652,250,849.11 | 806,325,158.76 | 99.99 | 154,074,309.65 | 0.00 | 154,074,309.65 |
| **US DOLLAR Total** | | | | | | | | |
| | 20,074,166.630 | Local | 652,366,272.91 | 806,440,582.60 | 100.00 | 154,074,309.69 | | 154,074,309.69 |
| | | Base | 652,366,272.91 | 806,440,582.60 | 100.00 | 154,074,309.69 | 0.00 | 154,074,309.69 |
| **FUND Total** | | | | | | | | |
| | 20,074,166.630 | Base | 652,366,272.91 | 806,440,582.60 | 100.00 | 154,074,309.69 | 0.00 | 154,074,309.69 |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 1,481,460.750 | Local | 1,481,460.75 | 1,481,460.75 | 0.27 | 0.00 | | 0.00 |
| | | Base | 1,481,460.75 | 1,481,460.75 | 0.27 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,544,656.400 | Local | 3,546,777.98 | 3,546,783.19 | 0.66 | 5.21 | | 5.21 |
| | | Base | 3,546,777.98 | 3,546,783.19 | 0.66 | 5.21 | 0.00 | 5.21 |
| **EQUITY** | | | | | | | | |
| | 22,280,964.000 | Local | 465,096,290.11 | 535,037,876.80 | 99.07 | 69,941,586.69 | | 69,941,586.69 |
| | | Base | 465,096,290.11 | 535,037,876.80 | 99.07 | 69,941,586.69 | 0.00 | 69,941,586.69 |
| **US DOLLAR Total** | | | | | | | | |
| | 27,307,081.150 | Local | 470,124,528.84 | 540,066,120.74 | 100.00 | 69,941,591.90 | | 69,941,591.90 |
| | | Base | 470,124,528.84 | 540,066,120.74 | 100.00 | 69,941,591.90 | 0.00 | 69,941,591.90 |
| **FUND Total** | | | | | | | | |
| | 27,307,081.150 | Base | 470,124,528.84 | 540,066,120.74 | 100.00 | 69,941,591.90 | 0.00 | 69,941,591.90 |

