

Holdings

SAN DIEGO CITY ERS
DIMENSIONAL FUND ADVISORS

FUND: 9H1L



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

23399A918	DFA SMALL CAP VALUE SUBTRUST								
		24,582.299	Local	399.453111	9,819,475.80	2,641.060000	64,923,326.60	55,103,850.80	100.00
			Base	399.453111	9,819,475.80	2,641.060000	64,923,326.60	55,103,850.80	100.00
US DOLLAR Total									
		24,582.299	Local		9,819,475.80		64,923,326.60	55,103,850.80	100.00
			Base		9,819,475.80		64,923,326.60	55,103,850.80	100.00
EQUITY Total									
		24,582.299	Base		9,819,475.80		64,923,326.60	55,103,850.80	100.00

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FUND Total		24,582.299	Base	9,819,475.80		64,923,326.60	55,103,850.80	100.00

Holdings

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P



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CASH

EURO CURRENCY

Exchange Rate: 0.917263

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.090	Local	1.000000	0.09	1.000000	0.09	0.00
			Base	1.111111	0.10	1.090200	0.10	0.00

INTERNATIONAL Total

0.090	Local	0.09	0.09	0.00	0.00
	Base	0.10	0.10	0.00	0.00

EURO CURRENCY Total

0.090	Local	0.09	0.09	0.00	0.00
	Base	0.10	0.10	0.00	0.00

MEXICAN PESO

Exchange Rate: 19.744000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-0.120	Local	1.000000	-0.12	1.000000	-0.12	0.00
			Base	0.083333	-0.01	0.050648	-0.01	0.00

MEXICAN PESO Total

-0.120	Local	-0.12	-0.12	0.00	0.00
	Base	-0.01	-0.01	0.00	0.00

POUND STERLING

Exchange Rate: 0.811491

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		29,935.910	Local	1.000000	29,935.91	1.000000	29,935.91	0.00
			Base	1.231200	36,857.08	1.232300	36,890.01	32.93

POUND STERLING Total

29,935.910	Local	29,935.91	29,935.91	0.00	0.08
	Base	36,857.08	36,890.01	32.93	0.02

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SOUTH KOREAN WON							Exchange Rate:	1,196.150000
KRW	SOUTH KOREAN WON							
		2,642.000	Local	1.000000	2,642.00	1.000000	2,642.00	0.00
			Base	0.000825	2.18	0.000836	2.21	0.03
SOUTH KOREAN WON Total								
		2,642.000	Local		2,642.00		2,642.00	0.00
			Base		2.18		2.21	0.03
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		1,000,245.870	Local	1.000000	1,000,245.87	1.000000	1,000,245.87	0.00
			Base	1.000000	1,000,245.87	1.000000	1,000,245.87	0.00
US DOLLAR Total								
		1,000,245.870	Local		1,000,245.87		1,000,245.87	0.00
			Base		1,000,245.87		1,000,245.87	0.00
CASH Total								
		1,032,823.750	Base		1,037,105.22		1,037,138.18	32.96
CASH EQUIVALENT							Exchange Rate:	1.000000
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND				2.014343	31 Dec 2030		
		8,040,483.730	Local	100.000000	8,040,483.73	100.000000	8,040,483.73	0.00
			Base	100.000000	8,040,483.73	100.000000	8,040,483.73	0.00
US DOLLAR Total								
		8,040,483.730	Local		8,040,483.73		8,040,483.73	0.00
			Base		8,040,483.73		8,040,483.73	0.00

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CASH EQUIVALENT Total

	8,040,483.730	Base		8,040,483.73		8,040,483.73	0.00	4.38
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EQUITY

EURO CURRENCY

Exchange Rate: 0.917263

FINLAND

590294906	NOKIA OYJ COMMON STOCK								
		685,321.000	Local	4.795475	3,286,439.81	4.650000	3,186,742.65	-99,697.16	5.27
			Base	5.444396	3,731,158.96	5.069429	3,474,186.41	-256,972.55	1.89

FINLAND Total

		685,321.000	Local		3,286,439.81		3,186,742.65	-99,697.16	5.27
			Base		3,731,158.96		3,474,186.41	-256,972.55	1.89

FRANCE

438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
		67,087.000	Local	53.746166	3,605,669.07	45.120000	3,026,965.44	-578,703.63	5.01
			Base	60.291129	4,044,750.94	49.189818	3,299,997.32	-744,753.62	1.80

471279901 RENAULT SA COMMON STOCK EUR3.81

		15,988.000	Local	57.641820	921,577.42	52.660000	841,928.08	-79,649.34	1.39
			Base	78.706744	1,258,363.43	57.409925	917,869.88	-340,493.55	0.50

483410007 SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0

		39,915.000	Local	54.444882	2,173,167.48	80.500000	3,213,157.50	1,039,990.02	5.32
			Base	61.501992	2,454,852.00	87.761089	3,502,983.88	1,048,131.88	1.91

517617908 ORANGE COMMON STOCK EUR4.0

		250,975.000	Local	14.623505	3,670,134.24	14.395000	3,612,785.13	-57,349.11	5.98
			Base	17.506232	4,393,626.64	15.693427	3,938,657.87	-454,968.77	2.15

529878902 SOCIETE BIC SA COMMON STOCK EUR3.82

		20,782.000	Local	81.512354	1,693,989.74	61.600000	1,280,171.20	-413,818.54	2.12
			Base	94.617385	1,966,338.50	67.156312	1,395,642.47	-570,696.03	0.76

564156909 CARREFOUR SA COMMON STOCK EUR2.5

		338,002.000		19.174739	6,481,100.11	16.060000	5,428,312.12	-1,052,787.99	8.99
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		Local						
		Base	23.298299	7,874,871.78	17.508610	5,917,945.15	-1,956,926.63	3.23
567173901	SANOFI COMMON STOCK EUR2.0							
		86,827.000 Local	67.889450	5,894,637.27	85.060000	7,385,504.62	1,490,867.35	12.22
		Base	84.124378	7,304,267.39	92.732401	8,051,676.15	747,408.76	4.39
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		25,177.000 Local	39.445634	993,122.72	44.670000	1,124,656.59	131,533.87	1.86
		Base	43.814338	1,103,113.60	48.699228	1,226,100.46	122,986.86	0.67
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		98,611.000 Local	32.819181	3,236,332.26	36.000000	3,549,996.00	313,663.74	5.88
		Base	40.709060	4,014,361.14	39.247195	3,870,205.16	-144,155.98	2.11
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		343,916.000 Local	17.401040	5,984,496.16	14.980000	5,151,861.68	-832,634.48	8.53
		Base	21.295368	7,323,817.87	16.331194	5,616,558.91	-1,707,258.96	3.06
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		44,382.000 Local	44.874269	1,991,609.80	47.885000	2,125,232.07	133,622.27	3.52
		Base	50.397236	2,236,730.14	52.204221	2,316,927.72	80,197.58	1.26
FRANCE Total		1,331,662.000 Local		36,645,836.27		36,740,570.43	94,734.16	60.81
		Base		43,975,093.43		40,054,564.97	-3,920,528.46	21.83
GERMANY								
ACI0054Q2	BASF SE COMMON STOCK							
		41,108.000 Local	61.054817	2,509,841.42	64.120000	2,635,844.96	126,003.54	4.36
		Base	69.518424	2,857,763.38	69.903615	2,873,597.82	15,834.44	1.57
GERMANY Total		41,108.000 Local		2,509,841.42		2,635,844.96	126,003.54	4.36
		Base		2,857,763.38		2,873,597.82	15,834.44	1.57
ITALY								
407683002	INTESA SANPAOLO COMMON STOCK NPV							
		1,495,646.000 Local	2.272906	3,399,462.17	2.175500	3,253,777.87	-145,684.30	5.39
		Base	2.516863	3,764,335.40	2.371730	3,547,268.20	-217,067.20	1.93

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714505906	ENI SPA COMMON STOCK								
		342,534.000	Local	15.247635	5,222,833.27	14.034000	4,807,122.16	-415,711.11	7.96
			Base	19.012945	6,512,580.05	15.299865	5,240,723.94	-1,271,856.11	2.86
763440906	TELECOM ITALIA RSP COMMON STOCK								
		7,982,682.000	Local	0.667551	5,328,850.61	0.501600	4,004,113.29	-1,324,737.32	6.63
			Base	0.827355	6,604,514.97	0.546844	4,365,283.77	-2,239,231.20	2.38
ITALY Total		9,820,862.000	Local		13,951,146.05		12,065,013.32	-1,886,132.73	19.97
			Base		16,881,430.42		13,153,275.91	-3,728,154.51	7.17
NETHERLANDS (THE)									
592737902	AEGON NV COMMON STOCK EUR.12								
		544,051.000	Local	6.049145	3,291,043.59	3.817000	2,076,642.67	-1,214,400.92	3.44
			Base	7.437589	4,046,427.49	4.161293	2,263,955.56	-1,782,471.93	1.23
NETHERLANDS (THE) Total		544,051.000	Local		3,291,043.59		2,076,642.67	-1,214,400.92	3.44
			Base		4,046,427.49		2,263,955.56	-1,782,471.93	1.23
SPAIN									
566935904	REPSOL SA COMMON STOCK EUR1.								
		258,721.000	Local	15.688268	4,058,884.40	14.340000	3,710,059.14	-348,825.26	6.14
			Base	18.559919	4,801,840.74	15.633466	4,044,705.98	-757,134.76	2.20
SPAIN Total		258,721.000	Local		4,058,884.40		3,710,059.14	-348,825.26	6.14
			Base		4,801,840.74		4,044,705.98	-757,134.76	2.20
EURO CURRENCY Total		12,681,725.000	Local		63,743,191.54		60,414,873.17	-3,328,318.37	100.00
			Base		76,293,714.42		65,864,286.65	-10,429,427.77	35.90
HONG KONG DOLLAR							Exchange Rate:	7.839400	
607355906	CHINA MOBILE LTD COMMON STOCK								
		99,500.000	Local	79.860460	7,946,115.74	64.850000	6,452,575.00	-1,493,540.74	40.54

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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
		Base	10.241985	1,019,077.52	8.272317	823,095.52	-195,982.00	0.45
633987003	FIRST PACIFIC CO COMMON STOCK USD.01							
	3,155,000.000	Local	7.480904	23,602,252.27	3.000000	9,465,000.00	-14,137,252.27	59.46
		Base	0.964627	3,043,398.58	0.382682	1,207,362.81	-1,836,035.77	0.66
HONG KONG DOLLAR Total								
	3,254,500.000	Local		31,548,368.01		15,917,575.00	-15,630,793.01	100.00
		Base		4,062,476.10		2,030,458.33	-2,032,017.77	1.11
JAPANESE YEN							Exchange Rate:	108.075000
625090006	DAI NIPPON PRINTING CO LTD COMMON STOCK							
	151,900.000	Local	2,642.490553	401,394,315.00	2,791.000000	423,952,900.00	22,558,585.00	11.68
		Base	23.615310	3,587,165.63	25.824659	3,922,765.67	335,600.04	2.14
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK							
	748,200.000	Local	1,047.148888	783,476,798.00	548.400000	410,312,880.00	-373,163,918.00	11.30
		Base	9.140224	6,838,715.31	5.074254	3,796,556.84	-3,042,158.47	2.07
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK							
	94,200.000	Local	5,153.086645	485,420,762.00	3,896.000000	367,003,200.00	-118,417,562.00	10.11
		Base	48.001733	4,521,763.28	36.049040	3,395,819.57	-1,125,943.71	1.85
643514003	HONDA MOTOR CO LTD COMMON STOCK							
	137,400.000	Local	3,204.574978	440,308,602.00	2,798.500000	384,513,900.00	-55,794,702.00	10.59
		Base	31.973206	4,393,118.52	25.894055	3,557,843.16	-835,275.36	1.94
664286002	NISSAN MOTOR CO LTD COMMON STOCK							
	486,500.000	Local	954.532351	464,379,989.00	674.100000	327,949,650.00	-136,430,339.00	9.03
		Base	9.531890	4,637,264.57	6.237335	3,034,463.57	-1,602,801.00	1.65
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK							
	129,570.000	Local	4,366.747634	565,799,491.00	3,690.000000	478,113,300.00	-87,686,191.00	13.17
		Base	39.812256	5,158,473.95	34.142956	4,423,902.85	-734,571.10	2.41
687098004	MITSUBISHI TANABE PHARMA COMMON STOCK							
	297,000.000	Local	1,664.164461	494,256,845.00	1,185.000000	351,945,000.00	-142,311,845.00	9.69
		Base	15.362144	4,562,556.75	10.964608	3,256,488.55	-1,306,068.20	1.77

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B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
		120,300.000	Local 3,398.183658	408,801,494.00	3,500.000000	421,050,000.00	12,248,506.00		11.60
			Base 30.239020	3,637,754.14	32.384918	3,895,905.62	258,151.48		2.12
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK								
		29,400.000	Local 8,037.676361	236,307,685.00	7,850.000000	230,790,000.00	-5,517,685.00		6.36
			Base 73.712797	2,167,156.23	72.634744	2,135,461.49	-31,694.74		1.16
B3TBRZ902	CALBEE INC COMMON STOCK								
		69,900.000	Local 3,051.129142	213,273,927.00	3,360.000000	234,864,000.00	21,590,073.00		6.47
			Base 27.318432	1,909,558.41	31.089521	2,173,157.53	263,599.12		1.18
JAPANESE YEN Total		2,264,370.000	Local	4,493,419,908.00		3,630,494,830.00	-862,925,078.00		100.00
			Base	41,413,526.79		33,592,364.85	-7,821,161.94		18.31
MEXICAN PESO							Exchange Rate:	19.744000	
B671GT907	FIBRA UNO ADMINISTRACION SA REIT								
		1,167,961.000	Local 26.196948	30,597,013.51	28.840000	33,683,995.24	3,086,981.73		100.00
			Base 1.331538	1,555,184.02	1.460697	1,706,037.04	150,853.02		0.93
MEXICAN PESO Total		1,167,961.000	Local	30,597,013.51		33,683,995.24	3,086,981.73		100.00
			Base	1,555,184.02		1,706,037.04	150,853.02		0.93
NEW TAIWAN DOLLAR							Exchange Rate:	31.024500	
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.								
		130,000.000	Local 251.832438	32,738,217.00	206.500000	26,845,000.00	-5,893,217.00		100.00
			Base 8.349792	1,085,472.91	6.656030	865,283.89	-220,189.02		0.47
NEW TAIWAN DOLLAR Total		130,000.000	Local	32,738,217.00		26,845,000.00	-5,893,217.00		100.00
			Base	1,085,472.91		865,283.89	-220,189.02		0.47
POUND STERLING							Exchange Rate:	0.811491	

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018270009	CRH PLC COMMON STOCK EUR.32								
		110,666.000	Local 22.857364	2,529,533.07	27.880000	3,085,368.08	555,835.01		8.03
			Base 30.484154	3,373,559.34	34.356512	3,802,097.72	428,538.38		2.07
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
		95,703.000	Local 26.727185	2,557,871.74	18.282000	1,749,642.25	-808,229.49		4.56
			Base 36.636944	3,506,265.42	22.528901	2,156,083.37	-1,350,182.05		1.18
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
		262,343.000	Local 6.372369	1,671,746.27	6.246000	1,638,594.38	-33,151.89		4.27
			Base 10.526953	2,761,672.40	7.696943	2,019,239.13	-742,433.27		1.10
060431004	WM MORRISON SUPERMARKETS COMMON STOCK GBP.1								
		1,303,610.000	Local 2.163048	2,819,771.45	2.003000	2,611,130.83	-208,640.62		6.80
			Base 3.562223	4,643,749.11	2.468296	3,217,695.37	-1,426,053.74		1.75
079805909	BP PLC COMMON STOCK USD.25								
		751,567.000	Local 4.350799	3,269,916.73	5.158000	3,876,582.59	606,665.86		10.09
			Base 6.511587	4,893,894.26	6.356201	4,777,111.01	-116,783.25		2.60
088470000	TESCO PLC COMMON STOCK GBP.05								
		1,280,534.000	Local 2.399265	3,072,340.49	2.410000	3,086,086.94	13,746.45		8.04
			Base 3.773998	4,832,732.66	2.969842	3,802,983.57	-1,029,749.09		2.07
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25								
		348,184.000	Local 13.960254	4,860,736.91	17.446000	6,074,418.06	1,213,681.15		15.82
			Base 22.304379	7,766,027.86	21.498698	7,485,502.69	-280,525.17		4.08
312748908	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25								
		1,172,419.000	Local 3.225272	3,781,370.56	1.844500	2,162,526.85	-1,618,843.71		5.63
			Base 4.748832	5,567,621.22	2.272977	2,664,880.88	-2,902,740.34		1.45
313486904	BARCLAYS PLC COMMON STOCK GBP.25								
		1,644,505.000	Local 2.223114	3,655,922.32	1.504000	2,473,335.52	-1,182,586.80		6.44
			Base 3.579935	5,887,220.66	1.853379	3,047,890.27	-2,839,330.39		1.66
331952903	KINGFISHER PLC COMMON STOCK GBP.157143								
		1,248,698.000	Local 2.948853	3,682,226.63	2.068000	2,582,307.46	-1,099,919.17		6.72
			Base 4.271868	5,334,272.99	2.548395	3,182,176.34	-2,152,096.65		1.73

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Books Closed

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Holdings

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS
FUND: 9H1P



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
B019KW907	SAINSBURY (J) PLC COMMON STOCK GBP.285714	1,346,111.000	Local	2.789105	3,754,444.76	2.198000	2,958,751.98	-795,692.78	7.70
			Base	4.438623	5,974,879.36	2.708594	3,646,068.75	-2,328,810.61	1.99
B01FLG907	G4S PLC COMMON STOCK GBP.25	1,059,439.000	Local	2.367831	2,508,572.69	1.892000	2,004,458.59	-504,114.10	5.22
			Base	3.508751	3,717,307.90	2.331511	2,470,093.43	-1,247,214.47	1.35
B8KF9B904	WPP PLC COMMON STOCK GBP.1	399,791.000	Local	12.968149	5,184,549.34	10.180000	4,069,872.38	-1,114,676.96	10.60
			Base	17.019595	6,804,281.03	12.544809	5,015,301.93	-1,788,979.10	2.73
POUND STERLING Total		11,023,570.000	Local		43,349,002.96		38,373,075.91	-4,975,927.05	99.92
			Base		65,063,484.21		47,287,124.46	-17,776,359.75	25.77
SOUTH KOREAN WON							Exchange Rate:	1,196.150000	
617507900	KT+G CORP COMMON STOCK KRW5000.	7,892.000	Local	99,949.039534	788,797,820.00	105,500.000000	832,606,000.00	43,808,180.00	37.39
			Base	90.305909	712,694.23	88.199641	696,071.56	-16,622.67	0.38
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	5,532.000	Local	217,613.689986	1,203,838,933.00	252,000.000000	1,394,064,000.00	190,225,067.00	62.61
			Base	198.072052	1,095,734.59	210.675919	1,165,459.18	69,724.59	0.64
SOUTH KOREAN WON Total		13,424.000	Local		1,992,636,753.00		2,226,670,000.00	234,033,247.00	100.00
			Base		1,808,428.82		1,861,530.74	53,101.92	1.01
SWISS FRANC							Exchange Rate:	0.997150	
717158901	CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04	341,580.000	Local	16.320910	5,574,896.28	12.235000	4,179,231.30	-1,395,664.98	29.25
			Base	17.026993	5,816,080.38	12.269969	4,191,176.15	-1,624,904.23	2.28
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	5,709.000	Local	310.028017	1,769,949.95	264.900000	1,512,314.10	-257,635.85	10.58

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SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS
FUND: 9H1P



STATE STREET

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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
		Base	310.768371	1,774,176.63	265.657123	1,516,636.51	-257,540.12	0.83
718473903	SWATCH GROUP AG/THE REG COMMON STOCK CHF.45							
		23,752.000 Local	77.508396	1,840,979.43	50.150000	1,191,162.80	-649,816.63	8.34
		Base	81.393153	1,933,250.18	50.293336	1,194,567.32	-738,682.86	0.65
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		31,923.000 Local	79.765008	2,546,338.36	104.100000	3,323,184.30	776,845.94	23.26
		Base	78.346742	2,501,063.05	104.397533	3,332,682.44	831,619.39	1.82
ACI09N1W4	UBS GROUP AG REG COMMON STOCK CHF.1							
		360,283.000 Local	14.154987	5,099,801.34	11.330000	4,082,006.39	-1,017,794.95	28.57
		Base	14.794716	5,330,284.76	11.362383	4,093,673.36	-1,236,611.40	2.23
SWISS FRANC Total								
		763,247.000 Local		16,831,965.36		14,287,898.89	-2,544,066.47	100.00
		Base		17,354,855.00		14,328,735.78	-3,026,119.22	7.81
US DOLLAR							Exchange Rate:	1.000000
151290889	CEMEX SAB SPONS ADR PART CER ADR							
		260,773.000 Local	5.638245	1,470,302.06	3.920000	1,022,230.16	-448,071.90	6.43
		Base	5.638245	1,470,302.06	3.920000	1,022,230.16	-448,071.90	0.56
29082A107	EMBRAER SA SPON ADR ADR							
		62,034.000 Local	23.437797	1,453,940.33	17.250000	1,070,086.50	-383,853.83	6.73
		Base	23.437797	1,453,940.33	17.250000	1,070,086.50	-383,853.83	0.58
368287207	GAZPROM PJSC SPON ADR ADR							
		131,240.000 Local	6.918798	908,023.09	6.900000	905,556.00	-2,467.09	5.69
		Base	6.918798	908,023.09	6.900000	905,556.00	-2,467.09	0.49
868861105	SURGUTNEFTEGAZ SP ADR PREF ADR							
		177,236.000 Local	5.785602	1,025,416.96	5.680000	1,006,700.48	-18,716.48	6.33
		Base	5.785602	1,025,416.96	5.680000	1,006,700.48	-18,716.48	0.55
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		26,199.000 Local	83.800769	2,195,496.36	109.120000	2,858,834.88	663,338.52	17.98
		Base	83.800769	2,195,496.36	109.120000	2,858,834.88	663,338.52	1.56

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Holdings

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		657,482.000	Local	7,053,178.80		6,863,408.02	-189,770.78	43.15
			Base	7,053,178.80		6,863,408.02	-189,770.78	3.74
EQUITY Total								
		31,956,279.000	Base	215,690,321.07		174,399,229.76	-41,291,091.31	95.05

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SAN DIEGO CITY ERS
 BRANDES INVESTMENT PARTNERS
 FUND: 9H1P



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		41,029,586.480	Base	224,767,910.02		183,476,851.67	-41,291,058.35	100.00

Holdings

SAN DIEGO CITY ERS
 ALLIANZ GLOBAL INVESTORS CAPITAL
 FUND: 9H1V



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,001,042.630	Local	1,001,042.63	1.000000	1,001,042.63	0.00	0.43
			Base	1,001,042.63	1.000000	1,001,042.63	0.00	0.43

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,001,042.630	Local	1,001,042.63		1,001,042.63	0.00	0.43
		Base	1,001,042.63		1,001,042.63	0.00	0.43

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,001,042.630	Base	1,001,042.63		1,001,042.63	0.00	0.43