**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** | | | | | | | | |
| | 131,153,904.050 | Local | 130,734,991.89 | 130,670,428.94 | 5.73 | -64,562.95 | | -64,562.95 |
| | | Base | 130,734,991.89 | 130,670,428.94 | 5.73 | -64,562.95 | 0.00 | -64,562.95 |
| **FIXED INCOME** | | | | | | | | |
| | 2,027,517,003.120 | Local | 2,115,438,523.85 | 2,150,270,520.93 | 94.27 | 34,831,997.08 | | 34,831,997.08 |
| Original Face: | 2,126,194,818.000 | Base | 2,115,438,523.85 | 2,150,270,520.93 | 94.27 | 34,831,997.08 | 0.00 | 34,831,997.08 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,158,670,907.170 | Local | 2,246,173,515.74 | 2,280,940,949.87 | 100.00 | 34,767,434.13 | | 34,767,434.13 |
| Original Face: | 2,126,194,818.000 | Base | 2,246,173,515.74 | 2,280,940,949.87 | 100.00 | 34,767,434.13 | 0.00 | 34,767,434.13 |
| **FUND Total** | | | | | | | | |
| | 2,158,670,907.170 | Base | 2,246,173,515.74 | 2,280,940,949.87 | 100.00 | 34,767,434.13 | 0.00 | 34,767,434.13 |
| Original Face: | 2,126,194,818.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 87,714.450 | Local | 87,714.45 | 87,714.45 | 0.02 | 0.00 | | 0.00 |
| | | Base | 87,714.45 | 87,714.45 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 47,511,798.880 | Local | 47,378,393.85 | 47,386,395.30 | 13.48 | 8,001.45 | | 8,001.45 |
| | | Base | 47,378,393.85 | 47,386,395.30 | 13.48 | 8,001.45 | 0.00 | 8,001.45 |
| **FIXED INCOME** | | | | | | | | |
| | 303,378,472.080 | Local | 303,967,303.54 | 303,960,315.70 | 86.49 | -6,987.84 | | -6,987.84 |
| Original Face: | 183,458,032.000 | Base | 303,967,303.54 | 303,960,315.70 | 86.49 | -6,987.84 | 0.00 | -6,987.84 |
| **US DOLLAR Total** | | | | | | | | |
| | 350,977,985.410 | Local | 351,433,411.84 | 351,434,425.45 | 100.00 | 1,013.61 | | 1,013.61 |
| Original Face: | 183,458,032.000 | Base | 351,433,411.84 | 351,434,425.45 | 100.00 | 1,013.61 | 0.00 | 1,013.61 |
| **FUND Total** | | | | | | | | |
| | 350,977,985.410 | Base | 351,433,411.84 | 351,434,425.45 | 100.00 | 1,013.61 | 0.00 | 1,013.61 |
| Original Face: | 183,458,032.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 597,419.070 | Local | 597,419.07 | 597,419.07 | 0.43 | 0.00 | | 0.00 |
| | | Base | 597,419.07 | 597,419.07 | 0.43 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 20,000,000.000 | Local | 19,967,153.55 | 19,971,600.90 | 14.52 | 4,447.35 | | 4,447.35 |
| | | Base | 19,967,153.55 | 19,971,600.90 | 14.52 | 4,447.35 | 0.00 | 4,447.35 |
| **FIXED INCOME** | | | | | | | | |
| | 116,838,887.130 | Local | 117,658,302.69 | 116,986,617.12 | 85.05 | -671,685.57 | | -671,685.57 |
| Original Face: | 155,264,820.000 | Base | 117,658,302.69 | 116,986,617.12 | 85.05 | -671,685.57 | 0.00 | -671,685.57 |
| **US DOLLAR Total** | | | | | | | | |
| | 137,436,306.200 | Local | 138,222,875.31 | 137,555,637.09 | 100.00 | -667,238.22 | | -667,238.22 |
| Original Face: | 155,264,820.000 | Base | 138,222,875.31 | 137,555,637.09 | 100.00 | -667,238.22 | 0.00 | -667,238.22 |
| **FUND Total** | | | | | | | | |
| | 137,436,306.200 | Base | 138,222,875.31 | 137,555,637.09 | 100.00 | -667,238.22 | 0.00 | -667,238.22 |
| Original Face: | 155,264,820.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 1,451,852.950 | Local | 1,452,722.97 | 1,452,724.06 | 0.07 | 1.09 | | 1.09 |
| | | Base | 1,452,722.97 | 1,452,724.06 | 0.07 | 1.09 | 0.00 | 1.09 |
| **EQUITY** | | | | | | | | |
| | 25,977,130.000 | Local | 1,091,825,088.25 | 2,090,096,823.37 | 99.93 | 998,271,735.12 | | 998,271,735.12 |
| | | Base | 1,091,825,088.25 | 2,090,096,823.37 | 99.93 | 998,271,735.12 | 0.00 | 998,271,735.12 |
| **US DOLLAR Total** | | | | | | | | |
| | 27,428,982.950 | Local | 1,093,277,811.22 | 2,091,549,547.43 | 100.00 | 998,271,736.21 | | 998,271,736.21 |
| | | Base | 1,093,277,811.22 | 2,091,549,547.43 | 100.00 | 998,271,736.21 | 0.00 | 998,271,736.21 |
| **FUND Total** | | | | | | | | |
| | 27,428,982.950 | Base | 1,093,277,811.22 | 2,091,549,547.43 | 100.00 | 998,271,736.21 | 0.00 | 998,271,736.21 |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 249,999.990 | Local | 249,999.99 | 249,999.99 | 0.02 | 0.00 | | 0.00 |
| | | Base | 249,999.99 | 249,999.99 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 757,565,146.100 | Local | 756,110,474.08 | 756,276,349.65 | 56.00 | 165,875.57 | | 165,875.57 |
| | | Base | 756,110,474.08 | 756,276,349.65 | 56.00 | 165,875.57 | 0.00 | 165,875.57 |
| **FIXED INCOME** | | | | | | | | |
| | 594,403,094.830 | Local | 595,845,398.80 | 594,081,040.69 | 43.99 | -1,764,358.11 | | -1,764,358.11 |
| Original Face: | 819,978,364.000 | Base | 595,845,398.80 | 594,081,040.69 | 43.99 | -1,764,358.11 | 0.00 | -1,764,358.11 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,352,218,240.920 | Local | 1,352,205,872.87 | 1,350,607,390.33 | 100.00 | -1,598,482.54 | | -1,598,482.54 |
| Original Face: | 819,978,364.000 | Base | 1,352,205,872.87 | 1,350,607,390.33 | 100.00 | -1,598,482.54 | 0.00 | -1,598,482.54 |
| **FUND Total** | | | | | | | | |
| | 1,352,218,240.920 | Base | 1,352,205,872.87 | 1,350,607,390.33 | 100.00 | -1,598,482.54 | 0.00 | -1,598,482.54 |