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,883,831.230	Local	5,883,831.23	2.014343	31 Dec 2030	5,883,831.23	0.00
			Base	5,883,831.23	100.000000		5,883,831.23	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,883,831.230	Local	5,883,831.23		5,883,831.23	0.00	2.52
		Base	5,883,831.23		5,883,831.23	0.00	2.52

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,883,831.230	Base	5,883,831.23		5,883,831.23	0.00	2.52

EQUITY

US DOLLAR Exchange Rate: 1.000000

025537127	AMERICAN ELECTRIC POWER PREFERRED STOCK 03/22 6.125	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		29,135.000	Local	1,459,704.69	55.080000	1,604,755.80	145,051.11	0.69
			Base	1,459,704.69	55.080000	1,604,755.80	145,051.11	0.69

Holdings

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

As of: September 30, 2019

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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
04621X207	ASSURANT INC PREFERRED STOCK 03/21 6.5	19,310.000	Local 110.887632	2,141,240.18	125.020000	2,414,136.20	272,896.02	1.03
			Base 110.887632	2,141,240.18	125.020000	2,414,136.20	272,896.02	1.03
05352A209	AVANTOR INC PREFERRED STOCK 05/22 6.25	25,850.000	Local 50.000000	1,292,500.00	53.690000	1,387,886.50	95,386.50	0.59
			Base 50.000000	1,292,500.00	53.690000	1,387,886.50	95,386.50	0.59
060505682	BANK OF AMERICA CORP PREFERRED STOCK 7.25	4,200.000	Local 1,154.935248	4,850,728.04	1,499.210000	6,296,682.00	1,445,953.96	2.69
			Base 1,154.935248	4,850,728.04	1,499.210000	6,296,682.00	1,445,953.96	2.69
075887208	BECTON DICKINSON AND CO PREFERRED STOCK 05/20 6.125	42,250.000	Local 56.423762	2,383,903.93	61.910000	2,615,697.50	231,793.57	1.12
			Base 56.423762	2,383,903.93	61.910000	2,615,697.50	231,793.57	1.12
11135F200	BROADCOM INC PREFERRED STOCK 09/22 8	5,130.000	Local 1,000.576197	5,132,955.89	1,025.385800	5,260,229.15	127,273.26	2.25
			Base 1,000.576197	5,132,955.89	1,025.385800	5,260,229.15	127,273.26	2.25
194014205	COLFAX CORP PREFERRED STOCK 01/22 5.75	12,175.000	Local 129.732798	1,579,496.81	130.540000	1,589,324.50	9,827.69	0.68
			Base 129.732798	1,579,496.81	130.540000	1,589,324.50	9,827.69	0.68
22822V309	CROWN CASTLE INTL CORP PREFERRED STOCK 08/20 6.875	2,190.000	Local 1,068.696050	2,340,444.35	1,262.170000	2,764,152.30	423,707.95	1.18
			Base 1,068.696050	2,340,444.35	1,262.170000	2,764,152.30	423,707.95	1.18
235851300	DANAHER CORP PREFERRED STOCK 04/22 4.75	3,025.000	Local 1,009.211164	3,052,863.77	1,140.050000	3,448,651.25	395,787.48	1.48
			Base 1,009.211164	3,052,863.77	1,140.050000	3,448,651.25	395,787.48	1.48
34959J207	FORTIVE CORPORATION PREFERRED STOCK 07/21 5	1,050.000	Local 1,009.628057	1,060,109.46	902.130000	947,236.50	-112,872.96	0.41
			Base 1,009.628057	1,060,109.46	902.130000	947,236.50	-112,872.96	0.41
65339F796	NEXTERA ENERGY INC PREFERRED STOCK 09/22 4.872	24,625.000	Local 48.555550	1,195,680.42	50.140000	1,234,697.50	39,017.08	0.53
			Base 48.555550	1,195,680.42	50.140000	1,234,697.50	39,017.08	0.53

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SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

As of: September 30, 2019

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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
816851406	SEMPRA ENERGY PREFERRED STOCK 01/21 6								
	24,775.000	Local		111.934379	2,773,174.24	118.200000	2,928,405.00	155,230.76	1.25
		Base		111.934379	2,773,174.24	118.200000	2,928,405.00	155,230.76	1.25
842587602	SOUTHERN CO PREFERRED STOCK 08/22 6.75								
	49,215.000	Local		50.067312	2,464,062.75	53.510000	2,633,494.65	169,431.90	1.13
		Base		50.067312	2,464,062.75	53.510000	2,633,494.65	169,431.90	1.13
854502887	STANLEY BLACK + DECKER I PREFERRED STOCK 05/20 5.375								
	17,590.000	Local		105.059197	1,847,991.27	100.480000	1,767,443.20	-80,548.07	0.76
		Base		105.059197	1,847,991.27	100.480000	1,767,443.20	-80,548.07	0.76
949746804	WELLS FARGO + COMPANY PREFERRED STOCK 7.5								
	3,925.000	Local		1,247.625134	4,896,928.65	1,522.490000	5,975,773.25	1,078,844.60	2.56
		Base		1,247.625134	4,896,928.65	1,522.490000	5,975,773.25	1,078,844.60	2.56
US DOLLAR Total									
	264,445.000	Local			38,471,784.45		42,868,565.30	4,396,780.85	18.34
		Base			38,471,784.45		42,868,565.30	4,396,780.85	18.34
EQUITY Total									
	264,445.000	Base			38,471,784.45		42,868,565.30	4,396,780.85	18.34
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
007800AB1	AEROJET ROCKETDYNE HLDG SR UNSECURED 12/23 2.25					2.250000	15 Dec 2023		
	795,000.000	Local		146.515794	1,164,800.56	199.375000	1,585,031.25	420,230.69	0.68
		Base		146.515794	1,164,800.56	199.375000	1,585,031.25	420,230.69	0.68
007903BD8	ADVANCED MICRO DEVICES SR UNSECURED 09/26 2.125					2.125000	01 Sep 2026		
	895,000.000	Local		297.430058	2,661,999.02	372.613000	3,334,886.35	672,887.33	1.43
		Base		297.430058	2,661,999.02	372.613000	3,334,886.35	672,887.33	1.43
00922RAB1	AIR TRANSPORT SERVICES G SR UNSECURED 10/24 1.125					1.125000	15 Oct 2024		
	1,945,000.000	Local		97.460549	1,895,607.67	93.169000	1,812,137.05	-83,470.62	0.78
		Base		97.460549	1,895,607.67	93.169000	1,812,137.05	-83,470.62	0.78

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STATE STREET

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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
00971TAJ0	AKAMAI TECHNOLOGIES INC SR UNSECURED 05/25 0.125					0.125000	01 May 2025		
	4,015,000.000	Local	101.926194	4,092,336.70	114.462000	4,595,649.30	503,312.60	1.97	
		Base	101.926194	4,092,336.70	114.462000	4,595,649.30	503,312.60	1.97	
02156BAC7	ALTERYX INC SR UNSECURED 144A 08/24 0.5					0.500000	01 Aug 2024		
	570,000.000	Local	100.250919	571,430.24	97.056000	553,219.20	-18,211.04	0.24	
		Base	100.250919	571,430.24	97.056000	553,219.20	-18,211.04	0.24	
02156BAE3	ALTERYX INC SR UNSECURED 144A 08/26 1					1.000000	01 Aug 2026		
	1,515,000.000	Local	102.582263	1,554,121.29	95.880000	1,452,582.00	-101,539.29	0.62	
		Base	102.582263	1,554,121.29	95.880000	1,452,582.00	-101,539.29	0.62	
03753UAA4	APELLIS PHARMACEUTICALS SR UNSECURED 144A 09/26 3.5					3.500000	15 Sep 2026		
	1,535,000.000	Local	100.000000	1,535,000.00	93.272000	1,431,725.20	-103,274.80	0.61	
		Base	100.000000	1,535,000.00	93.272000	1,431,725.20	-103,274.80	0.61	
04947PAB8	ATLASSIAN INC COMPANY GUAR 05/23 0.625					0.625000	01 May 2023		
	1,345,000.000	Local	126.621671	1,703,061.47	164.220000	2,208,759.00	505,697.53	0.94	
		Base	126.621671	1,703,061.47	164.220000	2,208,759.00	505,697.53	0.94	
09061GAH4	BIOMARIN PHARMACEUTICAL SR SUBORDINA 08/24 0.599					0.599000	01 Aug 2024		
	1,205,000.000	Local	103.121611	1,242,615.41	98.300000	1,184,515.00	-58,100.41	0.51	
		Base	103.121611	1,242,615.41	98.300000	1,184,515.00	-58,100.41	0.51	
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	2,250,000.000	Local	101.753503	2,289,453.82	104.125000	2,342,812.50	53,358.68	1.00	
		Base	101.753503	2,289,453.82	104.125000	2,342,812.50	53,358.68	1.00	
127686AA1	CAESARS ENTERTAIN CORP SR UNSECURED 10/24 5					5.000000	01 Oct 2024		
	1,025,000.000	Local	176.838775	1,812,597.44	169.829000	1,740,747.25	-71,850.19	0.74	
		Base	176.838775	1,812,597.44	169.829000	1,740,747.25	-71,850.19	0.74	
16115QAD2	CHART INDUSTRIES INC SR SUBORDINA 144A 11/24 1					1.000000	15 Nov 2024		
	510,000.000	Local	111.549637	568,903.15	125.124000	638,132.40	69,229.25	0.27	
		Base	111.549637	568,903.15	125.124000	638,132.40	69,229.25	0.27	
163092AC3	CHEGG INC SR UNSECURED 144A 03/25 0.125					0.125000	15 Mar 2025		
	1,305,000.000	Local	100.272982	1,308,562.42	91.445000	1,193,357.25	-115,205.17	0.51	
		Base	100.272982	1,308,562.42	91.445000	1,193,357.25	-115,205.17	0.51	

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16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	3,375,000.000	Local		74.794559	2,524,316.36	77.125000	2,602,968.75	78,652.39	1.11
		Base		74.794559	2,524,316.36	77.125000	2,602,968.75	78,652.39	1.11
165167CY1	CHESAPEAKE ENERGY CORP COMPANY GUAR 09/26 5.5					5.500000	15 Sep 2026		
	760,000.000	Local		94.472426	717,990.44	59.750000	454,100.00	-263,890.44	0.19
		Base		94.472426	717,990.44	59.750000	454,100.00	-263,890.44	0.19
185899AA9	CLEVELAND CLIFFS INC SR UNSECURED 01/25 1.5					1.500000	15 Jan 2025		
	720,000.000	Local		143.339656	1,032,045.52	108.404000	780,508.80	-251,536.72	0.33
		Base		143.339656	1,032,045.52	108.404000	780,508.80	-251,536.72	0.33
207410AE1	CONMED CORP SR UNSECURED 144A 02/24 2.625					2.625000	01 Feb 2024		
	1,935,000.000	Local		104.102174	2,014,377.06	123.760000	2,394,756.00	380,378.94	1.02
		Base		104.102174	2,014,377.06	123.760000	2,394,756.00	380,378.94	1.02
22266LAD8	COUPA SOFTWARE INC SR UNSECURED 144A 06/25 0.125					0.125000	15 Jun 2025		
	2,135,000.000	Local		101.843874	2,174,366.72	109.375000	2,335,156.25	160,789.53	1.00
		Base		101.843874	2,174,366.72	109.375000	2,335,156.25	160,789.53	1.00
225447AB7	CREE INC SR UNSECURED 09/23 0.875					0.875000	01 Sep 2023		
	1,335,000.000	Local		102.955481	1,374,455.67	109.504000	1,461,878.40	87,422.73	0.63
		Base		102.955481	1,374,455.67	109.504000	1,461,878.40	87,422.73	0.63
252131AG2	DEXCOM INC SR UNSECURED 144A 12/23 0.75					0.750000	01 Dec 2023		
	2,125,000.000	Local		106.067069	2,253,925.22	117.222000	2,490,967.50	237,042.28	1.07
		Base		106.067069	2,253,925.22	117.222000	2,490,967.50	237,042.28	1.07
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	3,325,000.000	Local		100.957775	3,356,846.03	91.621000	3,046,398.25	-310,447.78	1.30
		Base		100.957775	3,356,846.03	91.621000	3,046,398.25	-310,447.78	1.30
25470MAD1	DISH NETWORK CORP SR UNSECURED 03/24 2.375					2.375000	15 Mar 2024		
	1,605,000.000	Local		90.183591	1,447,446.64	87.873000	1,410,361.65	-37,084.99	0.60
		Base		90.183591	1,447,446.64	87.873000	1,410,361.65	-37,084.99	0.60
256163AA4	DOCUSIGN INC SR UNSECURED 144A 09/23 0.5					0.500000	15 Sep 2023		
	850,000.000	Local		109.239355	928,534.52	112.224000	953,904.00	25,369.48	0.41
		Base		109.239355	928,534.52	112.224000	953,904.00	25,369.48	0.41

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29404KAB2	ENVESTNET INC SR UNSECURED 06/23 1.75					1.750000	01 Jun 2023		
	1,000,000.000	Local		103.933117	1,039,331.17	107.750000	1,077,500.00	38,168.83	0.46
		Base		103.933117	1,039,331.17	107.750000	1,077,500.00	38,168.83	0.46
29786AAC0	ETSY INC SR UNSECURED 03/23 0.00000						01 Mar 2023		
	235,000.000	Local		149.843668	352,132.62	168.192000	395,251.20	43,118.58	0.17
		Base		149.843668	352,132.62	168.192000	395,251.20	43,118.58	0.17
29786AAH9	ETSY INC SR UNSECURED 144A 10/26 0.125					0.125000	01 Oct 2026		
	2,090,000.000	Local		99.418136	2,077,839.05	98.274000	2,053,926.60	-23,912.45	0.88
		Base		99.418136	2,077,839.05	98.274000	2,053,926.60	-23,912.45	0.88
298736AJ8	EURONET WORLDWIDE INC SR UNSECURED 144A 03/49 0.75					0.750000	15 Mar 2049		
	2,070,000.000	Local		105.132791	2,176,248.77	117.063000	2,423,204.10	246,955.33	1.04
		Base		105.132791	2,176,248.77	117.063000	2,423,204.10	246,955.33	1.04
30063PAB1	EXACT SCIENCES CORP SR UNSECURED 03/27 0.375					0.375000	15 Mar 2027		
	2,340,000.000	Local		105.357604	2,465,367.94	107.880000	2,524,392.00	59,024.06	1.08
		Base		105.357604	2,465,367.94	107.880000	2,524,392.00	59,024.06	1.08
30225VAD9	EXTRA SPACE STORAGE LP COMPANY GUAR 144A 10/35 3.125					3.125000	01 Oct 2035		
	880,000.000	Local		114.339726	1,006,189.59	127.571000	1,122,624.80	116,435.21	0.48
		Base		114.339726	1,006,189.59	127.571000	1,122,624.80	116,435.21	0.48
302941AP4	FTI CONSULTING INC SR UNSECURED 08/23 2					2.000000	15 Aug 2023		
	1,505,000.000	Local		108.890490	1,638,801.88	121.711000	1,831,750.55	192,948.67	0.78
		Base		108.890490	1,638,801.88	121.711000	1,831,750.55	192,948.67	0.78
338307AB7	FIVE9 INC SR UNSECURED 05/23 0.125					0.125000	01 May 2023		
	1,205,000.000	Local		129.493178	1,560,392.80	143.895000	1,733,934.75	173,541.95	0.74
		Base		129.493178	1,560,392.80	143.895000	1,733,934.75	173,541.95	0.74
34959JAJ7	FORTIVE CORPORATION COMPANY GUAR 144A 02/22 0.875					0.875000	15 Feb 2022		
	1,640,000.000	Local		100.777698	1,652,754.24	98.938000	1,622,583.20	-30,171.04	0.69
		Base		100.777698	1,652,754.24	98.938000	1,622,583.20	-30,171.04	0.69
36164VAA5	GCI LIBERTY INC SR UNSECURED 144A 09/46 1.75					1.750000	30 Sep 2046		
	2,075,000.000	Local		102.778682	2,132,657.65	121.625000	2,523,718.75	391,061.10	1.08
		Base		102.778682	2,132,657.65	121.625000	2,523,718.75	391,061.10	1.08

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40054KDA1	GS FINANCE CORP COMPANY GUAR 06/23 0.00000					1.000000	05 Jun 2023		
	950,000.000	Local		110.550594	1,050,230.64	142.844000	1,357,018.00	306,787.36	0.58
		Base		110.550594	1,050,230.64	142.844000	1,357,018.00	306,787.36	0.58
42330PAJ6	HELIX ENERGY SOLUTIONS SR UNSECURED 09/23 4.125					4.125000	15 Sep 2023		
	1,135,000.000	Local		119.461700	1,355,890.29	116.606000	1,323,478.10	-32,412.19	0.57
		Base		119.461700	1,355,890.29	116.606000	1,323,478.10	-32,412.19	0.57
44052TAB7	HORIZON PHARMA INV LTD COMPANY GUAR 03/22 2.5					2.500000	15 Mar 2022		
	1,985,000.000	Local		103.870326	2,061,825.98	116.394000	2,310,420.90	248,594.92	0.99
		Base		103.870326	2,061,825.98	116.394000	2,310,420.90	248,594.92	0.99
443573AB6	HUBSPOT INC SR UNSECURED 06/22 0.25					0.250000	01 Jun 2022		
	590,000.000	Local		197.659107	1,166,188.73	167.310000	987,129.00	-179,059.73	0.42
		Base		197.659107	1,166,188.73	167.310000	987,129.00	-179,059.73	0.42
44932FAA5	IAC FINANCECO 2 INC COMPANY GUAR 144A 06/26 0.875					0.875000	15 Jun 2026		
	3,235,000.000	Local		100.913249	3,264,543.59	104.083000	3,367,085.05	102,541.46	1.44
		Base		100.913249	3,264,543.59	104.083000	3,367,085.05	102,541.46	1.44
44988FAA8	IIP OPERATING PARTNER COMPANY GUAR 144A 02/24 3.75					3.750000	21 Feb 2024		
	635,000.000	Local		125.822613	798,973.59	145.038000	920,991.30	122,017.71	0.39
		Base		125.822613	798,973.59	145.038000	920,991.30	122,017.71	0.39
451055AG2	ICONIX BRAND GROUP INC SECURED 08/23 5.75					5.750000	15 Aug 2023		
	340,000.000	Local		97.709824	332,213.40	42.250000	143,650.00	-188,563.40	0.06
		Base		97.709824	332,213.40	42.250000	143,650.00	-188,563.40	0.06
452327AH2	ILLUMINA INC SR UNSECURED 06/21 0.5					0.500000	15 Jun 2021		
	885,000.000	Local		131.699097	1,165,537.01	132.493000	1,172,563.05	7,026.04	0.50
		Base		131.699097	1,165,537.01	132.493000	1,172,563.05	7,026.04	0.50
452327AK5	ILLUMINA INC SR UNSECURED 08/23 0.00000						15 Aug 2023		
	1,410,000.000	Local		104.883917	1,478,863.23	110.625000	1,559,812.50	80,949.27	0.67
		Base		104.883917	1,478,863.23	110.625000	1,559,812.50	80,949.27	0.67
45772FAC1	INPHI CORP SR UNSECURED 09/21 0.75					0.750000	01 Sep 2021		
	1,340,000.000	Local		109.803314	1,471,364.41	124.098000	1,662,913.20	191,548.79	0.71
		Base		109.803314	1,471,364.41	124.098000	1,662,913.20	191,548.79	0.71

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45784PAH4	INSULET CORPORATION SR UNSECURED 11/24 1.375					1.375000	15 Nov 2024		
	190,000.000	Local		111.979342	212,760.75	183.720000	349,068.00	136,307.25	0.15
		Base		111.979342	212,760.75	183.720000	349,068.00	136,307.25	0.15
45784PAJ0	INSULET CORPORATION SR UNSECURED 144A 09/26 0.375					0.375000	01 Sep 2026		
	2,685,000.000	Local		98.479152	2,644,165.22	101.391000	2,722,348.35	78,183.13	1.16
		Base		98.479152	2,644,165.22	101.391000	2,722,348.35	78,183.13	1.16
458140AF7	INTEL CORP JR SUBORDINA 08/39 3.25					3.250000	01 Aug 2039		
	550,000.000	Local		237.370342	1,305,536.88	253.998000	1,396,989.00	91,452.12	0.60
		Base		237.370342	1,305,536.88	253.998000	1,396,989.00	91,452.12	0.60
46185LAA1	INVITAE CORP SR UNSECURED 144A 09/24 2					2.000000	01 Sep 2024		
	1,715,000.000	Local		100.000000	1,715,000.00	99.325000	1,703,423.75	-11,576.25	0.73
		Base		100.000000	1,715,000.00	99.325000	1,703,423.75	-11,576.25	0.73
48123VAC6	J2 GLOBAL COMMUNICATIONS SR UNSECURED 06/29 3.25					3.250000	15 Jun 2029		
	1,425,000.000	Local		130.161665	1,854,803.72	141.783000	2,020,407.75	165,604.03	0.86
		Base		130.161665	1,854,803.72	141.783000	2,020,407.75	165,604.03	0.86
48242WAA4	KBR INC SR UNSECURED 144A 11/23 2.5					2.500000	01 Nov 2023		
	2,215,000.000	Local		105.789751	2,343,242.99	115.694000	2,562,622.10	219,379.11	1.10
		Base		105.789751	2,343,242.99	115.694000	2,562,622.10	219,379.11	1.10
52603BAA5	LENDINGTREE INC SR UNSECURED 06/22 0.625					0.625000	01 Jun 2022		
	470,000.000	Local		156.580436	735,928.05	160.180000	752,846.00	16,917.95	0.32
		Base		156.580436	735,928.05	160.180000	752,846.00	16,917.95	0.32
531229AB8	LIBERTY MEDIA CORP SR UNSECURED 10/23 1.375					1.375000	15 Oct 2023		
	1,110,000.000	Local		118.415150	1,314,408.17	119.460000	1,326,006.00	11,597.83	0.57
		Base		118.415150	1,314,408.17	119.460000	1,326,006.00	11,597.83	0.57
531229AF9	LIBERTY MEDIA CORP SR UNSECURED 01/23 1					1.000000	30 Jan 2023		
	1,695,000.000	Local		116.217163	1,969,880.91	125.233000	2,122,699.35	152,818.44	0.91
		Base		116.217163	1,969,880.91	125.233000	2,122,699.35	152,818.44	0.91
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125					2.125000	31 Mar 2048		
	2,055,000.000	Local		99.665447	2,048,124.93	102.250000	2,101,237.50	53,112.57	0.90
		Base		99.665447	2,048,124.93	102.250000	2,101,237.50	53,112.57	0.90