| Original Face: | 819,978,364.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | -9,926,516.170 | Local | -9,926,516.17 | -9,926,516.17 | 0.30 | 0.00 | | 0.00 |
| | | Base | -9,926,516.17 | -9,926,516.17 | 0.30 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 2,361,852,623.170 | Local | 2,359,313,144.46 | 2,359,522,153.28 | 72.06 | 209,008.82 | | 209,008.82 |
| | | Base | 2,359,313,144.46 | 2,359,522,153.28 | 72.06 | 209,008.82 | 0.00 | 209,008.82 |
| **FIXED INCOME** | | | | | | | | |
| | 903,513,852.150 | Local | 903,416,522.25 | 904,808,933.04 | 27.63 | 1,392,410.79 | | 1,392,410.79 |
| Original Face: | 565,701,117.000 | Base | 903,416,522.25 | 904,808,933.04 | 27.63 | 1,392,410.79 | 0.00 | 1,392,410.79 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,255,439,959.150 | Local | 3,252,803,150.54 | 3,254,404,570.15 | 100.00 | 1,601,419.61 | | 1,601,419.61 |
| Original Face: | 565,701,117.000 | Base | 3,252,803,150.54 | 3,254,404,570.15 | 100.00 | 1,601,419.61 | 0.00 | 1,601,419.61 |
| **FUND Total** | | | | | | | | |
| | 3,255,439,959.150 | Base | 3,252,803,150.54 | 3,254,404,570.15 | 100.00 | 1,601,419.61 | 0.00 | 1,601,419.61 |
| Original Face: | 565,701,117.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | -1,398,939.860 | Local | -1,398,939.86 | -1,398,939.86 | 1.26 | 0.00 | | 0.00 |
| | | Base | -1,398,939.86 | -1,398,939.86 | 1.26 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 8,857,323.670 | Local | 8,859,141.79 | 8,859,141.78 | 7.97 | -0.01 | | -0.01 |
| | | Base | 8,859,141.79 | 8,859,141.78 | 7.97 | -0.01 | 0.00 | -0.01 |
| **FIXED INCOME** | | | | | | | | |
| | 100,831,982.310 | Local | 100,625,699.32 | 100,904,211.80 | 90.77 | 278,512.48 | | 278,512.48 |
| Original Face: | 47,931,000.000 | Base | 100,625,699.32 | 100,904,211.80 | 90.77 | 278,512.48 | 0.00 | 278,512.48 |
| **US DOLLAR Total** | | | | | | | | |
| | 108,290,366.120 | Local | 108,085,901.25 | 108,364,413.72 | 100.00 | 278,512.47 | | 278,512.47 |
| Original Face: | 47,931,000.000 | Base | 108,085,901.25 | 108,364,413.72 | 100.00 | 278,512.47 | 0.00 | 278,512.47 |
| **FUND Total** | | | | | | | | |
| | 108,290,366.120 | Base | 108,085,901.25 | 108,364,413.72 | 100.00 | 278,512.47 | 0.00 | 278,512.47 |
| Original Face: | 47,931,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 387,499.980 | Local | 387,499.98 | 387,499.98 | 0.03 | 0.00 | | 0.00 |
| | | Base | 387,499.98 | 387,499.98 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 533,940,558.140 | Local | 533,006,219.42 | 533,006,219.42 | 43.56 | 0.00 | | 0.00 |
| | | Base | 533,006,219.42 | 533,006,219.42 | 43.56 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 687,056,543.950 | Local | 687,464,361.86 | 690,272,472.76 | 56.41 | 2,808,110.90 | | 2,808,110.90 |
| Original Face: | 493,053,941.000 | Base | 687,464,361.86 | 690,272,472.76 | 56.41 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,221,384,602.070 | Local | 1,220,858,081.26 | 1,223,666,192.16 | 100.00 | 2,808,110.90 | | 2,808,110.90 |
| Original Face: | 493,053,941.000 | Base | 1,220,858,081.26 | 1,223,666,192.16 | 100.00 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| **FUND Total** | | | | | | | | |
| | 1,221,384,602.070 | Base | 1,220,858,081.26 | 1,223,666,192.16 | 100.00 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| Original Face: | 493,053,941.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 1,688,940,154.340 | Local | 1,684,769,950.68 | 1,684,769,950.68 | 95.65 | 0.00 | | 0.00 |
| | | Base | 1,684,769,950.68 | 1,684,769,950.68 | 95.65 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 76,847,355.950 | Local | 76,500,464.24 | 76,528,779.82 | 4.35 | 28,315.58 | | 28,315.58 |
| Original Face: | 62,500,000.000 | Base | 76,500,464.24 | 76,528,779.82 | 4.35 | 28,315.58 | 0.00 | 28,315.58 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,765,787,510.280 | Local | 1,761,270,414.91 | 1,761,298,730.49 | 100.00 | 28,315.58 | | 28,315.58 |
| Original Face: | 62,500,000.000 | Base | 1,761,270,414.91 | 1,761,298,730.49 | 100.00 | 28,315.58 | 0.00 | 28,315.58 |
| **FUND Total** | | | | | | | | |
| | 1,765,787,510.280 | Base | 1,761,270,414.91 | 1,761,298,730.49 | 100.00 | 28,315.58 | 0.00 | 28,315.58 |
| Original Face: | 62,500,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | -2,518.710 | Local | -2,518.71 | -2,518.71 | 0.00 | 0.00 | | 0.00 |
| | | Base | -2,518.71 | -2,518.71 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,191,396,674.470 | Local | 1,190,372,543.09 | 1,190,372,543.09 | 69.27 | 0.00 | | 0.00 |
| | | Base | 1,190,372,543.09 | 1,190,372,543.09 | 69.27 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 530,000,000.000 | Local | 528,000,004.32 | 528,139,786.20 | 30.73 | 139,781.88 | | 139,781.88 |
| | | Base | 528,000,004.32 | 528,139,786.20 | 30.73 | 139,781.88 | 0.00 | 139,781.88 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,721,394,155.760 | Local | 1,718,370,028.70 | 1,718,509,810.58 | 100.00 | 139,781.88 | | 139,781.88 |
| | | Base | 1,718,370,028.70 | 1,718,509,810.58 | 100.00 | 139,781.88 | 0.00 | 139,781.88 |
| **FUND Total** | | | | | | | | |
| | 1,721,394,155.760 | Base | 1,718,370,028.70 | 1,718,509,810.58 | 100.00 | 139,781.88 | 0.00 | 139,781.88 |

**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** | | | | | | | | |
| | 777,993.360 | Local | 777,993.36 | 777,993.36 | 0.82 | 0.00 | | 0.00 |
| | | Base | 777,993.36 | 777,993.36 | 0.82 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 93,490,000.000 | Local | 93,610,734.72 | 93,606,911.20 | 99.18 | -3,823.52 | | -3,823.52 |
| | | Base | 93,610,734.72 | 93,606,911.20 | 99.18 | -3,823.52 | 0.00 | -3,823.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 94,267,993.360 | Local | 94,388,728.08 | 94,384,904.56 | 100.00 | -3,823.52 | | -3,823.52 |
| | | Base | 94,388,728.08 | 94,384,904.56 | 100.00 | -3,823.52 | 0.00 | -3,823.52 |
| **FUND Total** | | | | | | | | |
| | 94,267,993.360 | Base | 94,388,728.08 | 94,384,904.56 | 100.00 | -3,823.52 | 0.00 | -3,823.52 |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 659,143.590 | Local | 659,143.59 | 659,143.59 | 0.17 | 0.00 | | 0.00 |
| | | Base | 659,143.59 | 659,143.59 | 0.17 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 106,001,050.000 | Local | 105,595,005.55 | 105,595,005.55 | 27.54 | 0.00 | | 0.00 |
| | | Base | 105,595,005.55 | 105,595,005.55 | 27.54 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 274,739,329.960 | Local | 275,948,144.03 | 277,219,901.02 | 72.29 | 1,271,756.99 | | 1,271,756.99 |
| Original Face: | 272,945,369.000 | Base | 275,948,144.03 | 277,219,901.02 | 72.29 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| **US DOLLAR Total** | | | | | | | | |
| | 381,399,523.550 | Local | 382,202,293.17 | 383,474,050.16 | 100.00 | 1,271,756.99 | | 1,271,756.99 |
| Original Face: | 272,945,369.000 | Base | 382,202,293.17 | 383,474,050.16 | 100.00 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| **FUND Total** | | | | | | | | |
| | 381,399,523.550 | Base | 382,202,293.17 | 383,474,050.16 | 100.00 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| Original Face: | 272,945,369.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 2,771.080 | Local | 2,771.08 | 2,771.08 | 100.00 | 0.00 | | 0.00 |
| | | Base | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,771.080 | Local | 2,771.08 | 2,771.08 | 100.00 | 0.00 | | 0.00 |
| | | Base | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |
| **FUND Total** | | | | | | | | |
| | 2,771.080 | Base | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | 25,169.060 | Local | 25,169.06 | 25,169.06 | 0.01 | 0.00 | | 0.00 |
| | | Base | 25,169.06 | 25,169.06 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 60,501,050.000 | Local | 60,347,678.68 | 60,347,678.68 | 17.75 | 0.00 | | 0.00 |
| | | Base | 60,347,678.68 | 60,347,678.68 | 17.75 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 277,013,687.080 | Local | 279,262,446.55 | 279,697,813.53 | 82.25 | 435,366.98 | | 435,366.98 |
| Original Face: | 229,768,168.000 | Base | 279,262,446.55 | 279,697,813.53 | 82.25 | 435,366.98 | 0.00 | 435,366.98 |
| **US DOLLAR Total** | | | | | | | | |
| | 337,539,906.140 | Local | 339,635,294.29 | 340,070,661.27 | 100.00 | 435,366.98 | | 435,366.98 |
| Original Face: | 229,768,168.000 | Base | 339,635,294.29 | 340,070,661.27 | 100.00 | 435,366.98 | 0.00 | 435,366.98 |
| **FUND Total** | | | | | | | | |
| | 337,539,906.140 | Base | 339,635,294.29 | 340,070,661.27 | 100.00 | 435,366.98 | 0.00 | 435,366.98 |
| Original Face: | 229,768,168.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | | | | | | | | |
| | -9,580,927.040 | Local | -9,580,927.04 | -9,580,927.04 | 0.92 | 0.00 | | 0.00 |
| | | Base | -9,580,927.04 | -9,580,927.04 | 0.92 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 611,170,463.480 | Local | 609,082,297.89 | 609,082,297.89 | 58.30 | 0.00 | | 0.00 |
| | | Base | 609,082,297.89 | 609,082,297.89 | 58.30 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 426,738,873.870 | Local | 427,008,249.62 | 426,137,158.63 | 40.79 | -871,090.99 | | -871,090.99 |
| Original Face: | 432,006,555.000 | Base | 427,008,249.62 | 426,137,158.63 | 40.79 | -871,090.99 | 0.00 | -871,090.99 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,028,328,410.310 | Local | 1,026,509,620.47 | 1,025,638,529.48 | 100.00 | -871,090.99 | | -871,090.99 |
| Original Face: | 432,006,555.000 | Base | 1,026,509,620.47 | 1,025,638,529.48 | 100.00 | -871,090.99 | 0.00 | -871,090.99 |
| **FUND Total** | | | | | | | | |
| | 1,028,328,410.310 | Base | 1,026,509,620.47 | 1,025,638,529.48 | 100.00 | -871,090.99 | 0.00 | -871,090.99 |
| Original Face: | 432,006,555.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 96,187,772.890 | Local | 95,926,180.63 | 95,926,180.63 | 99.82 | 0.00 | | 0.00 |
| | | Base | 95,926,180.63 | 95,926,180.63 | 99.82 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 171,226.040 | Local | 171,226.04 | 171,226.04 | 0.18 | 0.00 | | 0.00 |
| | | Base | 171,226.04 | 171,226.04 | 0.18 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 96,358,998.930 | Local | 96,097,406.67 | 96,097,406.67 | 100.00 | 0.00 | | 0.00 |
| | | Base | 96,097,406.67 | 96,097,406.67 | 100.00 | 0.00 | 0.00 | 0.00 |
| **FUND Total** | | | | | | | | |
| | 96,358,998.930 | Base | 96,097,406.67 | 96,097,406.67 | 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 | 115,354.630 | 115,423.80 | 115,423.84 | 0.01 | 0.04 | 0.00 | 0.04 |
| **CASH EQUIVALENT Total** | 115,354.630 | 115,423.80 | 115,423.84 | 0.01 | 0.04 | 0.00 | 0.04 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 19,958,812.000 | 652,250,849.11 | 806,325,158.76 | 99.99 | 154,074,309.65 | 0.00 | 154,074,309.65 |
| **EQUITY Total** | 19,958,812.000 | 652,250,849.11 | 806,325,158.76 | 99.99 | 154,074,309.65 | 0.00 | 154,074,309.65 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 20,074,166.630 | 652,366,272.91 | 806,440,582.60 | 100.00 | 154,074,309.69 | 0.00 | 154,074,309.69 |