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531229AH5	LIBERTY MEDIA CORP SR UNSECURED 144A 12/48 2.25					2.250000	01 Dec 2048		
	755,000.000	Local	99.500000	75,122.50	114.237000	862,489.35	111,264.35	0.37	
		Base	99.500000	75,122.50	114.237000	862,489.35	111,264.35	0.37	
538034AQ2	LIVE NATION ENTERTAINMEN SR UNSECURED 03/23 2.5					2.500000	15 Mar 2023		
	1,680,000.000	Local	101.695954	1,708,492.03	117.240000	1,969,632.00	261,139.97	0.84	
		Base	101.695954	1,708,492.03	117.240000	1,969,632.00	261,139.97	0.84	
538146AA9	LIVEPERSON INC SR UNSECURED 144A 03/24 0.75					0.750000	01 Mar 2024		
	1,345,000.000	Local	100.291527	1,348,921.04	116.585000	1,568,068.25	219,147.21	0.67	
		Base	100.291527	1,348,921.04	116.585000	1,568,068.25	219,147.21	0.67	
55024UAB5	LUMENTUM HOLDINGS INC SR UNSECURED 03/24 0.25					0.250000	15 Mar 2024		
	1,455,000.000	Local	119.844633	1,743,739.41	115.751000	1,684,177.05	-59,562.36	0.72	
		Base	119.844633	1,743,739.41	115.751000	1,684,177.05	-59,562.36	0.72	
584688AG0	MEDICINES COMPANY SR UNSECURED 07/23 2.75					2.750000	15 Jul 2023		
	2,030,000.000	Local	95.503994	1,938,731.08	120.500000	2,446,150.00	507,418.92	1.05	
		Base	95.503994	1,938,731.08	120.500000	2,446,150.00	507,418.92	1.05	
58733RAD4	MERCADOLIBRE INC SR UNSECURED 08/28 2					2.000000	15 Aug 2028		
	720,000.000	Local	125.715658	905,152.74	146.798000	1,056,945.60	151,792.86	0.45	
		Base	125.715658	905,152.74	146.798000	1,056,945.60	151,792.86	0.45	
59001KAF7	MERITOR INC COMPANY GUAR 10/37 3.25					3.250000	15 Oct 2037		
	1,255,000.000	Local	102.619998	1,287,880.98	97.855000	1,228,080.25	-59,800.73	0.53	
		Base	102.619998	1,287,880.98	97.855000	1,228,080.25	-59,800.73	0.53	
59064RAA7	MESA LABORATORIES INC SR UNSECURED 08/25 1.375					1.375000	15 Aug 2025		
	595,000.000	Local	100.000000	595,000.00	106.596000	634,246.20	39,246.20	0.27	
		Base	100.000000	595,000.00	106.596000	634,246.20	39,246.20	0.27	
595017AF1	MICROCHIP TECHNOLOGY INC SR SUBORDINA 02/27 1.625					1.625000	15 Feb 2027		
	5,525,000.000	Local	113.924902	6,294,350.86	128.731000	7,112,387.75	818,036.89	3.04	
		Base	113.924902	6,294,350.86	128.731000	7,112,387.75	818,036.89	3.04	
595112AX1	MICRON TECHNOLOGY INC SR UNSECURED 05/32 3.125					3.125000	01 May 2032		
	440,000.000	Local	397.183370	1,747,606.83	429.186000	1,888,418.40	140,811.57	0.81	
		Base	397.183370	1,747,606.83	429.186000	1,888,418.40	140,811.57	0.81	

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60937PAB2	MONGODB INC SR UNSECURED 06/24 0.75					0.750000	15 Jun 2024		
	325,000.000	Local		135.404532	440,064.73	187.864000	610,558.00	170,493.27	0.26
		Base		135.404532	440,064.73	187.864000	610,558.00	170,493.27	0.26
62952QAB6	NXP SEMICONDUCTOR NV SR UNSECURED 12/19 1					1.000000	01 Dec 2019		
	1,580,000.000	Local		107.707909	1,701,784.96	108.818000	1,719,324.40	17,539.44	0.74
		Base		107.707909	1,701,784.96	108.818000	1,719,324.40	17,539.44	0.74
64125CAD1	NEUROCRINE BIOSCIENCES SR UNSECURED 05/24 2.25					2.250000	15 May 2024		
	900,000.000	Local		143.581003	1,292,229.03	136.921000	1,232,289.00	-59,940.03	0.53
		Base		143.581003	1,292,229.03	136.921000	1,232,289.00	-59,940.03	0.53
670008AD3	NOVELLUS SYSTEMS INC COMPANY GUAR 05/41 2.625					2.625000	15 May 2041		
	275,000.000	Local		551.792040	1,517,428.11	714.585000	1,965,108.75	447,680.64	0.84
		Base		551.792040	1,517,428.11	714.585000	1,965,108.75	447,680.64	0.84
671044AD7	OSI SYSTEMS INC SR UNSECURED 09/22 1.25					1.250000	01 Sep 2022		
	1,360,000.000	Local		104.429516	1,420,241.42	111.855000	1,521,228.00	100,986.58	0.65
		Base		104.429516	1,420,241.42	111.855000	1,521,228.00	100,986.58	0.65
679295AC9	OKTA INC SR UNSECURED 144A 09/25 0.125					0.125000	01 Sep 2025		
	1,525,000.000	Local		99.735406	1,520,964.94	90.541000	1,380,750.25	-140,214.69	0.59
		Base		99.735406	1,520,964.94	90.541000	1,380,750.25	-140,214.69	0.59
682189AP0	ON SEMICONDUCTOR CORP COMPANY GUAR 10/23 1.625					1.625000	15 Oct 2023		
	1,835,000.000	Local		119.110387	2,185,675.60	120.245000	2,206,495.75	20,820.15	0.94
		Base		119.110387	2,185,675.60	120.245000	2,206,495.75	20,820.15	0.94
69366JAB7	PTC THERAPEUTICS INC SR UNSECURED 08/22 3					3.000000	15 Aug 2022		
	1,195,000.000	Local		105.011963	1,254,892.96	103.496000	1,236,777.20	-18,115.76	0.53
		Base		105.011963	1,254,892.96	103.496000	1,236,777.20	-18,115.76	0.53
69366JAC5	PTC THERAPEUTICS INC SR UNSECURED 144A 09/26 1.5					1.500000	15 Sep 2026		
	800,000.000	Local		100.000000	800,000.00	94.959000	759,672.00	-40,328.00	0.32
		Base		100.000000	800,000.00	94.959000	759,672.00	-40,328.00	0.32
697435AD7	PALO ALTO NETWORKS SR UNSECURED 07/23 0.75					0.750000	01 Jul 2023		
	2,335,000.000	Local		101.997071	2,381,631.60	105.154000	2,455,345.90	73,714.30	1.05
		Base		101.997071	2,381,631.60	105.154000	2,455,345.90	73,714.30	1.05

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Holdings

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

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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
722304AA0	PINDUODUO INC SR UNSECURED 144A 10/24 0.0000					0.010000	01 Oct 2024		
	725,000.000	Local		100.000000	725,000.00	101.958000	739,195.50	14,195.50	0.32
		Base		100.000000	725,000.00	101.958000	739,195.50	14,195.50	0.32
741503AS5	BOOKING HOLDINGS INC SR UNSECURED 06/20 0.35					0.350000	15 Jun 2020		
	1,695,000.000	Local		142.510225	2,415,548.31	149.468000	2,533,482.60	117,934.29	1.08
		Base		142.510225	2,415,548.31	149.468000	2,533,482.60	117,934.29	1.08
743424AE3	PROOFPOINT INC SR UNSECURED 144A 08/24 0.25					0.250000	15 Aug 2024		
	2,760,000.000	Local		100.358700	2,769,900.12	108.264000	2,988,086.40	218,186.28	1.28
		Base		100.358700	2,769,900.12	108.264000	2,988,086.40	218,186.28	1.28
74736LAC3	Q2 HOLDINGS INC SR UNSECURED 144A 06/26 0.75					0.750000	01 Jun 2026		
	1,895,000.000	Local		103.220010	1,956,019.19	110.380000	2,091,701.00	135,681.81	0.89
		Base		103.220010	1,956,019.19	110.380000	2,091,701.00	135,681.81	0.89
74967XAA1	RH SR UNSECURED 06/23 0.00000					0.010000	15 Jun 2023		
	755,000.000	Local		105.436987	796,049.25	108.219000	817,053.45	21,004.20	0.35
		Base		105.436987	796,049.25	108.219000	817,053.45	21,004.20	0.35
74967XAC7	RH SR UNSECURED 144A 09/24 0.0000						15 Sep 2024		
	1,365,000.000	Local		100.000000	1,365,000.00	100.482000	1,371,579.30	6,579.30	0.59
		Base		100.000000	1,365,000.00	100.482000	1,371,579.30	6,579.30	0.59
74973WAB3	ARCONIC INC COMPANY GUAR 10/19 1.625					1.625000	15 Oct 2019		
	835,000.000	Local		102.373200	854,816.22	99.838000	833,647.30	-21,168.92	0.36
		Base		102.373200	854,816.22	99.838000	833,647.30	-21,168.92	0.36
753422AB0	RAPID7 INC SR UNSECURED 08/23 1.25					1.250000	01 Aug 2023		
	810,000.000	Local		118.241719	957,757.92	129.602000	1,049,776.20	92,018.28	0.45
		Base		118.241719	957,757.92	129.602000	1,049,776.20	92,018.28	0.45
759916AB5	REPLIGEN CORP SR UNSECURED 07/24 0.375					0.375000	15 Jul 2024		
	1,715,000.000	Local		101.051293	1,733,029.67	98.875000	1,695,706.25	-37,323.42	0.73
		Base		101.051293	1,733,029.67	98.875000	1,695,706.25	-37,323.42	0.73
76680RAD9	RINGCENTRAL INC SR UNSECURED 03/23 0.00000						15 Mar 2023		
	720,000.000	Local		129.820374	934,706.69	161.229000	1,160,848.80	226,142.11	0.50
		Base		129.820374	934,706.69	161.229000	1,160,848.80	226,142.11	0.50

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Holdings

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

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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
784730AA1	SSR MINING INC SR UNSECURED 144A 04/39 2.5					2.500000	01 Apr 2039		
	1,430,000.000	Local		106.576593	1,524,045.28	112.688000	1,611,438.40	87,393.12	0.69
		Base		106.576593	1,524,045.28	112.688000	1,611,438.40	87,393.12	0.69
803607AB6	SAREPTA THERAPEUTICS INC SR UNSECURED 11/24 1.5					1.500000	15 Nov 2024		
	730,000.000	Local		177.778868	1,297,785.74	132.116000	964,446.80	-333,338.94	0.41
		Base		177.778868	1,297,785.74	132.116000	964,446.80	-333,338.94	0.41
81762PAC6	SERVICENOW INC SR UNSECURED 06/22 0.00000						01 Jun 2022		
	1,125,000.000	Local		152.711074	1,717,999.58	191.397000	2,153,216.25	435,216.67	0.92
		Base		152.711074	1,717,999.58	191.397000	2,153,216.25	435,216.67	0.92
826919AB8	SILICON LABORATORIES INC SR UNSECURED 03/22 1.375					1.375000	01 Mar 2022		
	1,120,000.000	Local		125.380717	1,404,264.03	130.072000	1,456,806.40	52,542.37	0.62
		Base		125.380717	1,404,264.03	130.072000	1,456,806.40	52,542.37	0.62
83304AAA4	SNAP INC SR UNSECURED 144A 08/26 0.75					0.750000	01 Aug 2026		
	2,230,000.000	Local		100.484305	2,240,800.00	102.682000	2,289,808.60	49,008.60	0.98
		Base		100.484305	2,240,800.00	102.682000	2,289,808.60	49,008.60	0.98
848637AD6	SPLUNK INC SR UNSECURED 09/25 1.125					1.125000	15 Sep 2025		
	2,035,000.000	Local		104.171077	2,119,881.41	109.313000	2,224,519.55	104,638.14	0.95
		Base		104.171077	2,119,881.41	109.313000	2,224,519.55	104,638.14	0.95
852234AD5	SQUARE INC SR UNSECURED 05/23 0.5					0.500000	15 May 2023		
	1,130,000.000	Local		110.522419	1,248,903.33	111.188000	1,256,424.40	7,521.07	0.54
		Base		110.522419	1,248,903.33	111.188000	1,256,424.40	7,521.07	0.54
873379AB7	TABULA RASA HLTHCR INC SR SUBORDINA 144A 02/26 1.75					1.750000	15 Feb 2026		
	1,225,000.000	Local		114.997140	1,408,714.97	108.295000	1,326,613.75	-82,101.22	0.57
		Base		114.997140	1,408,714.97	108.295000	1,326,613.75	-82,101.22	0.57
87918AAC9	TELADOC HEALTH INC SR UNSECURED 05/25 1.375					1.375000	15 May 2025		
	1,520,000.000	Local		134.663037	2,046,878.16	147.963000	2,249,037.60	202,159.44	0.96
		Base		134.663037	2,046,878.16	147.963000	2,249,037.60	202,159.44	0.96
880770AG7	TERADYNE INC SR UNSECURED 12/23 1.25					1.250000	15 Dec 2023		
	820,000.000	Local		165.692920	1,358,681.94	190.130000	1,559,066.00	200,384.06	0.67
		Base		165.692920	1,358,681.94	190.130000	1,559,066.00	200,384.06	0.67

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Holdings

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

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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
88160RAD3	TESLA INC SR UNSECURED 03/22 2.375					2.375000	15 Mar 2022		
	3,865,000.000	Local		109.248632	4,222,459.63	101.419000	3,919,844.35	-302,615.28	1.68
		Base		109.248632	4,222,459.63	101.419000	3,919,844.35	-302,615.28	1.68
893830BJ7	TRANSOCEAN INC COMPANY GUAR 01/23 0.5					0.500000	30 Jan 2023		
	1,985,000.000	Local		112.641658	2,235,936.92	81.813000	1,623,988.05	-611,948.87	0.69
		Base		112.641658	2,235,936.92	81.813000	1,623,988.05	-611,948.87	0.69
90138FAB8	TWILIO INC SR UNSECURED 06/23 0.25					0.250000	01 Jun 2023		
	590,000.000	Local		154.484988	911,461.43	166.877000	984,574.30	73,112.87	0.42
		Base		154.484988	911,461.43	166.877000	984,574.30	73,112.87	0.42
90184LAF9	TWITTER INC SR UNSECURED 06/24 0.25					0.250000	15 Jun 2024		
	2,885,000.000	Local		97.494470	2,812,715.45	105.837000	3,053,397.45	240,682.00	1.31
		Base		97.494470	2,812,715.45	105.837000	3,053,397.45	240,682.00	1.31
925550AB1	VIAVI SOLUTIONS INC SR UNSECURED 03/24 1					1.000000	01 Mar 2024		
	2,090,000.000	Local		107.470725	2,246,138.16	122.750000	2,565,475.00	319,336.84	1.10
		Base		107.470725	2,246,138.16	122.750000	2,565,475.00	319,336.84	1.10
92886TAH5	VONAGE HOLDINGS CORP SR UNSECURED 144A 06/24 1.75					1.750000	01 Jun 2024		
	2,295,000.000	Local		101.568953	2,331,007.48	103.150000	2,367,292.50	36,285.02	1.01
		Base		101.568953	2,331,007.48	103.150000	2,367,292.50	36,285.02	1.01
92940WAB5	WIX LTD SR UNSECURED 07/23 0.00000						01 Jul 2023		
	825,000.000	Local		99.961222	824,680.08	110.764000	913,803.00	89,122.92	0.39
		Base		99.961222	824,680.08	110.764000	913,803.00	89,122.92	0.39
94419LAC5	WAYFAIR INC SR UNSECURED 144A 11/24 1.125					1.125000	01 Nov 2024		
	965,000.000	Local		117.369578	1,132,616.43	120.548000	1,163,288.20	30,671.77	0.50
		Base		117.369578	1,132,616.43	120.548000	1,163,288.20	30,671.77	0.50
94419LAE1	WAYFAIR INC SR UNSECURED 144A 08/26 1					1.000000	15 Aug 2026		
	1,670,000.000	Local		100.984416	1,686,439.74	102.759000	1,716,075.30	29,635.56	0.73
		Base		100.984416	1,686,439.74	102.759000	1,716,075.30	29,635.56	0.73
94973VBG1	ANTHEM INC SR UNSECURED 10/42 2.75					2.750000	15 Oct 2042		
	315,000.000	Local		337.881902	1,064,327.99	334.514000	1,053,719.10	-10,608.89	0.45
		Base		337.881902	1,064,327.99	334.514000	1,053,719.10	-10,608.89	0.45

Holdings

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V



STATE STREET

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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
98138HAF8	WORKDAY INC SR UNSECURED 10/22 0.25					0.250000	01 Oct 2022		
	985,000.000	Local		117.518998	1,157,562.13	131.088000	1,291,216.80	133,654.67	0.55
		Base		117.518998	1,157,562.13	131.088000	1,291,216.80	133,654.67	0.55
98156QAB4	WORLD WRESTLING ENTERTAI SR UNSECURED 12/23 3.375					3.375000	15 Dec 2023		
	350,000.000	Local		315.191303	1,103,169.56	295.937000	1,035,779.50	-67,390.06	0.44
		Base		315.191303	1,103,169.56	295.937000	1,035,779.50	-67,390.06	0.44
98235TAG2	WRIGHT MEDICAL GROUP INC COMPANY GUAR 06/23 1.625					1.625000	15 Jun 2023		
	861,000.000	Local		103.116984	887,837.23	95.349000	820,954.89	-66,882.34	0.35
		Base		103.116984	887,837.23	95.349000	820,954.89	-66,882.34	0.35
98936JAB7	ZENDESK INC SR UNSECURED 03/23 0.25					0.250000	15 Mar 2023		
	720,000.000	Local		130.859882	942,191.15	132.049000	950,752.80	8,561.65	0.41
		Base		130.859882	942,191.15	132.049000	950,752.80	8,561.65	0.41
98986TAA6	ZYNGA INC SR UNSECURED 144A 06/24 0.25					0.250000	01 Jun 2024		
	1,480,000.000	Local		99.613197	1,474,275.32	99.538000	1,473,162.40	-1,112.92	0.63
		Base		99.613197	1,474,275.32	99.538000	1,473,162.40	-1,112.92	0.63
US DOLLAR Total									
	155,181,000.000	Local			175,360,605.40		184,020,070.49	8,659,465.09	78.72
		Base			175,360,605.40		184,020,070.49	8,659,465.09	78.72
FIXED INCOME Total									
	155,181,000.000	Base			175,360,605.40		184,020,070.49	8,659,465.09	78.72

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Holdings

SAN DIEGO CITY ERS
 ALLIANZ GLOBAL INVESTORS CAPITAL
 FUND: 9H1V



STATE STREET

As of: September 30, 2019

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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								
		162,330,318.860	Base	220,717,263.71		233,773,509.65	13,056,245.94	100.00

Holdings

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

As of: September 30, 2019

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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
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,000,246.100	Local 1.000000	1,000,246.10	1.000000	1,000,246.10	0.00	0.79
			Base 1.000000	1,000,246.10	1.000000	1,000,246.10	0.00	0.79

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,000,246.100	Local	1,000,246.10		1,000,246.10	0.00	0.79
		Base	1,000,246.10		1,000,246.10	0.00	0.79

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,000,246.100	Base	1,000,246.10		1,000,246.10	0.00	0.79

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,034,869.490	Local 100.000000	2,034,869.49	2.014197	31 Dec 2030 2,034,869.49	0.00	1.61
			Base 100.000000	2,034,869.49	100.000000	2,034,869.49	0.00	1.61

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,034,869.490	Local	2,034,869.49		2,034,869.49	0.00	1.61
		Base	2,034,869.49		2,034,869.49	0.00	1.61

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,034,869.490	Base	2,034,869.49		2,034,869.49	0.00	1.61

EQUITY

US DOLLAR Exchange Rate: 1.000000

007924103	AEGON N.V. NY REG SHR NY REG SHRS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		66,246.000	Local 7.535095	499,169.91	4.130000	273,595.98	-225,573.93	0.22
			Base 7.535095	499,169.91	4.130000	273,595.98	-225,573.93	0.22

Holdings

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

As of: September 30, 2019

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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
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
	2,600.000	Local	41.162915	107,023.58	80.420000	209,092.00	102,068.42	0.17	
		Base	41.162915	107,023.58	80.420000	209,092.00	102,068.42	0.17	
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	1,625.000	Local	472.300542	767,488.38	1,219.000000	1,980,875.00	1,213,386.62	1.57	
		Base	472.300542	767,488.38	1,219.000000	1,980,875.00	1,213,386.62	1.57	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	100.000	Local	361.673300	36,167.33	1,221.140000	122,114.00	85,946.67	0.10	
		Base	361.673300	36,167.33	1,221.140000	122,114.00	85,946.67	0.10	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	8,300.000	Local	67.728751	562,148.63	118.280000	981,724.00	419,575.37	0.78	
		Base	67.728751	562,148.63	118.280000	981,724.00	419,575.37	0.78	
037411105	APACHE CORP COMMON STOCK USD.625								
	29,032.000	Local	48.043084	1,394,786.81	25.600000	743,219.20	-651,567.61	0.59	
		Base	48.043084	1,394,786.81	25.600000	743,219.20	-651,567.61	0.59	
046353108	ASTRAZENECA PLC SPONS ADR ADR								
	30,220.000	Local	29.370663	887,581.43	44.570000	1,346,905.40	459,323.97	1.06	
		Base	29.370663	887,581.43	44.570000	1,346,905.40	459,323.97	1.06	
054937107	BB+T CORP COMMON STOCK USD5.0								
	14,000.000	Local	32.179748	450,516.47	53.370000	747,180.00	296,663.53	0.59	
		Base	32.179748	450,516.47	53.370000	747,180.00	296,663.53	0.59	
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
	42,600.000	Local	33.850869	1,442,047.03	23.200000	988,320.00	-453,727.03	0.78	
		Base	33.850869	1,442,047.03	23.200000	988,320.00	-453,727.03	0.78	
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	62,500.000	Local	12.734216	795,888.52	29.170000	1,823,125.00	1,027,236.48	1.44	
		Base	12.734216	795,888.52	29.170000	1,823,125.00	1,027,236.48	1.44	
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	26,100.000	Local	30.296132	790,729.04	45.210000	1,179,981.00	389,251.96	0.93	
		Base	30.296132	790,729.04	45.210000	1,179,981.00	389,251.96	0.93	

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

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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
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	625.000	Local	1,584.199392	990,124.62	1,962.610000	1,226,631.25	236,506.63	0.97	
		Base	1,584.199392	990,124.62	1,962.610000	1,226,631.25	236,506.63	0.97	
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
	6,027.000	Local	47.690680	287,431.73	40.470000	243,912.69	-43,519.04	0.19	
		Base	47.690680	287,431.73	40.470000	243,912.69	-43,519.04	0.19	
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	26,700.000	Local	53.875385	1,438,472.79	50.710000	1,353,957.00	-84,515.79	1.07	
		Base	53.875385	1,438,472.79	50.710000	1,353,957.00	-84,515.79	1.07	
125523100	CIGNA CORP COMMON STOCK USD.01								
	9,117.000	Local	148.943673	1,357,919.47	151.790000	1,383,869.43	25,949.96	1.09	
		Base	148.943673	1,357,919.47	151.790000	1,383,869.43	25,949.96	1.09	
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	10,300.000	Local	75.532025	777,979.86	63.070000	649,621.00	-128,358.86	0.51	
		Base	75.532025	777,979.86	63.070000	649,621.00	-128,358.86	0.51	
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	22,500.000	Local	47.909660	1,077,967.35	90.980000	2,047,050.00	969,082.65	1.62	
		Base	47.909660	1,077,967.35	90.980000	2,047,050.00	969,082.65	1.62	
150870103	CELANESE CORP COMMON STOCK USD.0001								
	5,800.000	Local	49.871895	289,256.99	122.290000	709,282.00	420,025.01	0.56	
		Base	49.871895	289,256.99	122.290000	709,282.00	420,025.01	0.56	
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	4,775.000	Local	146.365160	698,893.64	412.120000	1,967,873.00	1,268,979.36	1.55	
		Base	146.365160	698,893.64	412.120000	1,967,873.00	1,268,979.36	1.55	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	12,100.000	Local	26.913275	325,650.63	49.410000	597,861.00	272,210.37	0.47	
		Base	26.913275	325,650.63	49.410000	597,861.00	272,210.37	0.47	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	10,200.000	Local	58.386503	595,542.33	60.265000	614,703.00	19,160.67	0.49	
		Base	58.386503	595,542.33	60.265000	614,703.00	19,160.67	0.49	