**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 | 1,481,460.750 | 1,481,460.75 | 1,481,460.75 | 0.27 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 1,481,460.750 | 1,481,460.75 | 1,481,460.75 | 0.27 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 3,544,656.400 | 3,546,777.98 | 3,546,783.19 | 0.66 | 5.21 | 0.00 | 5.21 |
| **CASH EQUIVALENT Total** | 3,544,656.400 | 3,546,777.98 | 3,546,783.19 | 0.66 | 5.21 | 0.00 | 5.21 |

**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 | | | | | | | |
| | 22,280,964.000 | 465,096,290.11 | 535,037,876.80 | 99.07 | 69,941,586.69 | 0.00 | 69,941,586.69 |
| **EQUITY Total** | | | | | | | |
| | 22,280,964.000 | 465,096,290.11 | 535,037,876.80 | 99.07 | 69,941,586.69 | 0.00 | 69,941,586.69 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 27,307,081.150 | 470,124,528.84 | 540,066,120.74 | 100.00 | 69,941,591.90 | 0.00 | 69,941,591.90 |

**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 | 131,153,904.050 | 130,734,991.89 | 130,670,428.94 | 5.73 | -64,562.95 | 0.00 | -64,562.95 |
| **CASH EQUIVALENT Total** | 131,153,904.050 | 130,734,991.89 | 130,670,428.94 | 5.73 | -64,562.95 | 0.00 | -64,562.95 |

**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 | 2,027,517,003.120 | 2,115,438,523.85 | 2,150,270,520.93 | 94.27 | 34,831,997.08 | 0.00 | 34,831,997.08 |
| **FIXED INCOME Total** | 2,027,517,003.120 | 2,115,438,523.85 | 2,150,270,520.93 | 94.27 | 34,831,997.08 | 0.00 | 34,831,997.08 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 2,158,670,907.170 | 2,246,173,515.74 | 2,280,940,949.87 | 100.00 | 34,767,434.13 | 0.00 | 34,767,434.13 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 87,714.450 | 87,714.45 | 87,714.45 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 87,714.450 | 87,714.45 | 87,714.45 | 0.02 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 47,511,798.880 | 47,378,393.85 | 47,386,395.30 | 13.48 | 8,001.45 | 0.00 | 8,001.45 |
| **CASH EQUIVALENT Total** | 47,511,798.880 | 47,378,393.85 | 47,386,395.30 | 13.48 | 8,001.45 | 0.00 | 8,001.45 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 303,378,472.080 | 303,967,303.54 | 303,960,315.70 | 86.49 | -6,987.84 | 0.00 | -6,987.84 |
| **FIXED INCOME Total** | | | | | | | |
| | 303,378,472.080 | 303,967,303.54 | 303,960,315.70 | 86.49 | -6,987.84 | 0.00 | -6,987.84 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 350,977,985.410 | 351,433,411.84 | 351,434,425.45 | 100.00 | 1,013.61 | 0.00 | 1,013.61 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 597,419.070 | 597,419.07 | 597,419.07 | 0.43 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 597,419.070 | 597,419.07 | 597,419.07 | 0.43 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 20,000,000.000 | 19,967,153.55 | 19,971,600.90 | 14.52 | 4,447.35 | 0.00 | 4,447.35 |
| **CASH EQUIVALENT Total** | 20,000,000.000 | 19,967,153.55 | 19,971,600.90 | 14.52 | 4,447.35 | 0.00 | 4,447.35 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 116,838,887.130 | 117,658,302.69 | 116,986,617.12 | 85.05 | -671,685.57 | 0.00 | -671,685.57 |
| **FIXED INCOME Total** | 116,838,887.130 | 117,658,302.69 | 116,986,617.12 | 85.05 | -671,685.57 | 0.00 | -671,685.57 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 137,436,306.200 | 138,222,875.31 | 137,555,637.09 | 100.00 | -667,238.22 | 0.00 | -667,238.22 |