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Holdings

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

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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
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	46,398.000	Local	21.411677	993,458.98	45.080000	2,091,621.84	1,098,162.86	1.65	
		Base	21.411677	993,458.98	45.080000	2,091,621.84	1,098,162.86	1.65	
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
	6,000.000	Local	88.817170	532,903.02	67.900000	407,400.00	-125,503.02	0.32	
		Base	88.817170	532,903.02	67.900000	407,400.00	-125,503.02	0.32	
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
	11,114.000	Local	48.195983	535,650.15	51.860000	576,372.04	40,721.89	0.46	
		Base	48.195983	535,650.15	51.860000	576,372.04	40,721.89	0.46	
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
	15,800.000	Local	33.838533	534,648.82	34.070000	538,306.00	3,657.18	0.43	
		Base	33.838533	534,648.82	34.070000	538,306.00	3,657.18	0.43	
256206103	DODGE + COX INTERNATIONAL STOC DODGE + COX INTL STCK								
	1,521,501.528	Local	42.419942	64,542,006.53	40.970000	62,335,917.60	-2,206,088.93	49.25	
		Base	42.419942	64,542,006.53	40.970000	62,335,917.60	-2,206,088.93	49.25	
31428X106	FEDEX CORP COMMON STOCK USD.1								
	12,500.000	Local	135.008554	1,687,606.92	145.570000	1,819,625.00	132,018.08	1.44	
		Base	135.008554	1,687,606.92	145.570000	1,819,625.00	132,018.08	1.44	
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
	17,066.000	Local	38.387339	655,118.33	31.535000	538,176.31	-116,942.02	0.43	
		Base	38.387339	655,118.33	31.535000	538,176.31	-116,942.02	0.43	
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
	3,400.000	Local	39.926318	135,749.48	31.540000	107,236.00	-28,513.48	0.08	
		Base	39.926318	135,749.48	31.540000	107,236.00	-28,513.48	0.08	
364760108	GAP INC/THE COMMON STOCK USD.05								
	13,100.000	Local	25.748255	337,302.14	17.360000	227,416.00	-109,886.14	0.18	
		Base	25.748255	337,302.14	17.360000	227,416.00	-109,886.14	0.18	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	10,400.000	Local	72.445664	753,434.91	63.380000	659,152.00	-94,282.91	0.52	
		Base	72.445664	753,434.91	63.380000	659,152.00	-94,282.91	0.52	

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SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

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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	
37733W105	GLAXOSMITHKLINE PLC SPON ADR ADR		29,400.000	Local	38.596351	1,134,732.73	42.680000	1,254,792.00	120,059.27	0.99
				Base	38.596351	1,134,732.73	42.680000	1,254,792.00	120,059.27	0.99
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		6,200.000	Local	133.081627	825,106.09	207.230000	1,284,826.00	459,719.91	1.02
				Base	133.081627	825,106.09	207.230000	1,284,826.00	459,719.91	1.02
40434L105	HP INC COMMON STOCK USD.01		65,000.000	Local	14.678975	954,133.35	18.920000	1,229,800.00	275,666.65	0.97
				Base	14.678975	954,133.35	18.920000	1,229,800.00	275,666.65	0.97
406216101	HALLIBURTON CO COMMON STOCK USD2.5		26,900.000	Local	30.268693	814,227.85	18.850000	507,065.00	-307,162.85	0.40
				Base	30.268693	814,227.85	18.850000	507,065.00	-307,162.85	0.40
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01		6,400.000	Local	51.336083	328,550.93	35.970000	230,208.00	-98,342.93	0.18
				Base	51.336083	328,550.93	35.970000	230,208.00	-98,342.93	0.18
42809H107	HESS CORP COMMON STOCK USD1.0		9,600.000	Local	57.701485	553,934.26	60.480000	580,608.00	26,673.74	0.46
				Base	57.701485	553,934.26	60.480000	580,608.00	26,673.74	0.46
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		77,000.000	Local	9.707769	747,498.24	15.170000	1,168,090.00	420,591.76	0.92
				Base	9.707769	747,498.24	15.170000	1,168,090.00	420,591.76	0.92
45337C102	INCYTE CORP COMMON STOCK USD.001		2,000.000	Local	63.276640	126,553.28	74.230000	148,460.00	21,906.72	0.12
				Base	63.276640	126,553.28	74.230000	148,460.00	21,906.72	0.12
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0		12,500.000	Local	55.085102	688,563.77	117.690000	1,471,125.00	782,561.23	1.16
				Base	55.085102	688,563.77	117.690000	1,471,125.00	782,561.23	1.16
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001		25,900.000	Local	26.733117	692,387.74	24.750000	641,025.00	-51,362.74	0.51
				Base	26.733117	692,387.74	24.750000	641,025.00	-51,362.74	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	
532457108	ELI LILLY + CO COMMON STOCK	5,000.000	Local	81.240082	406,200.41	111.830000	559,150.00	152,949.59	0.44
			Base	81.240082	406,200.41	111.830000	559,150.00	152,949.59	0.44
577081102	MATTEL INC COMMON STOCK USD1.0	22,700.000	Local	14.813656	336,270.00	11.390000	258,553.00	-77,717.00	0.20
			Base	14.813656	336,270.00	11.390000	258,553.00	-77,717.00	0.20
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	5,000.000	Local	22.546910	112,734.55	57.910000	289,550.00	176,815.45	0.23
			Base	22.546910	112,734.55	57.910000	289,550.00	176,815.45	0.23
59156R108	METLIFE INC COMMON STOCK USD.01	27,500.000	Local	39.589821	1,088,720.09	47.160000	1,296,900.00	208,179.91	1.02
			Base	39.589821	1,088,720.09	47.160000	1,296,900.00	208,179.91	1.02
594837403	MICRO FOCUS INTL SPN ADR ADR	20,057.000	Local	29.082000	583,297.67	14.150000	283,806.55	-299,491.12	0.22
			Base	29.082000	583,297.67	14.150000	283,806.55	-299,491.12	0.22
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	14,300.000	Local	26.819846	383,523.80	139.030000	1,988,129.00	1,604,605.20	1.57
			Base	26.819846	383,523.80	139.030000	1,988,129.00	1,604,605.20	1.57
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	13,700.000	Local	77.172304	1,057,260.57	92.910000	1,272,867.00	215,606.43	1.01
			Base	77.172304	1,057,260.57	92.910000	1,272,867.00	215,606.43	1.01
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01	9,000.000	Local	62.982521	566,842.69	57.500000	517,500.00	-49,342.69	0.41
			Base	62.982521	566,842.69	57.500000	517,500.00	-49,342.69	0.41
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	12,500.000	Local	43.251092	540,638.65	21.200000	265,000.00	-275,638.65	0.21
			Base	43.251092	540,638.65	21.200000	265,000.00	-275,638.65	0.21
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01	7,000.000	Local	9.583097	67,081.68	13.920000	97,440.00	30,358.32	0.08
			Base	9.583097	67,081.68	13.920000	97,440.00	30,358.32	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	
66987V109	NOVARTIS AG SPONSORED ADR ADR		15,900.000	Local	53.096733	844,238.05	86.900000	1,381,710.00	537,471.95	1.09
				Base	53.096733	844,238.05	86.900000	1,381,710.00	537,471.95	1.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		48,200.000	Local	55.691939	2,684,351.44	44.470000	2,143,454.00	-540,897.44	1.69
				Base	55.691939	2,684,351.44	44.470000	2,143,454.00	-540,897.44	1.69
74915M100	QURATE RETAIL INC SERIES A COMMON STOCK USD.01		33,125.000	Local	14.879846	492,894.89	10.315000	341,684.38	-151,210.51	0.27
				Base	14.879846	492,894.89	10.315000	341,684.38	-151,210.51	0.27
771195104	ROCHE HOLDINGS LTD SPONS ADR ADR CNY1.0		38,000.000	Local	26.964284	1,024,642.79	36.450000	1,385,100.00	360,457.21	1.09
				Base	26.964284	1,024,642.79	36.450000	1,385,100.00	360,457.21	1.09
80105N105	SANOFI ADR ADR		36,632.000	Local	39.820101	1,458,689.93	46.330000	1,697,160.56	238,470.63	1.34
				Base	39.820101	1,458,689.93	46.330000	1,697,160.56	238,470.63	1.34
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01		21,000.000	Local	56.642397	1,189,490.34	34.170000	717,570.00	-471,920.34	0.57
				Base	56.642397	1,189,490.34	34.170000	717,570.00	-471,920.34	0.57
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		51,600.000	Local	23.204116	1,197,332.40	41.830000	2,158,428.00	961,095.60	1.71
				Base	23.204116	1,197,332.40	41.830000	2,158,428.00	961,095.60	1.71
85207U105	SPRINT CORP COMMON STOCK USD.01		55,363.000	Local	4.976064	275,489.81	6.170000	341,589.71	66,099.90	0.27
				Base	4.976064	275,489.81	6.170000	341,589.71	66,099.90	0.27
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		9,000.000	Local	123.623550	1,112,611.95	136.520000	1,228,680.00	116,068.05	0.97
				Base	123.623550	1,112,611.95	136.520000	1,228,680.00	116,068.05	0.97
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		3,500.000	Local	103.199100	361,196.85	217.320000	760,620.00	399,423.15	0.60
				Base	103.199100	361,196.85	217.320000	760,620.00	399,423.15	0.60

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FUND: 9H2V



STATE STREET

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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
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		46,500.000	Local 47.915847	2,228,086.88	50.440000	2,345,460.00	117,373.12	1.85
			Base 47.915847	2,228,086.88	50.440000	2,345,460.00	117,373.12	1.85
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001							
		1,800.000	Local 31.879950	57,383.91	33.900000	61,020.00	3,636.09	0.05
			Base 31.879950	57,383.91	33.900000	61,020.00	3,636.09	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		38,846.000	Local 35.305008	1,371,458.34	43.890000	1,704,950.94	333,492.60	1.35
			Base 35.305008	1,371,458.34	43.890000	1,704,950.94	333,492.60	1.35
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		3,200.000	Local 75.335044	241,072.14	108.620000	347,584.00	106,511.86	0.27
			Base 75.335044	241,072.14	108.620000	347,584.00	106,511.86	0.27
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		11,500.000	Local 41.869225	481,496.09	93.180000	1,071,570.00	590,073.91	0.85
			Base 41.869225	481,496.09	93.180000	1,071,570.00	590,073.91	0.85
US DOLLAR Total		2,860,569.528	Local	113,309,359.98		123,523,590.88	10,214,230.90	97.60
			Base	113,309,359.98		123,523,590.88	10,214,230.90	97.60
EQUITY Total		2,860,569.528	Base	113,309,359.98		123,523,590.88	10,214,230.90	97.60

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Holdings

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V



STATE STREET

As of: September 30, 2019

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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								
		5,895,685.118	Base	116,344,475.57		126,558,706.47	10,214,230.90	100.00

Holdings

SAN DIEGO CITY ERS

GMO & CO.

FUND: 9H32



STATE STREET

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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
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EQUITY

US DOLLAR Exchange Rate: 1.000000

362007148	GMO GLOBAL EQUITY ALLOCATION F								
	GMO GLBL EQTY ALLOC III								
		7,805,762.690	Local	25.156641	196,366,768.04	25.260000	197,173,565.55	806,797.51	100.00
			Base	25.156641	196,366,768.04	25.260000	197,173,565.55	806,797.51	100.00

US DOLLAR Total		7,805,762.690	Local		196,366,768.04		197,173,565.55	806,797.51	100.00
			Base		196,366,768.04		197,173,565.55	806,797.51	100.00

EQUITY Total		7,805,762.690	Base		196,366,768.04		197,173,565.55	806,797.51	100.00
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Books Closed

Prepared by State Street

Holdings

SAN DIEGO CITY ERS
GMO & CO.
FUND: 9H32



STATE STREET

As of: September 30, 2019

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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
FUND Total								
		7,805,762.690	Base	196,366,768.04		197,173,565.55	806,797.51	100.00

Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
FUND: 9H33



STATE STREET

As of: September 30, 2019

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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								
DANISH KRONE							Exchange Rate:	6.848550
DKK	DANISH KRONE							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.146016	0.00	0.00
DANISH KRONE Total								
		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.00	0.00	0.00	0.00
HONG KONG DOLLAR							Exchange Rate:	7.839400
HKD	HONG KONG DOLLAR							
		28.430	Local	1.000000	28.43	1.000000	28.43	0.00
			Base	0.127682	3.63	0.127561	3.63	0.00
HONG KONG DOLLAR Total								
		28.430	Local		28.43	28.43	0.00	0.00
			Base		3.63	3.63	0.00	0.00
POUND STERLING							Exchange Rate:	0.811491
GBP	POUND STERLING							
		27.710	Local	1.000000	27.71	1.000000	27.71	0.00
			Base	1.237099	34.28	1.232300	34.15	-0.13
POUND STERLING Total								
		27.710	Local		27.71	27.71	0.00	0.00
			Base		34.28	34.15	-0.13	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		1,000,245.870	Local	1.000000	1,000,245.87	1.000000	1,000,245.87	0.73
			Base	1.000000	1,000,245.87	1.000000	1,000,245.87	0.44

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
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STATE STREET

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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
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US DOLLAR Total

1,000,245.870	Local			1,000,245.87		1,000,245.87	0.00	0.73
	Base			1,000,245.87		1,000,245.87	0.00	0.44

CASH Total

1,000,302.020	Base			1,000,283.78		1,000,283.65	-0.13	0.44
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CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
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8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND				2.014197	31 Dec 2030		
4,773,057.420	Local		100.000000	4,773,057.42	100.000000	4,773,057.42	0.00	3.47
	Base		100.000000	4,773,057.42	100.000000	4,773,057.42	0.00	2.08

US DOLLAR Total

4,773,057.420	Local			4,773,057.42		4,773,057.42	0.00	3.47
	Base			4,773,057.42		4,773,057.42	0.00	2.08

CASH EQUIVALENT Total

4,773,057.420	Base			4,773,057.42		4,773,057.42	0.00	2.08
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EQUITY

AUSTRALIAN DOLLAR							Exchange Rate:	1.482690
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618549901	CSL LTD COMMON STOCK							
31,700.000	Local		38.867729	1,232,107.01	233.690000	7,407,973.00	6,175,865.99	100.00
	Base		38.434344	1,218,368.69	157.612178	4,996,306.04	3,777,937.35	2.18

AUSTRALIAN DOLLAR Total

31,700.000	Local			1,232,107.01		7,407,973.00	6,175,865.99	100.00
	Base			1,218,368.69		4,996,306.04	3,777,937.35	2.18

CANADIAN DOLLAR

Exchange Rate: 1.324000

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Books Closed

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Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
FUND: 9H33



STATE STREET

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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
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK							
		150,200.000	Local 32.249841	4,843,926.06	40.600000	6,098,120.00	1,254,193.94	100.00
			Base 25.230472	3,789,616.86	30.664653	4,605,830.82	816,213.96	2.01
CANADIAN DOLLAR Total								
		150,200.000	Local	4,843,926.06		6,098,120.00	1,254,193.94	100.00
			Base	3,789,616.86		4,605,830.82	816,213.96	2.01
DANISH KRONE							Exchange Rate:	6.848550
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		78,400.000	Local 203.339382	15,941,807.53	352.150000	27,608,560.00	11,666,752.47	100.00
			Base 31.687158	2,484,273.18	51.419644	4,031,300.06	1,547,026.88	1.76
DANISH KRONE Total								
		78,400.000	Local	15,941,807.53		27,608,560.00	11,666,752.47	100.00
			Base	2,484,273.18		4,031,300.06	1,547,026.88	1.76
EURO CURRENCY							Exchange Rate:	0.917263
FINLAND								
B09M9D905	KONE OYJ B COMMON STOCK							
		42,900.000	Local 42.487799	1,822,726.58	52.240000	2,241,096.00	418,369.42	14.73
			Base 45.312508	1,943,906.59	56.952041	2,443,242.56	499,335.97	1.07
FINLAND Total								
		42,900.000	Local	1,822,726.58		2,241,096.00	418,369.42	14.73
			Base	1,943,906.59		2,443,242.56	499,335.97	1.07
FRANCE								
405780909	L OREAL COMMON STOCK EUR.2							
		16,600.000	Local 89.378189	1,483,677.93	256.900000	4,264,540.00	2,780,862.07	28.02
			Base 111.704863	1,854,300.73	280.072346	4,649,200.94	2,794,900.21	2.03
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		12,300.000	Local 137.789077	1,694,805.65	364.650000	4,485,195.00	2,790,389.35	29.47
			Base 169.863249	2,089,317.96	397.541381	4,889,758.99	2,800,441.03	2.13

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Books Closed

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Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
FUND: 9H33



STATE STREET

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FRANCE Total									
		28,900.000	Local	3,178,483.58		8,749,735.00	5,571,251.42	57.49	
			Base	3,943,618.69		9,538,959.93	5,595,341.24	4.16	
SPAIN									
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
		148,900.000	Local	16.789173	2,499,907.82	28.400000	4,228,760.00	1,728,852.18	27.78
			Base	20.361465	3,031,822.09	30.961676	4,610,193.59	1,578,371.50	2.01
SPAIN Total									
		148,900.000	Local		2,499,907.82		4,228,760.00	1,728,852.18	27.78
			Base		3,031,822.09		4,610,193.59	1,578,371.50	2.01
EURO CURRENCY Total									
		220,700.000	Local		7,501,117.98		15,219,591.00	7,718,473.02	100.00
			Base		8,919,347.37		16,592,396.08	7,673,048.71	7.24
HONG KONG DOLLAR							Exchange Rate:	7.839400	
643655004	HONG KONG + CHINA GAS COMMON STOCK								
		1,917,020.000	Local	8.663401	16,607,913.16	15.280000	29,292,065.60	12,684,152.44	27.05
			Base	1.116511	2,140,374.28	1.949129	3,736,518.82	1,596,144.54	1.63
B00G0S903	CNOOC LTD COMMON STOCK								
		2,640,000.000	Local	12.502809	33,007,416.39	11.960000	31,574,400.00	-1,433,016.39	29.15
			Base	1.611721	4,254,943.00	1.525627	4,027,655.18	-227,287.82	1.76
B4TX8S909	AIA GROUP LTD COMMON STOCK								
		640,600.000	Local	37.551982	24,055,799.91	74.050000	47,436,430.00	23,380,630.09	43.80
			Base	4.841598	3,101,527.93	9.445876	6,051,028.14	2,949,500.21	2.64
HONG KONG DOLLAR Total									
		5,197,620.000	Local		73,671,129.46		108,302,895.60	34,631,766.14	100.00
			Base		9,496,845.21		13,815,202.14	4,318,356.93	6.03
JAPANESE YEN							Exchange Rate:	108.075000	
635693005	FANUC CORP COMMON STOCK								

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Books Closed

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Holdings

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33



STATE STREET

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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
	14,900.000	Local		14,780.838792	220,234,498.00	20,340.000000	303,066,000.00	82,831,502.00	16.89
		Base		162.670074	2,423,784.11	188.202637	2,804,219.29	380,435.18	1.22
649099009	KEYENCE CORP COMMON STOCK								
	9,300.000	Local		13,640.369032	126,855,432.00	66,900.000000	622,170,000.00	495,314,568.00	34.67
		Base		144.988178	1,348,390.06	619.014573	5,756,835.53	4,408,445.47	2.51
676396005	SMC CORP COMMON STOCK								
	7,100.000	Local		35,355.083239	251,021,091.00	46,100.000000	327,310,000.00	76,288,909.00	18.24
		Base		312.938341	2,221,862.22	426.555633	3,028,544.99	806,682.77	1.32
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	46,900.000	Local		5,107.870320	239,559,118.00	11,560.000000	542,164,000.00	302,604,882.00	30.21
		Base		56.199477	2,635,755.45	106.962757	5,016,553.32	2,380,797.87	2.19
JAPANESE YEN Total									
	78,200.000	Local			837,670,139.00		1,794,710,000.00	957,039,861.00	100.00
		Base			8,629,791.84		16,606,153.13	7,976,361.29	7.25
POUND STERLING							Exchange Rate:	0.811491	
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
	166,400.000	Local		16.760915	2,789,016.20	25.990000	4,324,736.00	1,535,719.80	37.92
		Base		21.672894	3,606,369.58	32.027465	5,329,370.26	1,723,000.68	2.33
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
	54,300.000	Local		41.913862	2,275,922.72	63.440000	3,444,792.00	1,168,869.28	30.20
		Base		60.615845	3,291,440.38	78.177084	4,245,015.66	953,575.28	1.85
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	173,750.000	Local		11.110260	1,930,407.74	20.930000	3,636,587.50	1,706,179.76	31.88
		Base		16.933193	2,942,142.24	25.792030	4,481,365.17	1,539,222.93	1.96
POUND STERLING Total									
	394,450.000	Local			6,995,346.66		11,406,115.50	4,410,768.84	100.00
		Base			9,839,952.20		14,055,751.09	4,215,798.89	6.13
SWISS FRANC							Exchange Rate:	0.997150	

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Holdings

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WALTER SCOTT & PARTNERS

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482477007	SGS SA REG COMMON STOCK CHF1.0							
		750.000	Local 1,727.406987	1,295,555.24	2,474.000000	1,855,500.00	559,944.76	10.98
			Base 1,798.071187	1,348,553.39	2,481.071052	1,860,803.29	512,249.90	0.81
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		49,900.000	Local 76.516303	3,818,163.50	86.540000	4,318,346.00	500,182.50	25.56
			Base 78.822363	3,933,235.89	86.787344	4,330,688.46	397,452.57	1.89
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		17,700.000	Local 181.388093	3,210,569.24	290.450000	5,140,965.00	1,930,395.76	30.42
			Base 187.576288	3,320,100.29	291.280148	5,155,658.63	1,835,558.34	2.25
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		46,200.000	Local 54.087634	2,498,848.67	108.280000	5,002,536.00	2,503,687.33	29.60
			Base 56.300233	2,601,070.75	108.589480	5,016,833.98	2,415,763.23	2.19
ACI198PY5	ALCON INC COMMON STOCK CHF.04							
		9,980.000	Local 49.603921	495,047.13	58.200000	580,836.00	85,788.87	3.44
			Base 51.098891	509,966.93	58.366344	582,496.11	72,529.18	0.25
SWISS FRANC Total								
		124,530.000	Local	11,318,183.78		16,898,183.00	5,579,999.22	100.00
			Base	11,712,927.25		16,946,480.47	5,233,553.22	7.39
US DOLLAR							Exchange Rate:	1.000000
00724F101	ADOBE INC COMMON STOCK USD.0001							
		18,000.000	Local 30.609679	550,974.23	276.250000	4,972,500.00	4,421,525.77	3.62
			Base 30.609679	550,974.23	276.250000	4,972,500.00	4,421,525.77	2.17
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		4,512.000	Local 283.054767	1,277,143.11	1,219.000000	5,500,128.00	4,222,984.89	4.00
			Base 283.054767	1,277,143.11	1,219.000000	5,500,128.00	4,222,984.89	2.40
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		52,900.000	Local 48.399466	2,560,331.76	96.500000	5,104,850.00	2,544,518.24	3.71
			Base 48.399466	2,560,331.76	96.500000	5,104,850.00	2,544,518.24	2.23
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							

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	28,000.000	Local	45.327134	1,269,159.76	161.420000	4,519,760.00	3,250,600.24	3.29	
		Base	45.327134	1,269,159.76	161.420000	4,519,760.00	3,250,600.24	1.97	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	2,400.000	Local	1,850.788258	4,441,891.82	1,962.610000	4,710,264.00	268,372.18	3.42	
		Base	1,850.788258	4,441,891.82	1,962.610000	4,710,264.00	268,372.18	2.06	
156782104	CERNER CORP COMMON STOCK USD.01								
	67,100.000	Local	60.105315	4,033,066.63	68.170000	4,574,207.00	541,140.37	3.33	
		Base	60.105315	4,033,066.63	68.170000	4,574,207.00	541,140.37	2.00	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	101,800.000	Local	16.101585	1,639,141.40	49.410000	5,029,938.00	3,390,796.60	3.66	
		Base	16.101585	1,639,141.40	49.410000	5,029,938.00	3,390,796.60	2.19	
192422103	COGNEX CORP COMMON STOCK USD.002								
	37,400.000	Local	54.358613	2,033,012.11	49.130000	1,837,462.00	-195,550.11	1.34	
		Base	54.358613	2,033,012.11	49.130000	1,837,462.00	-195,550.11	0.80	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	61,900.000	Local	62.483390	3,867,721.85	60.265000	3,730,403.50	-137,318.35	2.71	
		Base	62.483390	3,867,721.85	60.265000	3,730,403.50	-137,318.35	1.63	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	53,600.000	Local	48.546048	2,602,068.15	73.510000	3,940,136.00	1,338,067.85	2.86	
		Base	48.546048	2,602,068.15	73.510000	3,940,136.00	1,338,067.85	1.72	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	34,700.000	Local	112.538196	3,905,075.40	130.320000	4,522,104.00	617,028.60	3.29	
		Base	112.538196	3,905,075.40	130.320000	4,522,104.00	617,028.60	1.97	
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	48,400.000	Local	47.710660	2,309,195.92	74.220000	3,592,248.00	1,283,052.08	2.61	
		Base	47.710660	2,309,195.92	74.220000	3,592,248.00	1,283,052.08	1.57	
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
	27,400.000	Local	110.488776	3,027,392.45	219.910000	6,025,534.00	2,998,141.55	4.38	
		Base	110.488776	3,027,392.45	219.910000	6,025,534.00	2,998,141.55	2.63	
311900104	FASTENAL CO COMMON STOCK USD.01								

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		135,600.000	Local 23.892772	3,239,859.92	32.670000	4,430,052.00	1,190,192.08	3.22
			Base 23.892772	3,239,859.92	32.670000	4,430,052.00	1,190,192.08	1.93
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	31,100.000	Local 101.628592	3,160,649.21	63.380000	1,971,118.00	-1,189,531.21	1.43
			Base 101.628592	3,160,649.21	63.380000	1,971,118.00	-1,189,531.21	0.86
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	8,400.000	Local 137.873531	1,158,137.66	539.930000	4,535,412.00	3,377,274.34	3.30
			Base 137.873531	1,158,137.66	539.930000	4,535,412.00	3,377,274.34	1.98
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	31,500.000	Local 62.260899	1,961,218.31	129.380000	4,075,470.00	2,114,251.69	2.96
			Base 62.260899	1,961,218.31	129.380000	4,075,470.00	2,114,251.69	1.78
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	23,700.000	Local 40.750870	965,795.62	271.570000	6,436,209.00	5,470,413.38	4.68
			Base 40.750870	965,795.62	271.570000	6,436,209.00	5,470,413.38	2.81
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	51,700.000	Local 28.554826	1,476,284.52	139.030000	7,187,851.00	5,711,566.48	5.23
			Base 28.554826	1,476,284.52	139.030000	7,187,851.00	5,711,566.48	3.14
654106103	NIKE INC CL B COMMON STOCK	55,100.000	Local 26.347246	1,451,733.24	93.920000	5,174,992.00	3,723,258.76	3.76
			Base 26.347246	1,451,733.24	93.920000	5,174,992.00	3,723,258.76	2.26
68389X105	ORACLE CORP COMMON STOCK USD.01	86,500.000	Local 28.049117	2,426,248.66	55.030000	4,760,095.00	2,333,846.34	3.46
			Base 28.049117	2,426,248.66	55.030000	4,760,095.00	2,333,846.34	2.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	67,000.000	Local 64.809786	4,342,255.66	34.170000	2,289,390.00	-2,052,865.66	1.66
			Base 64.809786	4,342,255.66	34.170000	2,289,390.00	-2,052,865.66	1.00
855244109	STARBUCKS CORP COMMON STOCK USD.001	65,574.000	Local 51.414303	3,371,441.50	88.420000	5,798,053.08	2,426,611.58	4.22
			Base 51.414303	3,371,441.50	88.420000	5,798,053.08	2,426,611.58	2.53
863667101	STRYKER CORP COMMON STOCK USD.1							

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

Books Closed

Prepared by State Street

Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
FUND: 9H33



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		28,100.000	Local 50.528278	1,419,844.61	216.300000	6,078,030.00	4,658,185.39	4.42
			Base 50.528278	1,419,844.61	216.300000	6,078,030.00	4,658,185.39	2.65
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	101,300.000	Local 22.377679	2,266,858.88	55.740000	5,646,462.00	3,379,603.12	4.11
			Base 22.377679	2,266,858.88	55.740000	5,646,462.00	3,379,603.12	2.46
874039100	TAIWAN SEMICONDUCTOR SP ADR ADR	124,100.000	Local 13.186874	1,636,491.03	46.480000	5,768,168.00	4,131,676.97	4.19
			Base 13.186874	1,636,491.03	46.480000	5,768,168.00	4,131,676.97	2.52
941848103	WATERS CORP COMMON STOCK USD.01	21,600.000	Local 199.945049	4,318,813.05	223.230000	4,821,768.00	502,954.95	3.51
			Base 199.945049	4,318,813.05	223.230000	4,821,768.00	502,954.95	2.10
G5494J103	LINDE PLC COMMON STOCK EUR.001	24,427.000	Local 161.740000	3,950,822.98	193.720000	4,731,998.44	781,175.46	3.44
			Base 161.740000	3,950,822.98	193.720000	4,731,998.44	781,175.46	2.06
US DOLLAR Total		1,393,813.000	Local	70,662,629.44		131,764,603.02	61,101,973.58	95.80
			Base	70,662,629.44		131,764,603.02	61,101,973.58	57.49
EQUITY Total		7,669,613.000	Base	126,753,752.04		223,414,022.85	96,660,270.81	97.48

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Books Closed

Prepared by State Street

Holdings

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS
FUND: 9H33



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		13,442,972.440	Base	132,527,093.24		229,187,363.92	96,660,270.68	100.00

Holdings

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

98799B906	BLACKROCK MSCI ACWI EX U.S. IMI INDEX NON LENDABLE FUND								
		51,641,740.440	Local	10.761590	555,747,229.82	14.917119	770,345,987.51	214,598,757.69	100.00
			Base	10.761590	555,747,229.82	14.917119	770,345,987.51	214,598,757.69	100.00

US DOLLAR Total		51,641,740.440	Local		555,747,229.82		770,345,987.51	214,598,757.69	100.00
			Base		555,747,229.82		770,345,987.51	214,598,757.69	100.00

EQUITY Total		51,641,740.440	Base		555,747,229.82		770,345,987.51	214,598,757.69	100.00
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Holdings

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		51,641,740.440	Base	555,747,229.82		770,345,987.51	214,598,757.69	100.00

Holdings

NEUBERGER BERMAN EM EQUITY

NEUBERGER BERMAN

FUND: 9H38



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI07YNS7	NEUBERGER BERMAN EMERGING MKTS LIMITED PARTNERSHIP							
		53,228.520	Local 1,205.541329	64,169,180.76	1,393.543546	74,176,260.51	10,007,079.75	100.00
			Base 1,205.541329	64,169,180.76	1,393.543546	74,176,260.51	10,007,079.75	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	53,228.520	Local	64,169,180.76		74,176,260.51	10,007,079.75	100.00
		Base	64,169,180.76		74,176,260.51	10,007,079.75	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	53,228.520	Base	64,169,180.76		74,176,260.51	10,007,079.75	100.00

Holdings

NEUBERGER BERMAN EM EQUITY
 NEUBERGER BERMAN
 FUND: 9H38



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		53,228.520	Base	64,169,180.76		74,176,260.51	10,007,079.75	100.00

Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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							
		708,288.060	Local	1.000000	708,288.06	1.000000	708,288.06	0.99
			Base	1.000000	708,288.06	1.000000	708,288.06	0.99
US DOLLAR Total								
		708,288.060	Local		708,288.06		708,288.06	0.99
			Base		708,288.06		708,288.06	0.99
CASH Total								
		708,288.060	Base		708,288.06		708,288.06	0.99
EQUITY								
US DOLLAR								
							Exchange Rate:	1.000000
000361105	AAR CORP COMMON STOCK USD1.0							
		9,000.000	Local	25.855007	232,695.06	41.210000	370,890.00	0.52
			Base	25.855007	232,695.06	41.210000	370,890.00	0.52
004239109	ACADIA REALTY TRUST REIT USD.001							
		619.000	Local	25.234491	15,620.15	28.580000	17,691.02	0.02
			Base	25.234491	15,620.15	28.580000	17,691.02	0.02
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		21,715.000	Local	27.796792	603,607.33	20.250000	439,728.75	0.61
			Base	27.796792	603,607.33	20.250000	439,728.75	0.61
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		58,000.000	Local	13.160754	763,323.72	10.980000	636,840.00	0.89
			Base	13.160754	763,323.72	10.980000	636,840.00	0.89
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		7,750.000	Local	69.522679	538,800.76	69.120000	535,680.00	0.75
			Base	69.522679	538,800.76	69.120000	535,680.00	0.75

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Books Closed

Prepared by State Street

Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
	19,000.000	Local	34.210672	650,002.77	28.240000	536,560.00	-113,442.77	0.75	
		Base	34.210672	650,002.77	28.240000	536,560.00	-113,442.77	0.75	
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1								
	15,800.000	Local	36.750717	580,661.33	123.080000	1,944,664.00	1,364,002.67	2.71	
		Base	36.750717	580,661.33	123.080000	1,944,664.00	1,364,002.67	2.71	
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
	8,838.000	Local	39.551483	349,556.01	25.230000	222,982.74	-126,573.27	0.31	
		Base	39.551483	349,556.01	25.230000	222,982.74	-126,573.27	0.31	
05971J102	BANCORPSOUTH BANK COMMON STOCK								
	14,026.000	Local	20.213799	283,518.74	29.610000	415,309.86	131,791.12	0.58	
		Base	20.213799	283,518.74	29.610000	415,309.86	131,791.12	0.58	
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01								
	17,700.000	Local	39.569884	700,386.94	33.530000	593,481.00	-106,905.94	0.83	
		Base	39.569884	700,386.94	33.530000	593,481.00	-106,905.94	0.83	
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
	3,000.000	Local	118.875903	356,627.71	332.740000	998,220.00	641,592.29	1.39	
		Base	118.875903	356,627.71	332.740000	998,220.00	641,592.29	1.39	
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
	4,700.000	Local	130.967009	615,544.94	364.080000	1,711,176.00	1,095,631.06	2.39	
		Base	130.967009	615,544.94	364.080000	1,711,176.00	1,095,631.06	2.39	
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
	29,768.000	Local	31.597011	940,579.83	37.030000	1,102,309.04	161,729.21	1.54	
		Base	31.597011	940,579.83	37.030000	1,102,309.04	161,729.21	1.54	
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
	81,553.000	Local	8.927813	728,089.91	4.340000	353,940.02	-374,149.89	0.49	
		Base	8.927813	728,089.91	4.340000	353,940.02	-374,149.89	0.49	
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
	22,817.000	Local	17.481197	398,868.48	6.635000	151,390.80	-247,477.68	0.21	
		Base	17.481197	398,868.48	6.635000	151,390.80	-247,477.68	0.21	

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Books Closed

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01		11,490.000	76.207458	875,623.69	62.360000	716,516.40	-159,107.29	1.00
		Local		76.207458	875,623.69	62.360000	716,516.40	-159,107.29	1.00
16359R103	CHEMED CORP COMMON STOCK USD1.0		4,671.000	99.310653	463,880.06	417.570000	1,950,469.47	1,486,589.41	2.72
		Local		99.310653	463,880.06	417.570000	1,950,469.47	1,486,589.41	2.72
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125		127,164.000	9.637822	1,225,583.95	7.220000	918,124.08	-307,459.87	1.28
		Local		9.637822	1,225,583.95	7.220000	918,124.08	-307,459.87	1.28
192479103	COHERENT INC COMMON STOCK USD.01		6,364.000	129.120921	821,725.54	153.720000	978,274.08	156,548.54	1.36
		Local		129.120921	821,725.54	153.720000	978,274.08	156,548.54	1.36
21870Q105	CORESITE REALTY CORP REIT USD.01		3,600.000	107.413267	386,687.76	121.850000	438,660.00	51,972.24	0.61
		Local		107.413267	386,687.76	121.850000	438,660.00	51,972.24	0.61
21871D103	CORELOGIC INC COMMON STOCK USD1.0		21,500.000	38.334136	824,183.93	46.270000	994,805.00	170,621.07	1.39
		Local		38.334136	824,183.93	46.270000	994,805.00	170,621.07	1.39
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01		7,400.000	38.608580	285,703.49	29.780000	220,372.00	-65,331.49	0.31
		Local		38.608580	285,703.49	29.780000	220,372.00	-65,331.49	0.31
23283R100	CYRUSONE INC REIT USD.01		6,700.000	58.277790	390,461.19	79.100000	529,970.00	139,508.81	0.74
		Local		58.277790	390,461.19	79.100000	529,970.00	139,508.81	0.74
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01		27,861.000	17.250170	480,606.99	19.130000	532,980.93	52,373.94	0.74
		Local		17.250170	480,606.99	19.130000	532,980.93	52,373.94	0.74
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01		8,929.000	53.619060	478,764.59	36.300000	324,122.70	-154,641.89	0.45
		Local		53.619060	478,764.59	36.300000	324,122.70	-154,641.89	0.45

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Books Closed

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

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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
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01							
		42,644.000	Local 15.111116	644,398.44	5.560000	237,100.64	-407,297.80	0.33
			Base 15.111116	644,398.44	5.560000	237,100.64	-407,297.80	0.33
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		7,697.000	Local 33.774719	259,964.01	244.590000	1,882,609.23	1,622,645.22	2.62
			Base 33.774719	259,964.01	244.590000	1,882,609.23	1,622,645.22	2.62
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		20,548.000	Local 51.671219	1,061,740.20	50.180000	1,031,098.64	-30,641.56	1.44
			Base 51.671219	1,061,740.20	50.180000	1,031,098.64	-30,641.56	1.44
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		22,275.000	Local 14.809765	329,887.51	44.290000	986,559.75	656,672.24	1.38
			Base 14.809765	329,887.51	44.290000	986,559.75	656,672.24	1.38
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		17,700.000	Local 40.249129	712,409.58	59.010000	1,044,477.00	332,067.42	1.46
			Base 40.249129	712,409.58	59.010000	1,044,477.00	332,067.42	1.46
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		9,985.000	Local 20.791547	207,603.60	40.460000	403,993.10	196,389.50	0.56
			Base 20.791547	207,603.60	40.460000	403,993.10	196,389.50	0.56
422806109	HEICO CORP COMMON STOCK USD.01							
		19,555.000	Local 27.309399	534,035.30	124.880000	2,442,028.40	1,907,993.10	3.40
			Base 27.309399	534,035.30	124.880000	2,442,028.40	1,907,993.10	3.40
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		15,057.000	Local 56.140793	845,311.92	40.070000	603,333.99	-241,977.93	0.84
			Base 56.140793	845,311.92	40.070000	603,333.99	-241,977.93	0.84
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
		11,562.000	Local 29.059863	335,990.14	105.230000	1,216,669.26	880,679.12	1.70
			Base 29.059863	335,990.14	105.230000	1,216,669.26	880,679.12	1.70
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		14,200.000	Local 40.927985	581,177.38	46.500000	660,300.00	79,122.62	0.92
			Base 40.927985	581,177.38	46.500000	660,300.00	79,122.62	0.92

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Books Closed

Prepared by State Street

Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
451107106	IDACORP INC COMMON STOCK		5,175.000	Local	29.883550	154,647.37	112.670000	583,067.25	428,419.88	0.81
				Base	29.883550	154,647.37	112.670000	583,067.25	428,419.88	0.81
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001		11,984.000	Local	42.137563	504,976.55	75.560000	905,511.04	400,534.49	1.26
				Base	42.137563	504,976.55	75.560000	905,511.04	400,534.49	1.26
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01		6,100.000	Local	69.859556	426,143.29	133.010000	811,361.00	385,217.71	1.13
				Base	69.859556	426,143.29	133.010000	811,361.00	385,217.71	1.13
48666K109	KB HOME COMMON STOCK USD1.0		40,100.000	Local	15.990112	641,203.48	34.000000	1,363,400.00	722,196.52	1.90
				Base	15.990112	641,203.48	34.000000	1,363,400.00	722,196.52	1.90
48669A108	KEANE GROUP INC COMMON STOCK USD.01		43,607.000	Local	15.575927	679,219.43	6.060000	264,258.42	-414,961.01	0.37
				Base	15.575927	679,219.43	6.060000	264,258.42	-414,961.01	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK		3,724.000	Local	111.337688	414,621.55	138.650000	516,332.60	101,711.05	0.72
				Base	111.337688	414,621.55	138.650000	516,332.60	101,711.05	0.72
526057104	LENNAR CORP A COMMON STOCK USD.1		18,607.000	Local	23.758613	442,076.52	55.850000	1,039,200.95	597,124.43	1.45
				Base	23.758613	442,076.52	55.850000	1,039,200.95	597,124.43	1.45
526057302	LENNAR CORP B SHS COMMON STOCK USD.1		372.000	Local	18.782204	6,986.98	44.370000	16,505.64	9,518.66	0.02
				Base	18.782204	6,986.98	44.370000	16,505.64	9,518.66	0.02
53223X107	LIFE STORAGE INC REIT USD.01		3,734.000	Local	38.398240	143,379.03	105.410000	393,600.94	250,221.91	0.55
				Base	38.398240	143,379.03	105.410000	393,600.94	250,221.91	0.55
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK		10,647.000	Local	42.519771	452,708.00	86.760000	923,733.72	471,025.72	1.29
				Base	42.519771	452,708.00	86.760000	923,733.72	471,025.72	1.29

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	6,200.000	Local	134.141174	831,675.28	177.310000	1,099,322.00	267,646.72	1.53	
		Base	134.141174	831,675.28	177.310000	1,099,322.00	267,646.72	1.53	
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
	16,700.000	Local	43.623783	728,517.18	70.350000	1,174,845.00	446,327.82	1.64	
		Base	43.623783	728,517.18	70.350000	1,174,845.00	446,327.82	1.64	
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	6,375.000	Local	50.098602	319,378.59	130.010000	828,813.75	509,435.16	1.16	
		Base	50.098602	319,378.59	130.010000	828,813.75	509,435.16	1.16	
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
	4,514.000	Local	13.629712	61,524.52	28.680000	129,461.52	67,937.00	0.18	
		Base	13.629712	61,524.52	28.680000	129,461.52	67,937.00	0.18	
630077105	NANOMETRICS INC COMMON STOCK								
	14,260.000	Local	37.967316	541,413.93	32.620000	465,161.20	-76,252.73	0.65	
		Base	37.967316	541,413.93	32.620000	465,161.20	-76,252.73	0.65	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	28,400.000	Local	29.117834	826,946.49	23.060000	654,904.00	-172,042.49	0.91	
		Base	29.117834	826,946.49	23.060000	654,904.00	-172,042.49	0.91	
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
	2,525.000	Local	48.370653	122,135.90	71.340000	180,133.50	57,997.60	0.25	
		Base	48.370653	122,135.90	71.340000	180,133.50	57,997.60	0.25	
670704105	NUVASIVE INC COMMON STOCK USD.001								
	17,300.000	Local	37.621719	650,855.74	63.380000	1,096,474.00	445,618.26	1.53	
		Base	37.621719	650,855.74	63.380000	1,096,474.00	445,618.26	1.53	
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
	36,319.000	Local	23.555116	855,498.26	13.550000	492,122.45	-363,375.81	0.69	
		Base	23.555116	855,498.26	13.550000	492,122.45	-363,375.81	0.69	
695263103	PACWEST BANCORP COMMON STOCK								
	11,782.000	Local	34.697503	408,805.98	36.340000	428,157.88	19,351.90	0.60	
		Base	34.697503	408,805.98	36.340000	428,157.88	19,351.90	0.60	

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
729132100	PLEXUS CORP COMMON STOCK USD.01							
		9,375.000	Local 24.105907	225,992.88	62.510000	586,031.25	360,038.37	0.82
			Base 24.105907	225,992.88	62.510000	586,031.25	360,038.37	0.82
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		5,979.000	Local 37.779035	225,880.85	38.060000	227,560.74	1,679.89	0.32
			Base 37.779035	225,880.85	38.060000	227,560.74	1,679.89	0.32
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		7,918.000	Local 52.101432	412,539.14	70.630000	559,248.34	146,709.20	0.78
			Base 52.101432	412,539.14	70.630000	559,248.34	146,709.20	0.78
74736K101	QORVO INC COMMON STOCK USD.0001							
		13,631.000	Local 14.604994	199,080.67	74.140000	1,010,602.34	811,521.67	1.41
			Base 14.604994	199,080.67	74.140000	1,010,602.34	811,521.67	1.41
74965L101	RLJ LODGING TRUST REIT							
		29,900.000	Local 26.249763	784,867.90	16.990000	508,001.00	-276,866.90	0.71
			Base 26.249763	784,867.90	16.990000	508,001.00	-276,866.90	0.71
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		64,786.000	Local 13.241406	857,857.75	3.820000	247,482.52	-610,375.23	0.34
			Base 13.241406	857,857.75	3.820000	247,482.52	-610,375.23	0.34
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		15,275.000	Local 33.233102	507,635.63	82.460000	1,259,576.50	751,940.87	1.76
			Base 33.233102	507,635.63	82.460000	1,259,576.50	751,940.87	1.76
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
		6,578.000	Local 54.861095	360,876.28	72.850000	479,207.30	118,331.02	0.67
			Base 54.861095	360,876.28	72.850000	479,207.30	118,331.02	0.67
78470V108	SRC ENERGY INC COMMON STOCK USD.001							
		80,068.000	Local 7.945087	636,147.23	4.660000	373,116.88	-263,030.35	0.52
			Base 7.945087	636,147.23	4.660000	373,116.88	-263,030.35	0.52
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		9,363.000	Local 39.776889	372,431.01	208.950000	1,956,398.85	1,583,967.84	2.73
			Base 39.776889	372,431.01	208.950000	1,956,398.85	1,583,967.84	2.73