**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 | 1,451,852.950 | 1,452,722.97 | 1,452,724.06 | 0.07 | 1.09 | 0.00 | 1.09 |
| **CASH EQUIVALENT Total** | 1,451,852.950 | 1,452,722.97 | 1,452,724.06 | 0.07 | 1.09 | 0.00 | 1.09 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 25,977,130.000 | 1,091,825,088.25 | 2,090,096,823.37 | 99.93 | 998,271,735.12 | 0.00 | 998,271,735.12 |
| **EQUITY Total** | 25,977,130.000 | 1,091,825,088.25 | 2,090,096,823.37 | 99.93 | 998,271,735.12 | 0.00 | 998,271,735.12 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 27,428,982.950 | 1,093,277,811.22 | 2,091,549,547.43 | 100.00 | 998,271,736.21 | 0.00 | 998,271,736.21 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 249,999.990 | 249,999.99 | 249,999.99 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 249,999.990 | 249,999.99 | 249,999.99 | 0.02 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 757,565,146.100 | 756,110,474.08 | 756,276,349.65 | 56.00 | 165,875.57 | 0.00 | 165,875.57 |
| **CASH EQUIVALENT Total** | 757,565,146.100 | 756,110,474.08 | 756,276,349.65 | 56.00 | 165,875.57 | 0.00 | 165,875.57 |

**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 | 594,403,094.830 | 595,845,398.80 | 594,081,040.69 | 43.99 | -1,764,358.11 | 0.00 | -1,764,358.11 |
| **FIXED INCOME Total** | 594,403,094.830 | 595,845,398.80 | 594,081,040.69 | 43.99 | -1,764,358.11 | 0.00 | -1,764,358.11 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 1,352,218,240.920 | 1,352,205,872.87 | 1,350,607,390.33 | 100.00 | -1,598,482.54 | 0.00 | -1,598,482.54 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | -9,926,516.170 | -9,926,516.17 | -9,926,516.17 | 0.30 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -9,926,516.170 | -9,926,516.17 | -9,926,516.17 | 0.30 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 2,361,852,623.170 | 2,359,313,144.46 | 2,359,522,153.28 | 72.06 | 209,008.82 | 0.00 | 209,008.82 |
| **CASH EQUIVALENT Total** | 2,361,852,623.170 | 2,359,313,144.46 | 2,359,522,153.28 | 72.06 | 209,008.82 | 0.00 | 209,008.82 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 903,513,852.150 | 903,416,522.25 | 904,808,933.04 | 27.63 | 1,392,410.79 | 0.00 | 1,392,410.79 |
| **FIXED INCOME Total** | 903,513,852.150 | 903,416,522.25 | 904,808,933.04 | 27.63 | 1,392,410.79 | 0.00 | 1,392,410.79 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 3,255,439,959.150 | 3,252,803,150.54 | 3,254,404,570.15 | 100.00 | 1,601,419.61 | 0.00 | 1,601,419.61 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | -1,398,939.860 | -1,398,939.86 | -1,398,939.86 | 1.26 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -1,398,939.860 | -1,398,939.86 | -1,398,939.86 | 1.26 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 8,857,323.670 | 8,859,141.79 | 8,859,141.78 | 7.97 | -0.01 | 0.00 | -0.01 |
| **CASH EQUIVALENT Total** | 8,857,323.670 | 8,859,141.79 | 8,859,141.78 | 7.97 | -0.01 | 0.00 | -0.01 |

**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 | 100,831,982.310 | 100,625,699.32 | 100,904,211.80 | 90.77 | 278,512.48 | 0.00 | 278,512.48 |
| **FIXED INCOME Total** | 100,831,982.310 | 100,625,699.32 | 100,904,211.80 | 90.77 | 278,512.48 | 0.00 | 278,512.48 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 108,290,366.120 | 108,085,901.25 | 108,364,413.72 | 100.00 | 278,512.47 | 0.00 | 278,512.47 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 387,499.980 | 387,499.98 | 387,499.98 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 387,499.980 | 387,499.98 | 387,499.98 | 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 | 533,940,558.140 | 533,006,219.42 | 533,006,219.42 | 43.56 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 533,940,558.140 | 533,006,219.42 | 533,006,219.42 | 43.56 | 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 | 687,056,543.950 | 687,464,361.86 | 690,272,472.76 | 56.41 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| **FIXED INCOME Total** | 687,056,543.950 | 687,464,361.86 | 690,272,472.76 | 56.41 | 2,808,110.90 | 0.00 | 2,808,110.90 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 1,221,384,602.070 | 1,220,858,081.26 | 1,223,666,192.16 | 100.00 | 2,808,110.90 | 0.00 | 2,808,110.90 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 1,688,940,154.340 | 1,684,769,950.68 | 1,684,769,950.68 | 95.65 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 1,688,940,154.340 | 1,684,769,950.68 | 1,684,769,950.68 | 95.65 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 76,847,355.950 | 76,500,464.24 | 76,528,779.82 | 4.35 | 28,315.58 | 0.00 | 28,315.58 |
| **FIXED INCOME Total** | | | | | | | |
| | 76,847,355.950 | 76,500,464.24 | 76,528,779.82 | 4.35 | 28,315.58 | 0.00 | 28,315.58 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 1,765,787,510.280 | 1,761,270,414.91 | 1,761,298,730.49 | 100.00 | 28,315.58 | 0.00 | 28,315.58 |