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Books Closed

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01		12,604.000	Local	42.597028	536,892.94	101.820000	1,283,339.28	746,446.34	1.79
				Base	42.597028	536,892.94	101.820000	1,283,339.28	746,446.34	1.79
816850101	SEMTECH CORP COMMON STOCK USD.01		17,813.000	Local	49.409105	880,124.38	48.610000	865,889.93	-14,234.45	1.21
				Base	49.409105	880,124.38	48.610000	865,889.93	-14,234.45	1.21
852857200	STAMPS.COM INC COMMON STOCK USD.001		10,246.000	Local	102.197228	1,047,112.80	74.450000	762,814.70	-284,298.10	1.06
				Base	102.197228	1,047,112.80	74.450000	762,814.70	-284,298.10	1.06
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15		11,000.000	Local	34.448826	378,937.09	57.380000	631,180.00	252,242.91	0.88
				Base	34.448826	378,937.09	57.380000	631,180.00	252,242.91	0.88
87157D109	SYNAPTICS INC COMMON STOCK USD.001		27,387.000	Local	39.910762	1,093,036.04	39.950000	1,094,110.65	1,074.61	1.52
				Base	39.910762	1,093,036.04	39.950000	1,094,110.65	1,074.61	1.52
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		4,504.000	Local	82.241539	370,415.89	321.990000	1,450,242.96	1,079,827.07	2.02
				Base	82.241539	370,415.89	321.990000	1,450,242.96	1,079,827.07	2.02
880779103	TEREX CORP COMMON STOCK USD.01		26,755.000	Local	39.901818	1,067,573.13	25.970000	694,827.35	-372,745.78	0.97
				Base	39.901818	1,067,573.13	25.970000	694,827.35	-372,745.78	0.97
891092108	TORO CO COMMON STOCK USD1.0		15,100.000	Local	10.108472	152,637.93	73.300000	1,106,830.00	954,192.07	1.54
				Base	10.108472	152,637.93	73.300000	1,106,830.00	954,192.07	1.54
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0		4,772.000	Local	60.980624	290,999.54	64.580000	308,175.76	17,176.22	0.43
				Base	60.980624	290,999.54	64.580000	308,175.76	17,176.22	0.43
904214103	UMPQUA HOLDINGS CORP COMMON STOCK		53,000.000	Local	17.291906	916,471.00	16.460000	872,380.00	-44,091.00	1.22
				Base	17.291906	916,471.00	16.460000	872,380.00	-44,091.00	1.22

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	18,005.000	Local	31.226274	562,229.06	11.680000	210,298.40	-351,930.66	0.29	
		Base	31.226274	562,229.06	11.680000	210,298.40	-351,930.66	0.29	
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001								
	19,200.000	Local	53.378383	1,024,864.95	42.780000	821,376.00	-203,488.95	1.14	
		Base	53.378383	1,024,864.95	42.780000	821,376.00	-203,488.95	1.14	
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
	58,546.000	Local	14.431460	844,904.24	16.930000	991,183.78	146,279.54	1.38	
		Base	14.431460	844,904.24	16.930000	991,183.78	146,279.54	1.38	
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
	17,550.000	Local	27.798328	487,860.66	17.180000	301,509.00	-186,351.66	0.42	
		Base	27.798328	487,860.66	17.180000	301,509.00	-186,351.66	0.42	
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	8,499.000	Local	23.831871	202,547.07	46.870000	398,348.13	195,801.06	0.56	
		Base	23.831871	202,547.07	46.870000	398,348.13	195,801.06	0.56	
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
	13,100.000	Local	28.991365	379,786.88	141.820000	1,857,842.00	1,478,055.12	2.59	
		Base	28.991365	379,786.88	141.820000	1,857,842.00	1,478,055.12	2.59	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	6,048.000	Local	42.025473	254,170.06	64.630000	390,882.24	136,712.18	0.54	
		Base	42.025473	254,170.06	64.630000	390,882.24	136,712.18	0.54	
985817105	YELP INC COMMON STOCK USD.000001								
	31,706.000	Local	30.237424	958,707.75	34.750000	1,101,783.50	143,075.75	1.54	
		Base	30.237424	958,707.75	34.750000	1,101,783.50	143,075.75	1.54	
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
	7,566.000	Local	94.047161	711,560.82	157.660000	1,192,855.56	481,294.74	1.66	
		Base	94.047161	711,560.82	157.660000	1,192,855.56	481,294.74	1.66	
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
	21,117.000	Local	17.556301	370,736.40	22.460000	474,287.82	103,551.42	0.66	
		Base	17.556301	370,736.40	22.460000	474,287.82	103,551.42	0.66	

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G54050102	LAZARD LTD CL A COMMON STOCK USD.01								
	21,750.000	Local		35.638576	775,139.03	35.000000	761,250.00	-13,889.03	1.06
		Base		35.638576	775,139.03	35.000000	761,250.00	-13,889.03	1.06
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002								
	39,423.000	Local		18.589627	732,858.88	24.970000	984,392.31	251,533.43	1.37
		Base		18.589627	732,858.88	24.970000	984,392.31	251,533.43	1.37
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	12,602.000	Local		74.540000	939,353.08	144.490000	1,820,862.98	881,509.90	2.54
		Base		74.540000	939,353.08	144.490000	1,820,862.98	881,509.90	2.54
M85548101	STRATASYS LTD COMMON STOCK ILS.01								
	29,700.000	Local		24.125303	716,521.51	21.305000	632,758.50	-83,763.01	0.88
		Base		24.125303	716,521.51	21.305000	632,758.50	-83,763.01	0.88
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
	13,074.000	Local		96.106589	1,256,497.55	46.620000	609,509.88	-646,987.67	0.85
		Base		96.106589	1,256,497.55	46.620000	609,509.88	-646,987.67	0.85
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03								
	34,040.000	Local		22.143007	753,747.95	20.630000	702,245.20	-51,502.75	0.98
		Base		22.143007	753,747.95	20.630000	702,245.20	-51,502.75	0.98
US DOLLAR Total									
	1,787,593.000	Local			51,005,332.99		71,038,096.41	20,032,763.42	99.01
		Base			51,005,332.99		71,038,096.41	20,032,763.42	99.01
EQUITY Total									
	1,787,593.000	Base			51,005,332.99		71,038,096.41	20,032,763.42	99.01

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Holdings

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		2,495,881.060	Base	51,713,621.05		71,746,384.47	20,032,763.42	100.00

Holdings

SAN DIEGO CITY ERS
 ABERDEEN ASSET MANAGEMENT
 FUND: 9H3P



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	6,446.800	Local	1.000000	6,446.80	1.000000	6,446.80	0.00	0.00
			Base	1.000000	6,446.80	1.000000	6,446.80	0.00	0.00

US DOLLAR Total		6,446.800	Local		6,446.80		6,446.80	0.00	0.00
			Base		6,446.80		6,446.80	0.00	0.00

CASH Total		6,446.800	Base		6,446.80		6,446.80	0.00	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00599H919	ABERDEEN DBT EMERGING MKTS EMERGING MARKETS EQUITY FUND	2,164,476.530	Local	46.510130	100,670,085.00	66.397865	143,716,620.43	43,046,535.43	100.00
			Base	46.510130	100,670,085.00	66.397865	143,716,620.43	43,046,535.43	100.00

US DOLLAR Total		2,164,476.530	Local		100,670,085.00		143,716,620.43	43,046,535.43	100.00
			Base		100,670,085.00		143,716,620.43	43,046,535.43	100.00

EQUITY Total		2,164,476.530	Base		100,670,085.00		143,716,620.43	43,046,535.43	100.00
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Holdings

SAN DIEGO CITY ERS
 ABERDEEN ASSET MANAGEMENT
 FUND: 9H3P



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		2,170,923.330	Base	100,676,531.80		143,723,067.23	43,046,535.43	100.00

Holdings

SAN DIEGO CITY ERS
BLACKROCK US EQUITY
FUND: 9H3S



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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							
		9,701.120	Local	1.000000	9,701.12	1.000000	9,701.12	0.00
			Base	1.000000	9,701.12	1.000000	9,701.12	0.00
US DOLLAR Total								
		9,701.120	Local		9,701.12		9,701.12	0.00
			Base		9,701.12		9,701.12	0.00
CASH Total								
		9,701.120	Base		9,701.12		9,701.12	0.00
EQUITY								
US DOLLAR								
							Exchange Rate:	1.000000
983WCU903	BLACKROCK EQUITY INDEX NON LENDABLE FUND							
		17,121,175.040	Local	30.211446	517,255,463.60	50.031531	856,598,599.77	339,343,136.17
			Base	30.211446	517,255,463.60	50.031531	856,598,599.77	339,343,136.17
ACI02Q724	RUSSELL 2000 GROWTH FUND MUTUAL FUND							
		3,015,760.267	Local	25.628191	77,288,480.14	47.323737	142,717,045.73	65,428,565.59
			Base	25.628191	77,288,480.14	47.323737	142,717,045.73	65,428,565.59
US DOLLAR Total								
		20,136,935.307	Local		594,543,943.74		999,315,645.50	404,771,701.76
			Base		594,543,943.74		999,315,645.50	404,771,701.76
EQUITY Total								
		20,136,935.307	Base		594,543,943.74		999,315,645.50	404,771,701.76

Holdings

SAN DIEGO CITY ERS
BLACKROCK US EQUITY
FUND: 9H3S



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		20,146,636.427	Base	594,553,644.86		999,325,346.62	404,771,701.76	100.00

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.482690

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		38,176.200	Local	1.000000	38,176.20	1.000000	38,176.20	0.00	0.57
			Base	0.683947	26,110.50	0.674450	25,747.93	-362.57	0.05

AUSTRALIAN DOLLAR Total

		38,176.200	Local		38,176.20		38,176.20	0.00	0.57
			Base		26,110.50		25,747.93	-362.57	0.05

CANADIAN DOLLAR

Exchange Rate: 1.324000

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	0.000000	0.00	0.755287	-0.01	-0.01	0.00

CANADIAN DOLLAR Total

		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		0.00		-0.01	-0.01	0.00

EURO CURRENCY

Exchange Rate: 0.917263

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		11,126.520	Local	1.000000	11,126.52	1.000000	11,126.52	0.00	0.08
			Base	1.094881	12,182.21	1.090200	12,130.13	-52.08	0.02

INTERNATIONAL Total

		11,126.520	Local		11,126.52		11,126.52	0.00	0.08
			Base		12,182.21		12,130.13	-52.08	0.02

EURO CURRENCY Total

		11,126.520	Local		11,126.52		11,126.52	0.00	0.08
			Base		12,182.21		12,130.13	-52.08	0.02

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Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
HONG KONG DOLLAR							Exchange Rate:	7.839400	
HKD	HONG KONG DOLLAR								
		6,654.380	Local	1.000000	6,654.38	1.000000	6,654.38	0.00	100.00
			Base	0.127546	848.74	0.127561	848.84	0.10	0.00
HONG KONG DOLLAR Total		6,654.380	Local		6,654.38		6,654.38	0.00	100.00
			Base		848.74		848.84	0.10	0.00
JAPANESE YEN							Exchange Rate:	108.075000	
JPY	JAPANESE YEN								
		1,058,400.000	Local	1.000000	1,058,400.00	1.000000	1,058,400.00	0.00	0.07
			Base	0.009253	9,793.20	0.009253	9,793.20	0.00	0.02
JAPANESE YEN Total		1,058,400.000	Local		1,058,400.00		1,058,400.00	0.00	0.07
			Base		9,793.20		9,793.20	0.00	0.02
POUND STERLING							Exchange Rate:	0.811491	
GBP	POUND STERLING								
		8,768.730	Local	1.000000	8,768.73	1.000000	8,768.73	0.00	0.12
			Base	1.243567	10,904.50	1.232300	10,805.70	-98.80	0.02
POUND STERLING Total		8,768.730	Local		8,768.73		8,768.73	0.00	0.12
			Base		10,904.50		10,805.70	-98.80	0.02
SOUTH KOREAN WON							Exchange Rate:	1,196.150000	
KRW	SOUTH KOREAN WON								
		1,793.000	Local	1.000000	1,793.00	1.000000	1,793.00	0.00	100.00
			Base	0.000825	1.48	0.000836	1.50	0.02	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
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SOUTH KOREAN WON Total

1,793.000	Local			1,793.00		1,793.00	0.00	100.00
	Base			1.48		1.50	0.02	0.00

SWEDISH KRONA

Exchange Rate: 9.832150

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55.200	Local		1.000000	55.20	1.000000	55.20	0.00	0.00
	Base		0.106341	5.87	0.101707	5.61	-0.26	0.00

SWEDISH KRONA Total

55.200	Local			55.20		55.20	0.00	0.00
	Base			5.87		5.61	-0.26	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,000,245.870	Local		1.000000	1,000,245.87	1.000000	1,000,245.87	0.00	21.52
	Base		1.000000	1,000,245.87	1.000000	1,000,245.87	0.00	1.75

US DOLLAR Total

1,000,245.870	Local			1,000,245.87		1,000,245.87	0.00	21.52
	Base			1,000,245.87		1,000,245.87	0.00	1.75

CASH Total

2,125,219.890	Base			1,060,092.37		1,059,578.77	-513.60	1.86
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
640,460.030	Local		100.000000	640,460.03	100.000000	640,460.03	0.00	13.78
	Base		100.000000	640,460.03	100.000000	640,460.03	0.00	1.12

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STATE STREET

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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	
US DOLLAR Total									
		640,460.030	Local	640,460.03		640,460.03	0.00	13.78	
			Base	640,460.03		640,460.03	0.00	1.12	
CASH EQUIVALENT Total									
		640,460.030	Base	640,460.03		640,460.03	0.00	1.12	
EQUITY									
AUSTRALIAN DOLLAR							Exchange Rate:	1.482690	
608820007	BEACH ENERGY LTD COMMON STOCK								
		366,124.000	Local	1.245710	456,084.48	2.530000	926,293.72	470,209.24	13.82
			Base	0.934345	342,086.08	1.706358	624,738.63	282,652.55	1.10
628661001	ANSELL LTD COMMON STOCK								
		42,479.000	Local	26.818995	1,139,244.09	27.410000	1,164,349.39	25,105.30	17.37
			Base	19.708558	837,199.84	18.486669	785,295.23	-51,904.61	1.38
647654904	REGIS RESOURCES LTD COMMON STOCK								
		130,900.000	Local	5.248413	687,017.27	4.900000	641,410.00	-45,607.27	9.57
			Base	3.664011	479,619.08	3.304804	432,598.86	-47,020.22	0.76
656247905	WORLEYPARSONS LTD COMMON STOCK								
		55,240.000	Local	13.689483	756,207.06	13.010000	718,672.40	-37,534.66	10.72
			Base	10.045567	554,917.12	8.774592	484,708.47	-70,208.65	0.85
ACIOKC147	CLEANAWAY WASTE MANAGEMENT L COMMON STOCK								
		507,534.000	Local	1.829694	928,632.02	1.950000	989,691.30	61,059.28	14.76
			Base	1.300372	659,982.98	1.315177	667,497.12	7,514.14	1.17
B15F6S902	CHARTER HALL GROUP REIT								
		111,060.000	Local	6.081215	675,379.69	11.650000	1,293,849.00	618,469.31	19.30
			Base	4.711567	523,266.58	7.857340	872,636.22	349,369.64	1.53
B86SZR908	ALS LTD COMMON STOCK								
		116,201.000	Local	7.587615	881,688.40	8.020000	931,932.02	50,243.62	13.90
			Base	5.142045	597,510.75	5.409088	628,541.38	31,030.63	1.10

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Books Closed

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Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

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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	
AUSTRALIAN DOLLAR Total									
		1,329,538.000	Local	5,524,253.01		6,666,197.83	1,141,944.82	99.43	
			Base	3,994,582.43		4,496,015.91	501,433.48	7.89	
							Exchange Rate:	1.324000	
CANADIAN DOLLAR									
05651W951	BADGER DAYLIGHTING LTD COMMON STOCK								
		20,628.000	Local	47.573353	981,343.13	40.690000	839,353.32	-141,989.81	16.84
			Base	35.454052	731,346.19	30.732628	633,952.66	-97,393.53	1.11
103309951	BOYD GROUP INCOME FUND UNIT								
		5,929.000	Local	120.831516	716,410.06	175.570000	1,040,954.53	324,544.47	20.89
			Base	90.871265	538,775.73	132.605740	786,219.43	247,443.70	1.38
14042M961	CAPITAL POWER CORP COMMON STOCK								
		35,801.000	Local	29.024828	1,039,117.85	30.680000	1,098,374.68	59,256.83	22.04
			Base	22.255259	796,760.53	23.172205	829,588.13	32,827.60	1.46
194693958	COLLIERS INTERNATIONAL GROUP COMMON STOCK								
		10,816.000	Local	93.109034	1,007,067.31	99.500000	1,076,192.00	69,124.69	21.60
			Base	70.307188	760,442.55	75.151057	812,833.84	52,391.29	1.43
74061A959	PREMIUM BRANDS HOLDINGS CORP COMMON STOCK								
		9,964.000	Local	85.614432	853,062.20	93.130000	927,947.32	74,885.12	18.62
			Base	63.897934	636,679.01	70.339879	700,866.56	64,187.55	1.23
CANADIAN DOLLAR Total									
		83,138.000	Local		4,597,000.55		4,982,821.85	385,821.30	100.00
			Base		3,464,004.01		3,763,460.62	299,456.61	6.60
							Exchange Rate:	6.848550	
DANISH KRONE									
ACI0638D6	SIMCORP A/S COMMON STOCK DKK1.								
		4,679.000	Local	532.219226	2,490,253.76	601.500000	2,814,418.50	324,164.74	20.74
			Base	82.752960	387,201.10	87.828810	410,951.00	23,749.90	0.72
B94P97907	TOPDANMARK A/S COMMON STOCK DKK1.0								
		16,665.000	Local	262.722397	4,378,268.74	330.600000	5,509,449.00	1,131,180.26	40.61

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COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

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STATE STREET

As of: September 30, 2019

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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
		Base	41.363078	689,315.69	48.272992	804,469.41	115,153.72	1.41
BX8ZX2902	ROYAL UNIBREW COMMON STOCK DKK2.0							
		9,284.000 Local	506.213940	4,699,690.22	564.800000	5,243,603.20	543,912.98	38.65
		Base	75.558507	701,485.18	82.470012	765,651.59	64,166.41	1.34
DANISH KRONE Total								
		30,628.000 Local		11,568,212.72		13,567,470.70	1,999,257.98	100.00
		Base		1,778,001.97		1,981,072.00	203,070.03	3.47
EURO CURRENCY							Exchange Rate:	0.917263
AUSTRIA								
ACI13DHX1	IMMOFINANZ AG COMMON STOCK							
		19,068.000 Local	25.074369	478,118.06	25.550000	487,187.40	9,069.34	3.69
		Base	27.598578	526,249.69	27.854607	531,131.64	4,881.95	0.93
AUSTRIA Total								
		19,068.000 Local		478,118.06		487,187.40	9,069.34	3.69
		Base		526,249.69		531,131.64	4,881.95	0.93
FINLAND								
444747000	HUHTAMAKI OYJ COMMON STOCK							
		19,329.000 Local	34.178245	660,631.29	36.580000	707,054.82	46,423.53	5.36
		Base	38.441924	743,043.95	39.879511	770,831.07	27,787.12	1.35
FINLAND Total								
		19,329.000 Local		660,631.29		707,054.82	46,423.53	5.36
		Base		743,043.95		770,831.07	27,787.12	1.35
FRANCE								
560891905	ALTEN SA COMMON STOCK EUR1.016399							
		7,068.000 Local	64.064387	452,807.09	104.800000	740,726.40	287,919.31	5.61
		Base	72.592940	513,086.90	114.252946	807,539.82	294,452.92	1.42
B1HKRM908	KORIAN COMMON STOCK EUR5.0							
		21,505.000 Local	34.275151	737,087.13	37.720000	811,168.60	74,081.47	6.15
		Base	38.794581	834,277.46	41.122339	884,335.90	50,058.44	1.55

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Books Closed

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Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

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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
BNBNSG902	EURONEXT NV COMMON STOCK EUR1.6	8,796.000	Local 54.961213	483,438.83	75.050000	660,139.80	176,700.97	5.00
			Base 64.048020	563,366.38	81.819500	719,684.32	156,317.94	1.26
BRB38F901	SPIE SA COMMON STOCK EUR.47	23,817.000	Local 19.112064	455,192.03	18.370000	437,518.29	-17,673.74	3.31
			Base 21.110516	502,789.16	20.026972	476,982.38	-25,806.78	0.84
BZ6T5C902	S.O.I.T.E.C. COMMON STOCK EUR2.0	6,101.000	Local 72.356265	441,445.57	90.700000	553,360.70	111,915.13	4.19
			Base 81.614866	497,932.30	98.881128	603,273.76	105,341.46	1.06
FRANCE Total		67,287.000	Local	2,569,970.65		3,202,913.79	632,943.14	24.26
			Base	2,911,452.20		3,491,816.18	580,363.98	6.12
GERMANY								
533458907	RHEINMETALL AG COMMON STOCK	4,542.000	Local 90.490698	411,008.75	116.050000	527,099.10	116,090.35	3.99
			Base 100.949359	458,511.99	126.517694	574,643.37	116,131.38	1.01
573563905	TAG IMMOBILIEN AG COMMON STOCK	22,194.000	Local 21.072626	467,685.86	20.940000	464,742.36	-2,943.50	3.52
			Base 24.502161	543,800.96	22.828785	506,662.06	-37,138.90	0.89
581191905	EVOTEC SE COMMON STOCK	31,988.000	Local 23.234665	743,230.48	20.420000	653,194.96	-90,035.52	4.95
			Base 25.948540	830,041.91	22.261881	712,113.06	-117,928.85	1.25
598220903	DIALOG SEMICONDUCTOR PLC COMMON STOCK GBP.001	9,111.000	Local 23.889354	217,655.90	43.430000	395,690.73	178,034.83	3.00
			Base 27.083046	246,753.63	47.347380	431,381.98	184,628.35	0.76
B1VP94901	ALSTRIA OFFICE REIT AG REIT	47,053.000	Local 14.646613	689,167.07	15.740000	740,614.22	51,447.15	5.61
			Base 16.301125	767,016.85	17.159746	807,417.52	40,400.67	1.42
B3S3S5906	STROEER SE + CO KGAA COMMON STOCK	11,344.000	Local 60.122571	682,030.45	69.850000	792,378.40	110,347.95	6.00