**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 | -2,518.710 | -2,518.71 | -2,518.71 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -2,518.710 | -2,518.71 | -2,518.71 | 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 | 1,191,396,674.470 | 1,190,372,543.09 | 1,190,372,543.09 | 69.27 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 1,191,396,674.470 | 1,190,372,543.09 | 1,190,372,543.09 | 69.27 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 530,000,000.000 | 528,000,004.32 | 528,139,786.20 | 30.73 | 139,781.88 | 0.00 | 139,781.88 |
| **FIXED INCOME Total** | | | | | | | |
| | 530,000,000.000 | 528,000,004.32 | 528,139,786.20 | 30.73 | 139,781.88 | 0.00 | 139,781.88 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 1,721,394,155.760 | 1,718,370,028.70 | 1,718,509,810.58 | 100.00 | 139,781.88 | 0.00 | 139,781.88 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 777,993.360 | 777,993.36 | 777,993.36 | 0.82 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 777,993.360 | 777,993.36 | 777,993.36 | 0.82 | 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 | | | | | | | |
| | 93,490,000.000 | 93,610,734.72 | 93,606,911.20 | 99.18 | -3,823.52 | 0.00 | -3,823.52 |
| **FIXED INCOME Total** | | | | | | | |
| | 93,490,000.000 | 93,610,734.72 | 93,606,911.20 | 99.18 | -3,823.52 | 0.00 | -3,823.52 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 94,267,993.360 | 94,388,728.08 | 94,384,904.56 | 100.00 | -3,823.52 | 0.00 | -3,823.52 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 659,143.590 | 659,143.59 | 659,143.59 | 0.17 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 659,143.590 | 659,143.59 | 659,143.59 | 0.17 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 106,001,050.000 | 105,595,005.55 | 105,595,005.55 | 27.54 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 106,001,050.000 | 105,595,005.55 | 105,595,005.55 | 27.54 | 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 | 274,739,329.960 | 275,948,144.03 | 277,219,901.02 | 72.29 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| **FIXED INCOME Total** | 274,739,329.960 | 275,948,144.03 | 277,219,901.02 | 72.29 | 1,271,756.99 | 0.00 | 1,271,756.99 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 381,399,523.550 | 382,202,293.17 | 383,474,050.16 | 100.00 | 1,271,756.99 | 0.00 | 1,271,756.99 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 2,771.080 | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 2,771.080 | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 2,771.080 | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 25,169.060 | 25,169.06 | 25,169.06 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 25,169.060 | 25,169.06 | 25,169.06 | 0.01 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 60,501,050.000 | 60,347,678.68 | 60,347,678.68 | 17.75 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 60,501,050.000 | 60,347,678.68 | 60,347,678.68 | 17.75 | 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 | 277,013,687.080 | 279,262,446.55 | 279,697,813.53 | 82.25 | 435,366.98 | 0.00 | 435,366.98 |
| **FIXED INCOME Total** | 277,013,687.080 | 279,262,446.55 | 279,697,813.53 | 82.25 | 435,366.98 | 0.00 | 435,366.98 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 337,539,906.140 | 339,635,294.29 | 340,070,661.27 | 100.00 | 435,366.98 | 0.00 | 435,366.98 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | -9,580,927.040 | -9,580,927.04 | -9,580,927.04 | 0.92 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -9,580,927.040 | -9,580,927.04 | -9,580,927.04 | 0.92 | 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 | 611,170,463.480 | 609,082,297.89 | 609,082,297.89 | 58.30 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 611,170,463.480 | 609,082,297.89 | 609,082,297.89 | 58.30 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 426,738,873.870 | 427,008,249.62 | 426,137,158.63 | 40.79 | -871,090.99 | 0.00 | -871,090.99 |
| **FIXED INCOME Total** | 426,738,873.870 | 427,008,249.62 | 426,137,158.63 | 40.79 | -871,090.99 | 0.00 | -871,090.99 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 1,028,328,410.310 | 1,026,509,620.47 | 1,025,638,529.48 | 100.00 | -871,090.99 | 0.00 | -871,090.99 |

**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 | 96,187,772.890 | 95,926,180.63 | 95,926,180.63 | 99.82 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 96,187,772.890 | 95,926,180.63 | 95,926,180.63 | 99.82 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | 0.18 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 171,226.040 | 171,226.04 | 171,226.04 | 0.18 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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** | 96,358,998.930 | 96,097,406.67 | 96,097,406.67 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 115,354.630 | 115,423.80 | 115,423.84 | 0.01 | 0.04 | 0.00 | 0.04 |
| | | | | | 0.04 GN | 0.00 GN | 0.04 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 19,958,812.000 | 652,250,849.11 | 806,325,158.76 | 99.99 | 154,074,309.65 | 0.00 | 154,074,309.65 |
| | | | | | 231,636,845.91 GN | 0.00 GN | 231,636,845.91 GN |
| | | | | | -77,562,536.26 LS | 0.00 LS | -77,562,536.26 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 20,074,166.630 | 652,366,272.91 | 806,440,582.60 | 100.00 | 154,074,309.69 | 0.00 | 154,074,309.69 |
| | | | | | 231,636,845.95 GN | 0.00 GN | 231,636,845.95 GN |
| | | | | | -77,562,536.26 LS | 0.00 LS | -77,562,536.26 LS |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 1,481,460.750 | 1,481,460.75 | 1,481,460.75 | 0.27 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 3,544,656.400 | 3,546,777.98 | 3,546,783.19 | 0.66 | 5.21 | 0.00 | 5.21 |
| | | | | | 5.21 GN | 0.00 GN | 5.21 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 22,280,964.000 | 465,096,290.11 | 535,037,876.80 | 99.07 | 69,941,586.69 | 0.00 | 69,941,586.69 |
| | | | | | 144,349,093.57 GN | 0.00 GN | 144,349,093.57 GN |
| | | | | | -74,407,506.88 LS | 0.00 LS | -74,407,506.88 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 27,307,081.150 | 470,124,528.84 | 540,066,120.74 | 100.00 | 69,941,591.90 | 0.00 | 69,941,591.90 |
| | | | | | 144,349,098.78 GN | 0.00 GN | 144,349,098.78 GN |
| | | | | | -74,407,506.88 LS | 0.00 LS | -74,407,506.88 LS |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 131,153,904.050 | 130,734,991.89 | 130,670,428.94 | 5.73 | -64,562.95 | 0.00 | -64,562.95 |
| | | | | | 12,667.08 GN | 0.00 GN | 12,667.08 GN |
| | | | | | -77,230.03 LS | 0.00 LS | -77,230.03 LS |
| FIXED INCOME | | | | | | | |
| | 2,027,517,003.120 | 2,115,438,523.85 | 2,150,270,520.93 | 94.27 | 34,831,997.08 | 0.00 | 34,831,997.08 |
| | | | | | 44,965,028.44 GN | 0.00 GN | 44,965,028.44 GN |
| | | | | | -10,133,031.36 LS | 0.00 LS | -10,133,031.36 LS |
| Original Face: 2,126,194,818.000 | | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 2,158,670,907.170 | 2,246,173,515.74 | 2,280,940,949.87 | 100.00 | 34,767,434.13 | 0.00 | 34,767,434.13 |
| | | | | | 44,977,695.52 GN | 0.00 GN | 44,977,695.52 GN |
| | | | | | -10,210,261.39 LS | 0.00 LS | -10,210,261.39 LS |
| Original Face: 2,126,194,818.000 | | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 87,714.450 | 87,714.45 | 87,714.45 | 0.02 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 47,511,798.880 | 47,378,393.85 | 47,386,395.30 | 13.48 | 8,001.45 | 0.00 | 8,001.45 |
| | | | | | 9,093.91 GN | 0.00 GN | 9,093.91 GN |
| | | | | | -1,092.46 LS | 0.00 LS | -1,092.46 LS |
| FIXED INCOME | | | | | | | |
| | 303,378,472.080 | 303,967,303.54 | 303,960,315.70 | 86.49 | -6,987.84 | 0.00 | -6,987.84 |
| | | | | | 743,848.75 GN | 0.00 GN | 743,848.75 GN |
| | | | | | -750,836.59 LS | 0.00 LS | -750,836.59 LS |
| Original Face: 183,458,032.000 | | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 350,977,985.410 | 351,433,411.84 | 351,434,425.45 | 100.00 | 1,013.61 | 0.00 | 1,013.61 |
| | | | | | 752,942.66 GN | 0.00 GN | 752,942.66 GN |
| | | | | | -751,929.05 LS | 0.00 LS | -751,929.05 LS |
| Original Face: 183,458,032.000 | | | | | | | |