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Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

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		Base	72.802423	825,870.69	76.150461	863,850.83	37,980.14	1.52
B8K9X7900	GRAND CITY PROPERTIES COMMON STOCK EUR.1							
		25,690.000	Local 18.927915	486,258.13	20.640000	530,241.60	43,983.47	4.02
			Base 21.425216	550,413.80	22.501725	578,069.32	27,655.52	1.01
GERMANY Total								
		151,922.000	Local	3,697,036.64		4,103,961.37	406,924.73	31.09
			Base	4,222,409.83		4,474,138.14	251,728.31	7.85
ITALY								
478321904	IREN SPA COMMON STOCK EUR1.							
		256,746.000	Local 2.438226	626,004.88	2.676000	687,052.30	61,047.42	5.21
			Base 2.719507	698,222.61	2.917375	749,024.33	50,801.72	1.31
578220907	BUZZI UNICEM SPA COMMON STOCK EUR.6							
		40,672.000	Local 18.297639	744,201.56	21.040000	855,738.88	111,537.32	6.48
			Base 20.619582	838,639.64	22.937805	932,926.41	94,286.77	1.64
BD2Z8S903	ITALGAS SPA COMMON STOCK NPV							
		132,407.000	Local 5.188502	686,993.94	5.922000	784,114.25	97,120.31	5.94
			Base 5.900565	781,276.08	6.456164	854,841.25	73,565.17	1.50
ITALY Total								
		429,825.000	Local	2,057,200.38		2,326,905.43	269,705.05	17.63
			Base	2,318,138.33		2,536,791.99	218,653.66	4.45
NETHERLANDS (THE)								
B1WFDQ908	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25							
		11,129.000	Local 51.565890	573,876.79	45.760000	509,263.04	-64,613.75	3.86
			Base 57.447289	639,330.88	49.887546	555,198.50	-84,132.38	0.97
BD9PNF909	ASR NEDERLAND NV COMMON STOCK EUR.16							
		19,522.000	Local 28.653302	559,369.77	33.870000	661,210.14	101,840.37	5.01
			Base 31.669541	618,252.77	36.925069	720,851.21	102,598.44	1.26
NETHERLANDS (THE) Total								
		30,651.000	Local	1,133,246.56		1,170,473.18	37,226.62	8.87
			Base	1,257,583.65		1,276,049.71	18,466.06	2.24

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COPPER ROCK

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PORTUGAL								
BZCNN3908	BANCO COMERCIAL PORTUGUES R COMMON STOCK							
		2,448,356.000	Local 0.256328	627,581.50	0.190600	466,656.65	-160,924.85	3.54
			Base 0.286373	701,143.42	0.207792	508,749.02	-192,394.40	0.89
PORTUGAL Total								
		2,448,356.000	Local	627,581.50		466,656.65	-160,924.85	3.54
			Base	701,143.42		508,749.02	-192,394.40	0.89
SPAIN								
B1YY66907	ALMIRALL SA COMMON STOCK EUR.12							
		45,077.000	Local 15.845693	714,276.32	16.050000	723,485.85	9,209.53	5.48
			Base 18.065352	814,331.86	17.497708	788,744.18	-25,587.68	1.38
SPAIN Total								
		45,077.000	Local	714,276.32		723,485.85	9,209.53	5.48
			Base	814,331.86		788,744.18	-25,587.68	1.38
EURO CURRENCY Total								
		3,211,515.000	Local	11,938,061.40		13,188,638.49	1,250,577.09	99.92
			Base	13,494,352.93		14,378,251.93	883,899.00	25.22
JAPANESE YEN							Exchange Rate:	108.075000
603658907	FUJI MEDIA HOLDINGS INC COMMON STOCK							
		43,400.000	Local 1,581.840599	68,651,882.00	1,391.000000	60,369,400.00	-8,282,482.00	4.02
			Base 14.425616	626,071.73	12.870692	558,588.02	-67,483.71	0.98
630942902	DIGITAL GARAGE INC COMMON STOCK							
		17,100.000	Local 3,798.910585	64,961,371.00	3,435.000000	58,738,500.00	-6,222,871.00	3.92
			Base 34.546258	590,741.01	31.783484	543,497.57	-47,243.44	0.95
643981004	HOSIDEN CORP COMMON STOCK							
		57,800.000	Local 1,089.927128	62,997,788.00	1,106.000000	63,926,800.00	929,012.00	4.26
			Base 10.103592	583,987.60	10.233634	591,504.05	7,516.45	1.04
647217009	JAPAN AIRPORT TERMINAL CO COMMON STOCK							
		16,900.000	Local 5,093.707929	86,083,664.00	4,680.000000	79,092,000.00	-6,991,664.00	5.27
			Base 45.391261	767,112.31	43.303262	731,825.12	-35,287.19	1.28

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
648266005	KAMIGUMI CO LTD COMMON STOCK		25,300.000	2,533.640553	64,101,106.00	2,448.000000	61,934,400.00	-2,166,706.00	4.13
		Local		22.779031	576,309.49	22.650937	573,068.70	-3,240.79	1.01
648960904	KYORITSU MAINTENANCE CO LTD COMMON STOCK		15,800.000	5,379.193924	84,991,264.00	4,625.000000	73,075,000.00	-11,916,264.00	4.87
		Local		47.850775	756,042.25	42.794356	676,150.82	-79,891.43	1.19
654468909	NS SOLUTIONS CORP COMMON STOCK		17,000.000	3,647.987471	62,015,787.00	3,525.000000	59,925,000.00	-2,090,787.00	4.00
		Local		33.847550	575,408.35	32.616239	554,476.06	-20,932.29	0.97
654635903	SOHGO SECURITY SERVICES CO COMMON STOCK		13,900.000	5,266.546259	73,204,993.00	5,660.000000	78,674,000.00	5,469,007.00	5.25
		Local		49.243167	684,480.02	52.371039	727,957.44	43,477.42	1.28
656952009	MARUI GROUP CO LTD COMMON STOCK		38,400.000	2,225.695599	85,466,711.00	2,282.000000	87,628,800.00	2,162,089.00	5.84
		Local		20.589277	790,628.22	21.114966	810,814.71	20,186.49	1.42
660260001	MORINAGA + CO LTD COMMON STOCK		15,900.000	4,934.874403	78,464,503.00	5,250.000000	83,475,000.00	5,010,497.00	5.57
		Local		43.742073	695,498.96	48.577377	772,380.29	76,881.33	1.35
660264003	MORINAGA MILK INDUSTRY CO COMMON STOCK		20,300.000	4,010.368719	81,410,485.00	4,120.000000	83,636,000.00	2,225,515.00	5.58
		Local		36.630581	743,600.80	38.121675	773,870.00	30,269.20	1.36
664092004	NIPPON SUISAN KAISHA LTD COMMON STOCK		124,500.000	630.149960	78,453,670.00	611.000000	76,069,500.00	-2,384,170.00	5.07
		Local		5.686741	707,999.25	5.653481	703,858.43	-4,140.82	1.23
664268000	NIHON UNISYS LTD COMMON STOCK		28,300.000	2,462.813039	69,697,609.00	3,480.000000	98,484,000.00	28,786,391.00	6.57
		Local		22.980224	650,340.33	32.199861	911,256.07	260,915.74	1.60
679342006	SEINO HOLDINGS CO LTD COMMON STOCK		45,300.000	1,792.039139	81,179,373.00	1,352.000000	61,245,600.00	-19,933,773.00	4.08
		Local		16.055087	727,295.42	12.509831	566,695.35	-160,600.07	0.99

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
698554003	AZBIL CORP COMMON STOCK	28,500.000	1,914.826035	54,572,542.00	2,889.000000	82,336,500.00	27,763,958.00	5.49
			17.517345	499,244.32	26.731437	761,845.94	262,601.62	1.34
B05MTR906	SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	17,900.000	4,698.940168	84,111,029.00	4,595.000000	82,250,500.00	-1,860,529.00	5.48
			42.925685	768,369.77	42.516771	761,050.20	-7,319.57	1.33
B92MT1907	ZENKOKU HOSHO CO LTD COMMON STOCK	18,700.000	4,169.730856	77,973,967.00	4,205.000000	78,633,500.00	659,533.00	5.24
			38.154544	713,489.98	38.908166	727,582.70	14,092.72	1.28
BF2564909	ARUHI CORP COMMON STOCK	41,400.000	2,026.188527	83,884,205.00	2,407.000000	99,649,800.00	15,765,595.00	6.64
			18.255649	755,783.86	22.271571	922,043.03	166,259.17	1.62
BSM8SQ900	TECHNOPRO HOLDINGS INC COMMON STOCK	12,800.000	6,792.878516	86,948,845.00	6,400.000000	81,920,000.00	-5,028,845.00	5.46
			63.331705	810,645.82	59.218136	757,992.14	-52,653.68	1.33
BYZ0SJ906	VISION INC/TOKYO JAPAN COMMON STOCK	30,600.000	1,664.636405	50,937,874.00	1,562.000000	47,797,200.00	-3,140,674.00	3.19
			15.397508	471,163.74	14.452926	442,259.54	-28,904.20	0.78
JAPANESE YEN Total		629,800.000		1,480,108,668.00		1,498,861,500.00	18,752,832.00	99.93
				13,494,213.23		13,868,716.18	374,502.95	24.33
NEW TAIWAN DOLLAR							Exchange Rate:	31.024500
643280902	CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10.	306,000.000	66.961235	20,490,138.00	57.500000	17,595,000.00	-2,895,138.00	100.00
			2.167475	663,247.31	1.853374	567,132.43	-96,114.88	0.99
NEW TAIWAN DOLLAR Total		306,000.000		20,490,138.00		17,595,000.00	-2,895,138.00	100.00
				663,247.31		567,132.43	-96,114.88	0.99

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Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NORWEGIAN KRONE							Exchange Rate:	9.085950
485283006	STOREBRAND ASA COMMON STOCK NOK5.							
		82,411.000	Local 72.595944	5,982,704.34	57.440000	4,733,687.84	-1,249,016.50	100.00
			Base 8.653723	713,161.93	6.321849	520,989.86	-192,172.07	0.91
NORWEGIAN KRONE Total								
		82,411.000	Local	5,982,704.34		4,733,687.84	-1,249,016.50	100.00
			Base	713,161.93		520,989.86	-192,172.07	0.91
POUND STERLING							Exchange Rate:	0.811491
038641908	GREENCORE GROUP PLC COMMON STOCK GBP.01							
		321,215.000	Local 1.835644	589,636.29	2.260000	725,945.90	136,309.61	9.93
			Base 2.372078	761,947.02	2.784997	894,582.81	132,635.79	1.57
068866904	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025							
		47,018.000	Local 12.882814	605,724.13	14.800000	695,866.40	90,142.27	9.52
			Base 16.299219	766,356.70	18.238033	857,515.86	91,159.16	1.50
096331905	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01							
		25,243.000	Local 17.107735	431,850.55	27.680000	698,726.24	266,875.69	9.56
			Base 22.377436	564,873.61	34.110052	861,040.04	296,166.43	1.51
330248907	UDG HEALTHCARE PLC COMMON STOCK EUR.05							
		86,261.000	Local 6.742691	581,631.24	7.505000	647,388.81	65,757.57	8.86
			Base 9.172322	791,213.63	9.248408	797,776.94	6,563.31	1.40
ACI0N9S67	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625							
		40,355.000	Local 11.019279	444,682.99	14.550000	587,165.25	142,482.26	8.03
			Base 14.632353	590,488.59	17.929959	723,563.48	133,074.89	1.27
B0N8QD901	BRITVIC PLC COMMON STOCK GBP.2							
		71,261.000	Local 8.284256	590,344.35	9.835000	700,851.94	110,507.59	9.59
			Base 10.647450	758,747.94	12.119666	863,659.54	104,911.60	1.51
B132NW905	ASHMORE GROUP PLC COMMON STOCK GBP.0001							
		87,321.000	Local 5.288420	461,790.12	5.060000	441,844.26	-19,945.86	6.04
			Base 6.492784	566,956.43	6.235436	544,484.49	-22,471.94	0.96

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Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BGBN7C909	SSP GROUP PLC COMMON STOCK GBP.01085							
		88,813.000	Local 5.094370	452,446.26	6.200000	550,640.60	98,194.34	7.53
			Base 6.693181	594,441.48	7.640257	678,554.17	84,112.69	1.19
BK1PTB904	AGGREKO PLC COMMON STOCK GBP.04832911							
		67,875.000	Local 8.299892	563,355.16	8.308000	563,905.50	550.34	7.71
			Base 10.117052	686,694.93	10.237945	694,900.50	8,205.57	1.22
BN574F902	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001							
		19,032.000	Local 21.134984	402,241.02	36.150000	688,006.80	285,765.78	9.41
			Base 26.927774	512,489.40	44.547629	847,830.48	335,341.08	1.49
BYTTFB905	HOMESERVE PLC COMMON STOCK GBP.0269231							
		37,025.000	Local 10.340361	382,851.88	11.860000	439,116.50	56,264.62	6.01
			Base 13.417782	496,793.38	14.615073	541,123.07	44,329.69	0.95
BYZFY9907	SOPHOS GROUP PLC COMMON STOCK GBP.03							
		140,447.000	Local 4.379705	615,116.41	4.005000	562,490.24	-52,626.17	7.69
			Base 5.452434	765,777.99	4.935360	693,156.47	-72,621.52	1.22
POUND STERLING Total								
		1,031,866.000	Local	6,121,670.40		7,301,948.44	1,180,278.04	99.88
			Base	7,856,781.10		8,998,187.85	1,141,406.75	15.78
SINGAPORE DOLLAR							Exchange Rate:	1.382900
660373903	COMFORTDELGRO CORP LTD COMMON STOCK							
		429,500.000	Local 2.387057	1,025,241.03	2.400000	1,030,800.00	5,558.97	55.34
			Base 1.752728	752,796.63	1.735483	745,390.12	-7,406.51	1.31
ACI00LNQ6	MAPLETREE COMMERCIAL TRUST REIT							
		363,300.000	Local 2.113313	767,766.57	2.290000	831,957.00	64,190.43	44.66
			Base 1.525587	554,245.83	1.655940	601,603.15	47,357.32	1.06
SINGAPORE DOLLAR Total								
		792,800.000	Local	1,793,007.60		1,862,757.00	69,749.40	100.00
			Base	1,307,042.46		1,346,993.27	39,950.81	2.36

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Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA							Exchange Rate:	9.832150
ACI0CM5K4	HEMFOSA FASTIGHETER AB COMMON STOCK SEK1.0							
		63,321.000	Local 65.108368	4,122,726.96	99.700000	6,313,103.70	2,190,376.74	32.74
			Base 7.545710	477,801.89	10.140203	642,087.81	164,285.92	1.13
ACI0J3KZ9	DOMETIC GROUP AB COMMON STOCK							
		59,183.000	Local 81.477555	4,822,086.16	77.220000	4,570,111.26	-251,974.90	23.70
			Base 9.356937	553,771.58	7.853826	464,813.01	-88,958.57	0.82
B3K7KL908	LOOMIS AB B COMMON STOCK SEK5.0							
		24,267.000	Local 305.606157	7,416,144.60	346.000000	8,396,382.00	980,237.40	43.55
			Base 33.411582	810,798.85	35.190675	853,972.12	43,173.27	1.50
SWEDISH KRONA Total		146,771.000	Local	16,360,957.72		19,279,596.96	2,918,639.24	100.00
			Base	1,842,372.32		1,960,872.94	118,500.62	3.44
SWISS FRANC							Exchange Rate:	0.997150
435003900	FORBO HOLDING AG REG COMMON STOCK CHF.1							
		283.000	Local 1,601.072014	453,103.38	1,482.000000	419,406.00	-33,697.38	100.00
			Base 1,640.499611	464,261.39	1,486.235772	420,604.72	-43,656.67	0.74
SWISS FRANC Total		283.000	Local	453,103.38		419,406.00	-33,697.38	100.00
			Base	464,261.39		420,604.72	-43,656.67	0.74
US DOLLAR							Exchange Rate:	1.000000
464288273	ISHARES MSCI EAFE SMALL CAP ET ISHARES MSCI EAFE SMALL CAP							
		25,474.000	Local 57.689300	1,469,577.23	57.230000	1,457,877.02	-11,700.21	31.36
			Base 57.689300	1,469,577.23	57.230000	1,457,877.02	-11,700.21	2.56
92932M101	WNS HOLDINGS LTD ADR ADR USD.16							
		13,563.000	Local 47.301102	641,544.84	58.750000	796,826.25	155,281.41	17.14
			Base 47.301102	641,544.84	58.750000	796,826.25	155,281.41	1.40

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
L44385109	LOBANT SA COMMON STOCK USD1.2							
		8,228.000	Local 64.401678	529,897.01	91.580000	753,520.24	223,623.23	16.21
			Base 64.401678	529,897.01	91.580000	753,520.24	223,623.23	1.32
US DOLLAR Total								
		47,265.000	Local	2,641,019.08		3,008,223.51	367,204.43	64.71
			Base	2,641,019.08		3,008,223.51	367,204.43	5.28
EQUITY Total								
		7,692,015.000	Base	51,713,040.16		55,310,521.22	3,597,481.06	97.02

Holdings

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		10,457,694.920	Base	53,413,592.56		57,010,560.02	3,596,967.46	100.00

Holdings

ALLIANZ-STRUCTURED ALPHA
ALLIANZ - STRUCTURED ALPHA

FUND: 9H46



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

931PMT903	ALLIANZGI STRUCTURED ALPHA							
	158,407,799.369	Local	1.000000	158,407,799.37	1.605689	254,353,660.96	95,945,861.59	100.00
		Base	1.000000	158,407,799.37	1.605689	254,353,660.96	95,945,861.59	100.00

US DOLLAR Total								
	158,407,799.369	Local		158,407,799.37		254,353,660.96	95,945,861.59	100.00
		Base		158,407,799.37		254,353,660.96	95,945,861.59	100.00

EQUITY Total								
	158,407,799.369	Base		158,407,799.37		254,353,660.96	95,945,861.59	100.00

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

Books Closed

Prepared by State Street

Holdings

ALLIANZ-STRUCTURED ALPHA
 ALLIANZ - STRUCTURED ALPHA
 FUND: 9H46



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		158,407,799.369	Base	158,407,799.37		254,353,660.96	95,945,861.59	100.00

Holdings

AQR INT'L SMALL CAP EQUITY
 AQR INT'L SMALL CAP - EQUITY
 FUND: 9H51



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
921PZU908	AQR INTL SMALL CAP EQ FUND								
		70,000,000.000	Local	1.000000	70,000,000.00	0.898966	62,927,620.00	-7,072,380.00	100.00
			Base	1.000000	70,000,000.00	0.898966	62,927,620.00	-7,072,380.00	100.00
US DOLLAR Total									
		70,000,000.000	Local		70,000,000.00		62,927,620.00	-7,072,380.00	100.00
			Base		70,000,000.00		62,927,620.00	-7,072,380.00	100.00
EQUITY Total									
		70,000,000.000	Base		70,000,000.00		62,927,620.00	-7,072,380.00	100.00

Holdings

AQR INT'L SMALL CAP EQUITY
AQR INT'L SMALL CAP - EQUITY
FUND: 9H51



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		70,000,000.00	Base	70,000,000.00		62,927,620.00	-7,072,380.00	100.00

Holdings

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	5.060	Local	1.000000	5.06	1.000000	5.06	0.00	0.00
			Base	1.000000	5.06	1.000000	5.06	0.00	0.00

US DOLLAR Total		5.060	Local		5.06		5.06	0.00	0.00
			Base		5.06		5.06	0.00	0.00

CASH Total		5.060	Base		5.06		5.06	0.00	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

934KZU904	ARROWSTREET GLOBAL EQUITY ACWI CIT CLASS C	1,192,617.655	Local	103.917336	123,933,649.55	110.914700	132,278,829.42	8,345,179.87	100.00
			Base	103.917336	123,933,649.55	110.914700	132,278,829.42	8,345,179.87	100.00

US DOLLAR Total		1,192,617.655	Local		123,933,649.55		132,278,829.42	8,345,179.87	100.00
			Base		123,933,649.55		132,278,829.42	8,345,179.87	100.00

EQUITY Total		1,192,617.655	Base		123,933,649.55		132,278,829.42	8,345,179.87	100.00
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Holdings

ARROWSTREET GLOBAL EQUITY
 ARROWSTREET
 FUND: 9H56



STATE STREET

As of: September 30, 2019

View Date: October 8, 2019

Base Currency: 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								
		1,192,622.715	Base	123,933,654.61		132,278,834.48	8,345,179.87	100.00

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DIMENSIONAL FUND ADVISORS

FUND: 9H1L

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	24,582.299	Local	9,819,475.80	64,923,326.60	100.00	55,103,850.80		55,103,850.80
		Base	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80
US DOLLAR Total								
	24,582.299	Local	9,819,475.80	64,923,326.60	100.00	55,103,850.80		55,103,850.80
		Base	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80
FUND Total								
	24,582.299	Base	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS
FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EURO CURRENCY								Exchange Rate: 0.917263
FINLAND								
EQUITY								
685,321.000	Local	3,286,439.81	3,186,742.65	5.27	-99,697.16			-99,697.16
	Base	3,731,158.96	3,474,186.41	1.89	-108,689.83		-148,282.72	-256,972.55
FINLAND Total								
685,321.000	Local	3,286,439.81	3,186,742.65	5.27	-99,697.16			-99,697.16
	Base	3,731,158.96	3,474,186.41	1.89	-108,689.83		-148,282.72	-256,972.55
FRANCE								
EQUITY								
1,331,662.000	Local	36,645,836.27	36,740,570.43	60.81	94,734.16			94,734.16
	Base	43,975,093.43	40,054,564.97	21.83	103,279.17		-4,023,807.63	-3,920,528.46
FRANCE Total								
1,331,662.000	Local	36,645,836.27	36,740,570.43	60.81	94,734.16			94,734.16
	Base	43,975,093.43	40,054,564.97	21.83	103,279.17		-4,023,807.63	-3,920,528.46
GERMANY								
EQUITY								
41,108.000	Local	2,509,841.42	2,635,844.96	4.36	126,003.54			126,003.54
	Base	2,857,763.38	2,873,597.82	1.57	137,369.04		-121,534.60	15,834.44
GERMANY Total								
41,108.000	Local	2,509,841.42	2,635,844.96	4.36	126,003.54			126,003.54
	Base	2,857,763.38	2,873,597.82	1.57	137,369.04		-121,534.60	15,834.44
INTERNATIONAL								
CASH								
0.090	Local	0.09	0.09	0.00	0.00			0.00
	Base	0.10	0.10	0.00	0.00		0.00	0.00
ITALY								
EQUITY								
9,820,862.000	Local	13,951,146.05	12,065,013.32	19.97	-1,886,132.73			-1,886,132.73
	Base	16,881,430.42	13,153,275.91	7.17	-2,056,261.65		-1,671,892.86	-3,728,154.51
ITALY Total								
9,820,862.000	Local	13,951,146.05	12,065,013.32	19.97	-1,886,132.73			-1,886,132.73