**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 | | | | | | | |
| | 597,419.070 | 597,419.07 | 597,419.07 | 0.43 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 20,000,000.000 | 19,967,153.55 | 19,971,600.90 | 14.52 | 4,447.35 | 0.00 | 4,447.35 |
| | | | | | 4,447.35 GN | 0.00 GN | 4,447.35 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 116,838,887.130 | 117,658,302.69 | 116,986,617.12 | 85.05 | -671,685.57 | 0.00 | -671,685.57 |
| | | | | | 113,335.59 GN | 0.00 GN | 113,335.59 GN |
| | | | | | -785,021.16 LS | 0.00 LS | -785,021.16 LS |
| Original Face: | 155,264,820.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 137,436,306.200 | 138,222,875.31 | 137,555,637.09 | 100.00 | -667,238.22 | 0.00 | -667,238.22 |
| | | | | | 117,782.94 GN | 0.00 GN | 117,782.94 GN |
| | | | | | -785,021.16 LS | 0.00 LS | -785,021.16 LS |
| Original Face: | 155,264,820.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 1,451,852.950 | 1,452,722.97 | 1,452,724.06 | 0.07 | 1.09 | 0.00 | 1.09 |
| | | | | | 1.09 GN | 0.00 GN | 1.09 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 25,977,130.000 | 1,091,825,088.25 | 2,090,096,823.37 | 99.93 | 998,271,735.12 | 0.00 | 998,271,735.12 |
| | | | | | 1,074,620,817.56 GN | 0.00 GN | 1,074,620,817.56 GN |
| | | | | | -76,349,082.44 LS | 0.00 LS | -76,349,082.44 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 27,428,982.950 | 1,093,277,811.22 | 2,091,549,547.43 | 100.00 | 998,271,736.21 | 0.00 | 998,271,736.21 |
| | | | | | 1,074,620,818.65 GN | 0.00 GN | 1,074,620,818.65 GN |
| | | | | | -76,349,082.44 LS | 0.00 LS | -76,349,082.44 LS |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 249,999.990 | 249,999.99 | 249,999.99 | 0.02 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 757,565,146.100 | 756,110,474.08 | 756,276,349.65 | 56.00 | 165,875.57 | 0.00 | 165,875.57 |
| | | | | | 165,875.57 GN | 0.00 GN | 165,875.57 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 594,403,094.830 | 595,845,398.80 | 594,081,040.69 | 43.99 | -1,764,358.11 | 0.00 | -1,764,358.11 |
| | | | | | 2,192,420.72 GN | 0.00 GN | 2,192,420.72 GN |
| | | | | | -3,956,778.83 LS | 0.00 LS | -3,956,778.83 LS |
| Original Face: | 819,978,364.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,352,218,240.920 | 1,352,205,872.87 | 1,350,607,390.33 | 100.00 | -1,598,482.54 | 0.00 | -1,598,482.54 |
| | | | | | 2,358,296.29 GN | 0.00 GN | 2,358,296.29 GN |
| | | | | | -3,956,778.83 LS | 0.00 LS | -3,956,778.83 LS |
| Original Face: | 819,978,364.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | -9,926,516.170 | -9,926,516.17 | -9,926,516.17 | 0.30 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 2,361,852,623.170 | 2,359,313,144.46 | 2,359,522,153.28 | 72.06 | 209,008.82 | 0.00 | 209,008.82 |
| | | | | | 213,078.02 GN | 0.00 GN | 213,078.02 GN |
| | | | | | -4,069.20 LS | 0.00 LS | -4,069.20 LS |
| FIXED INCOME | | | | | | | |
| | 903,513,852.150 | 903,416,522.25 | 904,808,933.04 | 27.63 | 1,392,410.79 | 0.00 | 1,392,410.79 |
| | | | | | 4,800,702.43 GN | 0.00 GN | 4,800,702.43 GN |
| | | | | | -3,408,291.64 LS | 0.00 LS | -3,408,291.64 LS |
| Original Face: | 565,701,117.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 3,255,439,959.150 | 3,252,803,150.54 | 3,254,404,570.15 | 100.00 | 1,601,419.61 | 0.00 | 1,601,419.61 |
| | | | | | 5,013,780.45 GN | 0.00 GN | 5,013,780.45 GN |
| | | | | | -3,412,360.84 LS | 0.00 LS | -3,412,360.84 LS |
| Original Face: | 565,701,117.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | -1,398,939.860 | -1,398,939.86 | -1,398,939.86 | 1.26 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 8,857,323.670 | 8,859,141.79 | 8,859,141.78 | 7.97 | -0.01 | 0.00 | -0.01 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -0.01 LS | 0.00 LS | -0.01 LS |
| FIXED INCOME | | | | | | | |
| | 100,831,982.310 | 100,625,699.32 | 100,904,211.80 | 90.77 | 278,512.48 | 0.00 | 278,512.48 |
| | | | | | 375,260.77 GN | 0.00 GN | 375,260.77 GN |
| | | | | | -96,748.29 LS | 0.00 LS | -96,748.29 LS |
| Original Face: | 47,931,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 108,290,366.120 | 108,085,901.25 | 108,364,413.72 | 100.00 | 278,512.47 | 0.00 | 278,512.47 |
| | | | | | 375,260.77 GN | 0.00 GN | 375,260.77 GN |
| | | | | | -96,748.30 LS | 0.00 LS | -96,748.30 LS |
| Original Face: | 47,931,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 387,499.980 | 387,499.98 | 387,499.98 | 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 | | | | | | | |
| | 533,940,558.140 | 533,006,219.42 | 533,006,219.42 | 43.56 | 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 | | | | | | | |
| | 687,056,543.950 | 687,464,361.86 | 690,272,472.76 | 56.41 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| | | | | | 4,556,032.97 GN | 0.00 GN | 4,556,032.97 GN |
| | | | | | -1,747,922.07 LS | 0.00 LS | -1,747,922.07 LS |
| Original Face: | 493,053,941.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,221,384,602.070 | 1,220,858,081.26 | 1,223,666,192.16 | 100.00 | 2,808,110.90 | 0.00 | 2,808,110.90 |
| | | | | | 4,556,032.97 GN | 0.00 GN | 4,556,032.97 GN |
| | | | | | -1,747,922.07 LS | 0.00 LS | -1,747,922.07 LS |
| Original Face: | 493,053,941.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 1,688,940,154.340 | 1,684,769,950.68 | 1,684,769,950.68 | 95.65 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 76,847,355.950 | 76,500,464.24 | 76,528,779.82 | 4.35 | 28,315.58 | 0.00 | 28,315.58 |
| | | | | | 28,348.81 GN | 0.00 GN | 28,348.81 GN |
| | | | | | -33.23 LS | 0.00 LS | -33.23 LS |
| Original Face: | 62,500,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,765,787,510.280 | 1,761,270,414.91 | 1,761,298,730.49 | 100.00 | 28,315.58 | 0.00 | 28,315.58 |
| | | | | | 28,348.81 GN | 0.00 GN | 28,348.81 GN |
| | | | | | -33.23 LS | 0.00 LS | -33.23 LS |
| Original Face: | 62,500,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | -2,518.710 | -2,518.71 | -2,518.71 | 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 | | | | | | | |
| | 1,191,396,674.470 | 1,190,372,543.09 | 1,190,372,543.09 | 69.27 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 530,000,000.000 | 528,000,004.32 | 528,139,786.20 | 30.73 | 139,781.88 | 0.00 | 139,781.88 |
| | | | | | 140,730.88 GN | 0.00 GN | 140,730.88 GN |
| | | | | | -949.00 LS | 0.00 LS | -949.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 1,721,394,155.760 | 1,718,370,028.70 | 1,718,509,810.58 | 100.00 | 139,781.88 | 0.00 | 139,781.88 |
| | | | | | 140,730.88 GN | 0.00 GN | 140,730.88 GN |
| | | | | | -949.00 LS | 0.00 LS | -949.00 LS |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 777,993.360 | 777,993.36 | 777,993.36 | 0.82 | 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 | | | | | | | |
| | 93,490,000.000 | 93,610,734.72 | 93,606,911.20 | 99.18 | -3,823.52 | 0.00 | -3,823.52 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -3,823.52 LS | 0.00 LS | -3,823.52 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 94,267,993.360 | 94,388,728.08 | 94,384,904.56 | 100.00 | -3,823.52 | 0.00 | -3,823.52 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -3,823.52 LS | 0.00 LS | -3,823.52 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 | | | | | | | |
| | 659,143.590 | 659,143.59 | 659,143.59 | 0.17 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 106,001,050.000 | 105,595,005.55 | 105,595,005.55 | 27.54 | 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 | | | | | | | |
| | 274,739,329.960 | 275,948,144.03 | 277,219,901.02 | 72.29 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| | | | | | 2,014,573.08 GN | 0.00 GN | 2,014,573.08 GN |
| | | | | | -742,816.09 LS | 0.00 LS | -742,816.09 LS |
| Original Face: | 272,945,369.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 381,399,523.550 | 382,202,293.17 | 383,474,050.16 | 100.00 | 1,271,756.99 | 0.00 | 1,271,756.99 |
| | | | | | 2,014,573.08 GN | 0.00 GN | 2,014,573.08 GN |
| | | | | | -742,816.09 LS | 0.00 LS | -742,816.09 LS |
| Original Face: | 272,945,369.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 2,771.080 | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 2,771.080 | 2,771.08 | 2,771.08 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 25,169.060 | 25,169.06 | 25,169.06 | 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 | | | | | | | |
| | 60,501,050.000 | 60,347,678.68 | 60,347,678.68 | 17.75 | 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 | | | | | | | |
| | 277,013,687.080 | 279,262,446.55 | 279,697,813.53 | 82.25 | 435,366.98 | 0.00 | 435,366.98 |
| | | | | | 1,762,821.30 GN | 0.00 GN | 1,762,821.30 GN |
| | | | | | -1,327,454.32 LS | 0.00 LS | -1,327,454.32 LS |
| Original Face: | 229,768,168.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 337,539,906.140 | 339,635,294.29 | 340,070,661.27 | 100.00 | 435,366.98 | 0.00 | 435,366.98 |
| | | | | | 1,762,821.30 GN | 0.00 GN | 1,762,821.30 GN |
| | | | | | -1,327,454.32 LS | 0.00 LS | -1,327,454.32 LS |
| Original Face: | 229,768,168.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | | |
| | | -9,580,927.040 | -9,580,927.04 | -9,580,927.04 | 0.92 | 0.00 | 0.00 | 0.00 |
| | | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | | |
| | | 611,170,463.480 | 609,082,297.89 | 609,082,297.89 | 58.30 | 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 | | | | | | | | |
| | | 426,738,873.870 | 427,008,249.62 | 426,137,158.63 | 40.79 | -871,090.99 | 0.00 | -871,090.99 |
| | | | | | | 1,356,406.65 GN | 0.00 GN | 1,356,406.65 GN |
| | | | | | | -2,227,497.64 LS | 0.00 LS | -2,227,497.64 LS |
| Original Face: | 432,006,555.000 | | | | | | | |
| **FUND Total** | | | | | | | | |
| | 0.000 | 1,028,328,410.310 | 1,026,509,620.47 | 1,025,638,529.48 | 100.00 | -871,090.99 | 0.00 | -871,090.99 |
| | | | | | | 1,356,406.65 GN | 0.00 GN | 1,356,406.65 GN |
| | | | | | | -2,227,497.64 LS | 0.00 LS | -2,227,497.64 LS |
| Original Face: | 432,006,555.000 | | | | | | | |

# Holdings

Fund Summary

*As of:* *May 31, 2019*

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

*View Date:* *June 7, 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 | | | | | | | |
| | 96,187,772.890 | 95,926,180.63 | 95,926,180.63 | 99.82 | 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 | 0.18 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 96,358,998.930 | 96,097,406.67 | 96,097,406.67 | 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 |