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		16,881,430.42	13,153,275.91	7.17	-2,056,261.65	-1,671,892.86	-3,728,154.51
NETHERLANDS (THE) EQUITY								
	544,051.000	Local	3,291,043.59	2,076,642.67	3.44	-1,214,400.92		-1,214,400.92
		Base	4,046,427.49	2,263,955.56	1.23	-1,323,939.72	-458,532.21	-1,782,471.93
NETHERLANDS (THE) Total								
	544,051.000	Local	3,291,043.59	2,076,642.67	3.44	-1,214,400.92		-1,214,400.92
		Base	4,046,427.49	2,263,955.56	1.23	-1,323,939.72	-458,532.21	-1,782,471.93
SPAIN EQUITY								
	258,721.000	Local	4,058,884.40	3,710,059.14	6.14	-348,825.26		-348,825.26
		Base	4,801,840.74	4,044,705.98	2.20	-380,289.25	-376,845.51	-757,134.76
SPAIN Total								
	258,721.000	Local	4,058,884.40	3,710,059.14	6.14	-348,825.26		-348,825.26
		Base	4,801,840.74	4,044,705.98	2.20	-380,289.25	-376,845.51	-757,134.76
EURO CURRENCY Total								
	12,681,725.090	Local	63,743,191.63	60,414,873.26	100.00	-3,328,318.37		-3,328,318.37
		Base	76,293,714.52	65,864,286.75	35.90	-3,628,532.24	-6,800,895.53	-10,429,427.77
								Exchange Rate: 7.839400
HONG KONG DOLLAR EQUITY								
	3,254,500.000	Local	31,548,368.01	15,917,575.00	100.00	-15,630,793.01		-15,630,793.01
		Base	4,062,476.10	2,030,458.33	1.11	-1,993,876.19	-38,141.58	-2,032,017.77
HONG KONG DOLLAR Total								
	3,254,500.000	Local	31,548,368.01	15,917,575.00	100.00	-15,630,793.01		-15,630,793.01
		Base	4,062,476.10	2,030,458.33	1.11	-1,993,876.19	-38,141.58	-2,032,017.77
								Exchange Rate: 108.075000
JAPANESE YEN EQUITY								
	2,264,370.000	Local	4,493,419,908.00	3,630,494,830.00	100.00	-862,925,078.00		-862,925,078.00
		Base	41,413,526.79	33,592,364.85	18.31	-7,984,502.23	163,340.29	-7,821,161.94

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS
FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
JAPANESE YEN Total								
	2,264,370.000	Local	4,493,419,908.00	3,630,494,830.00	100.00	-862,925,078.00		-862,925,078.00
		Base	41,413,526.79	33,592,364.85	18.31	-7,984,502.23	163,340.29	-7,821,161.94
							Exchange Rate:	19.744000
MEXICAN PESO								
CASH								
	-0.120	Local	-0.12	-0.12	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
EQUITY								
	1,167,961.000	Local	30,597,013.51	33,683,995.24	100.00	3,086,981.73		3,086,981.73
		Base	1,555,184.02	1,706,037.04	0.93	156,350.37	-5,497.35	150,853.02
MEXICAN PESO Total								
	1,167,960.880	Local	30,597,013.39	33,683,995.12	100.00	3,086,981.73		3,086,981.73
		Base	1,555,184.01	1,706,037.03	0.93	156,350.37	-5,497.35	150,853.02
							Exchange Rate:	31.024500
NEW TAIWAN DOLLAR								
EQUITY								
	130,000.000	Local	32,738,217.00	26,845,000.00	100.00	-5,893,217.00		-5,893,217.00
		Base	1,085,472.91	865,283.89	0.47	-189,953.65	-30,235.37	-220,189.02
NEW TAIWAN DOLLAR Total								
	130,000.000	Local	32,738,217.00	26,845,000.00	100.00	-5,893,217.00		-5,893,217.00
		Base	1,085,472.91	865,283.89	0.47	-189,953.65	-30,235.37	-220,189.02
							Exchange Rate:	0.811491
POUND STERLING								
CASH								
	29,935.910	Local	29,935.91	29,935.91	0.08	0.00		0.00
		Base	36,857.08	36,890.01	0.02	0.00	32.93	32.93
EQUITY								
	11,023,570.000	Local	43,349,002.96	38,373,075.91	99.92	-4,975,927.05		-4,975,927.05
		Base	65,063,484.21	47,287,124.46	25.77	-6,131,832.70	-11,644,527.05	-17,776,359.75

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
POUND STERLING Total		11,053,505.910						
	Local		43,378,938.87	38,403,011.82	100.00	-4,975,927.05		-4,975,927.05
	Base		65,100,341.29	47,324,014.47	25.79	-6,131,832.70	-11,644,494.12	-17,776,326.82
SOUTH KOREAN WON							Exchange Rate: 1,196.150000	
CASH		2,642.000						
	Local		2,642.00	2,642.00	0.00	0.00		0.00
	Base		2.18	2.21	0.00	0.00	0.03	0.03
EQUITY		13,424.000						
	Local		1,992,636,753.00	2,226,670,000.00	100.00	234,033,247.00		234,033,247.00
	Base		1,808,428.82	1,861,530.74	1.01	195,655.43	-142,553.51	53,101.92
SOUTH KOREAN WON Total		16,066.000						
	Local		1,992,639,395.00	2,226,672,642.00	100.00	234,033,247.00		234,033,247.00
	Base		1,808,431.00	1,861,532.95	1.01	195,655.43	-142,553.48	53,101.95
SWISS FRANC							Exchange Rate: 0.997150	
EQUITY		763,247.000						
	Local		16,831,965.36	14,287,898.89	100.00	-2,544,066.47		-2,544,066.47
	Base		17,354,855.00	14,328,735.78	7.81	-2,551,337.78	-474,781.44	-3,026,119.22
SWISS FRANC Total		763,247.000						
	Local		16,831,965.36	14,287,898.89	100.00	-2,544,066.47		-2,544,066.47
	Base		17,354,855.00	14,328,735.78	7.81	-2,551,337.78	-474,781.44	-3,026,119.22
US DOLLAR							Exchange Rate: 1.000000	
CASH		1,000,245.870						
	Local		1,000,245.87	1,000,245.87	6.29	0.00		0.00
	Base		1,000,245.87	1,000,245.87	0.55	0.00	0.00	0.00
CASH EQUIVALENT		8,040,483.730						
	Local		8,040,483.73	8,040,483.73	50.56	0.00		0.00
	Base		8,040,483.73	8,040,483.73	4.38	0.00	0.00	0.00
EQUITY		657,482.000						
	Local		7,053,178.80	6,863,408.02	43.15	-189,770.78		-189,770.78

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
		Base	7,053,178.80	6,863,408.02	3.74	-189,770.78	0.00	-189,770.78
US DOLLAR Total								
	9,698,211.600	Local	16,093,908.40	15,904,137.62	100.00	-189,770.78		-189,770.78
		Base	16,093,908.40	15,904,137.62	8.67	-189,770.78	0.00	-189,770.78
<hr/>								
FUND Total								
	41,029,586.480	Base	224,767,910.02	183,476,851.67	100.00	-22,317,799.77	-18,973,258.58	-41,291,058.35

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL

FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	1,001,042.630	Local	1,001,042.63	1,001,042.63	0.43	0.00		0.00
		Base	1,001,042.63	1,001,042.63	0.43	0.00	0.00	0.00
CASH EQUIVALENT								
	5,883,831.230	Local	5,883,831.23	5,883,831.23	2.52	0.00		0.00
		Base	5,883,831.23	5,883,831.23	2.52	0.00	0.00	0.00
EQUITY								
	264,445.000	Local	38,471,784.45	42,868,565.30	18.34	4,396,780.85		4,396,780.85
		Base	38,471,784.45	42,868,565.30	18.34	4,396,780.85	0.00	4,396,780.85
FIXED INCOME								
	155,181,000.000	Local	175,360,605.40	184,020,070.49	78.72	8,659,465.09		8,659,465.09
		Base	175,360,605.40	184,020,070.49	78.72	8,659,465.09	0.00	8,659,465.09
US DOLLAR Total								
	162,330,318.860	Local	220,717,263.71	233,773,509.65	100.00	13,056,245.94		13,056,245.94
		Base	220,717,263.71	233,773,509.65	100.00	13,056,245.94	0.00	13,056,245.94
FUND Total								
	162,330,318.860	Base	220,717,263.71	233,773,509.65	100.00	13,056,245.94	0.00	13,056,245.94

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,000,246.100	Local	1,000,246.10	1,000,246.10	0.79	0.00		0.00
		Base	1,000,246.10	1,000,246.10	0.79	0.00	0.00	0.00
CASH EQUIVALENT								
	2,034,869.490	Local	2,034,869.49	2,034,869.49	1.61	0.00		0.00
		Base	2,034,869.49	2,034,869.49	1.61	0.00	0.00	0.00
EQUITY								
	2,860,569.528	Local	113,309,359.98	123,523,590.88	97.60	10,214,230.90		10,214,230.90
		Base	113,309,359.98	123,523,590.88	97.60	10,214,230.90	0.00	10,214,230.90
US DOLLAR Total								
	5,895,685.118	Local	116,344,475.57	126,558,706.47	100.00	10,214,230.90		10,214,230.90
		Base	116,344,475.57	126,558,706.47	100.00	10,214,230.90	0.00	10,214,230.90
FUND Total								
	5,895,685.118	Base	116,344,475.57	126,558,706.47	100.00	10,214,230.90	0.00	10,214,230.90

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

GMO & CO.

FUND: 9H32

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
EQUITY								
	7,805,762.690	Local	196,366,768.04	197,173,565.55	100.00	806,797.51		806,797.51
		Base	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51
US DOLLAR Total								
	7,805,762.690	Local	196,366,768.04	197,173,565.55	100.00	806,797.51		806,797.51
		Base	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51
FUND Total								
	7,805,762.690	Base	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51

Holdings

Currency Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
AUSTRALIAN DOLLAR						Exchange Rate:	1.482690	
EQUITY								
	31,700.000	Local	1,232,107.01	7,407,973.00	100.00	6,175,865.99		6,175,865.99
		Base	1,218,368.69	4,996,306.04	2.18	4,165,311.69	-387,374.34	3,777,937.35
AUSTRALIAN DOLLAR Total								
	31,700.000	Local	1,232,107.01	7,407,973.00	100.00	6,175,865.99		6,175,865.99
		Base	1,218,368.69	4,996,306.04	2.18	4,165,311.69	-387,374.34	3,777,937.35
CANADIAN DOLLAR						Exchange Rate:	1.324000	
EQUITY								
	150,200.000	Local	4,843,926.06	6,098,120.00	100.00	1,254,193.94		1,254,193.94
		Base	3,789,616.86	4,605,830.82	2.01	947,276.39	-131,062.43	816,213.96
CANADIAN DOLLAR Total								
	150,200.000	Local	4,843,926.06	6,098,120.00	100.00	1,254,193.94		1,254,193.94
		Base	3,789,616.86	4,605,830.82	2.01	947,276.39	-131,062.43	816,213.96
DANISH KRONE						Exchange Rate:	6.848550	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.00	0.00	0.00	0.00	0.00	0.00
EQUITY								
	78,400.000	Local	15,941,807.53	27,608,560.00	100.00	11,666,752.47		11,666,752.47
		Base	2,484,273.18	4,031,300.06	1.76	1,703,536.15	-156,509.27	1,547,026.88
DANISH KRONE Total								
	78,400.010	Local	15,941,807.54	27,608,560.01	100.00	11,666,752.47		11,666,752.47
		Base	2,484,273.18	4,031,300.06	1.76	1,703,536.15	-156,509.27	1,547,026.88
EURO CURRENCY						Exchange Rate:	0.917263	
FINLAND EQUITY								
	42,900.000	Local	1,822,726.58	2,241,096.00	14.73	418,369.42		418,369.42

Holdings

Currency Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		1,943,906.59	2,443,242.56	1.07	456,106.29	43,229.68	499,335.97
FINLAND Total								
42,900.000	Local		1,822,726.58	2,241,096.00	14.73	418,369.42		418,369.42
	Base		1,943,906.59	2,443,242.56	1.07	456,106.29	43,229.68	499,335.97
FRANCE EQUITY								
28,900.000	Local		3,178,483.58	8,749,735.00	57.49	5,571,251.42		5,571,251.42
	Base		3,943,618.69	9,538,959.93	4.16	6,073,777.55	-478,436.31	5,595,341.24
FRANCE Total								
28,900.000	Local		3,178,483.58	8,749,735.00	57.49	5,571,251.42		5,571,251.42
	Base		3,943,618.69	9,538,959.93	4.16	6,073,777.55	-478,436.31	5,595,341.24
SPAIN EQUITY								
148,900.000	Local		2,499,907.82	4,228,760.00	27.78	1,728,852.18		1,728,852.18
	Base		3,031,822.09	4,610,193.59	2.01	1,884,794.42	-306,422.92	1,578,371.50
SPAIN Total								
148,900.000	Local		2,499,907.82	4,228,760.00	27.78	1,728,852.18		1,728,852.18
	Base		3,031,822.09	4,610,193.59	2.01	1,884,794.42	-306,422.92	1,578,371.50
EURO CURRENCY Total								
220,700.000	Local		7,501,117.98	15,219,591.00	100.00	7,718,473.02		7,718,473.02
	Base		8,919,347.37	16,592,396.08	7.24	8,414,678.25	-741,629.54	7,673,048.71
HONG KONG DOLLAR						Exchange Rate:	7.839400	
CASH								
28.430	Local		28.43	28.43	0.00	0.00		0.00
	Base		3.63	3.63	0.00	0.00	0.00	0.00
EQUITY								
5,197,620.000	Local		73,671,129.46	108,302,895.60	100.00	34,631,766.14		34,631,766.14
	Base		9,496,845.21	13,815,202.14	6.03	4,417,655.20	-99,298.27	4,318,356.93
HONG KONG DOLLAR Total								
5,197,648.430	Local		73,671,157.89	108,302,924.03	100.00	34,631,766.14		34,631,766.14
	Base		9,496,848.84	13,815,205.77	6.03	4,417,655.20	-99,298.27	4,318,356.93

Holdings

Currency Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
JAPANESE YEN							Exchange Rate:	108.075000
EQUITY								
	78,200.000	Local	837,670,139.00	1,794,710,000.00	100.00	957,039,861.00		957,039,861.00
		Base	8,629,791.84	16,606,153.13	7.25	8,855,330.66	-878,969.37	7,976,361.29
JAPANESE YEN Total								
	78,200.000	Local	837,670,139.00	1,794,710,000.00	100.00	957,039,861.00		957,039,861.00
		Base	8,629,791.84	16,606,153.13	7.25	8,855,330.66	-878,969.37	7,976,361.29
POUND STERLING							Exchange Rate:	0.811491
CASH								
	27.710	Local	27.71	27.71	0.00	0.00		0.00
		Base	34.28	34.15	0.00	0.00	-0.13	-0.13
EQUITY								
	394,450.000	Local	6,995,346.66	11,406,115.50	100.00	4,410,768.84		4,410,768.84
		Base	9,839,952.20	14,055,751.09	6.13	5,435,388.49	-1,219,589.60	4,215,798.89
POUND STERLING Total								
	394,477.710	Local	6,995,374.37	11,406,143.21	100.00	4,410,768.84		4,410,768.84
		Base	9,839,986.48	14,055,785.24	6.13	5,435,388.49	-1,219,589.73	4,215,798.76
SWISS FRANC							Exchange Rate:	0.997150
EQUITY								
	124,530.000	Local	11,318,183.78	16,898,183.00	100.00	5,579,999.22		5,579,999.22
		Base	11,712,927.25	16,946,480.47	7.39	5,595,947.67	-362,394.45	5,233,553.22
SWISS FRANC Total								
	124,530.000	Local	11,318,183.78	16,898,183.00	100.00	5,579,999.22		5,579,999.22
		Base	11,712,927.25	16,946,480.47	7.39	5,595,947.67	-362,394.45	5,233,553.22
US DOLLAR							Exchange Rate:	1.000000
CASH								
	1,000,245.870	Local	1,000,245.87	1,000,245.87	0.73	0.00		0.00
		Base	1,000,245.87	1,000,245.87	0.44	0.00	0.00	0.00

Holdings

Currency Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT								
	4,773,057.420	Local	4,773,057.42	4,773,057.42	3.47	0.00		0.00
		Base	4,773,057.42	4,773,057.42	2.08	0.00	0.00	0.00
EQUITY								
	1,393,813.000	Local	70,662,629.44	131,764,603.02	95.80	61,101,973.58		61,101,973.58
		Base	70,662,629.44	131,764,603.02	57.49	61,101,973.58	0.00	61,101,973.58
US DOLLAR Total								
	7,167,116.290	Local	76,435,932.73	137,537,906.31	100.00	61,101,973.58		61,101,973.58
		Base	76,435,932.73	137,537,906.31	60.01	61,101,973.58	0.00	61,101,973.58
FUND Total								
	13,442,972.440	Base	132,527,093.24	229,187,363.92	100.00	100,637,098.07	-3,976,827.39	96,660,270.68

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	51,641,740.440	Local	555,747,229.82	770,345,987.51	100.00	214,598,757.69		214,598,757.69
		Base	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69
US DOLLAR Total								
	51,641,740.440	Local	555,747,229.82	770,345,987.51	100.00	214,598,757.69		214,598,757.69
		Base	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69
FUND Total								
	51,641,740.440	Base	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69

Holdings

Currency Summary

As of: September 30, 2019

NEUBERGER BERMAN EM EQUITY

NEUBERGER BERMAN

FUND: 9H38

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	53,228.520	Local	64,169,180.76	74,176,260.51	100.00	10,007,079.75		10,007,079.75
		Base	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75
US DOLLAR Total								
	53,228.520	Local	64,169,180.76	74,176,260.51	100.00	10,007,079.75		10,007,079.75
		Base	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75
FUND Total								
	53,228.520	Base	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
FISHER INVESTMENTS

FUND: 9H3H

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	708,288.060	Local	708,288.06	708,288.06	0.99	0.00		0.00
		Base	708,288.06	708,288.06	0.99	0.00	0.00	0.00
EQUITY								
	1,787,593.000	Local	51,005,332.99	71,038,096.41	99.01	20,032,763.42		20,032,763.42
		Base	51,005,332.99	71,038,096.41	99.01	20,032,763.42	0.00	20,032,763.42
US DOLLAR Total								
	2,495,881.060	Local	51,713,621.05	71,746,384.47	100.00	20,032,763.42		20,032,763.42
		Base	51,713,621.05	71,746,384.47	100.00	20,032,763.42	0.00	20,032,763.42
FUND Total								
	2,495,881.060	Base	51,713,621.05	71,746,384.47	100.00	20,032,763.42	0.00	20,032,763.42

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
 ABERDEEN ASSET MANAGEMENT
 FUND: 9H3P

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,446.800	Local	6,446.80	6,446.80	0.00	0.00		0.00
		Base	6,446.80	6,446.80	0.00	0.00	0.00	0.00
EQUITY								
	2,164,476.530	Local	100,670,085.00	143,716,620.43	100.00	43,046,535.43		43,046,535.43
		Base	100,670,085.00	143,716,620.43	100.00	43,046,535.43	0.00	43,046,535.43
US DOLLAR Total								
	2,170,923.330	Local	100,676,531.80	143,723,067.23	100.00	43,046,535.43		43,046,535.43
		Base	100,676,531.80	143,723,067.23	100.00	43,046,535.43	0.00	43,046,535.43
FUND Total								
	2,170,923.330	Base	100,676,531.80	143,723,067.23	100.00	43,046,535.43	0.00	43,046,535.43

Holdings

Currency Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK US EQUITY
FUND: 9H3S

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	9,701.120	Local	9,701.12	9,701.12	0.00	0.00		0.00
		Base	9,701.12	9,701.12	0.00	0.00	0.00	0.00
EQUITY								
	20,136,935.307	Local	594,543,943.74	999,315,645.50	100.00	404,771,701.76		404,771,701.76
		Base	594,543,943.74	999,315,645.50	100.00	404,771,701.76	0.00	404,771,701.76
US DOLLAR Total								
	20,146,636.427	Local	594,553,644.86	999,325,346.62	100.00	404,771,701.76		404,771,701.76
		Base	594,553,644.86	999,325,346.62	100.00	404,771,701.76	0.00	404,771,701.76
FUND Total								
	20,146,636.427	Base	594,553,644.86	999,325,346.62	100.00	404,771,701.76	0.00	404,771,701.76

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
AUSTRALIAN DOLLAR								Exchange Rate: 1.482690
CASH								
	38,176.200	Local	38,176.20	38,176.20	0.57	0.00		0.00
		Base	26,110.50	25,747.93	0.05	0.00	-362.57	-362.57
EQUITY								
	1,329,538.000	Local	5,524,253.01	6,666,197.83	99.43	1,141,944.82		1,141,944.82
		Base	3,994,582.43	4,496,015.91	7.89	770,184.48	-268,751.00	501,433.48
AUSTRALIAN DOLLAR Total								
	1,367,714.200	Local	5,562,429.21	6,704,374.03	100.00	1,141,944.82		1,141,944.82
		Base	4,020,692.93	4,521,763.84	7.93	770,184.48	-269,113.57	501,070.91
CANADIAN DOLLAR								Exchange Rate: 1.324000
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	0.00	-0.01	0.00	0.00	-0.01	-0.01
EQUITY								
	83,138.000	Local	4,597,000.55	4,982,821.85	100.00	385,821.30		385,821.30
		Base	3,464,004.01	3,763,460.62	6.60	291,405.82	8,050.79	299,456.61
CANADIAN DOLLAR Total								
	83,137.990	Local	4,597,000.54	4,982,821.84	100.00	385,821.30		385,821.30
		Base	3,464,004.01	3,763,460.61	6.60	291,405.82	8,050.78	299,456.60
DANISH KRONE								Exchange Rate: 6.848550
EQUITY								
	30,628.000	Local	11,568,212.72	13,567,470.70	100.00	1,999,257.98		1,999,257.98
		Base	1,778,001.97	1,981,072.00	3.47	291,924.27	-88,854.24	203,070.03
DANISH KRONE Total								
	30,628.000	Local	11,568,212.72	13,567,470.70	100.00	1,999,257.98		1,999,257.98
		Base	1,778,001.97	1,981,072.00	3.47	291,924.27	-88,854.24	203,070.03
EURO CURRENCY								Exchange Rate: 0.917263

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
AUSTRIA								
EQUITY								
	19,068.000	Local	478,118.06	487,187.40	3.69	9,069.34		9,069.34
		Base	526,249.69	531,131.64	0.93	9,887.39	-5,005.44	4,881.95
AUSTRIA Total								
	19,068.000	Local	478,118.06	487,187.40	3.69	9,069.34		9,069.34
		Base	526,249.69	531,131.64	0.93	9,887.39	-5,005.44	4,881.95
FINLAND								
EQUITY								
	19,329.000	Local	660,631.29	707,054.82	5.36	46,423.53		46,423.53
		Base	743,043.95	770,831.07	1.35	50,610.93	-22,823.81	27,787.12
FINLAND Total								
	19,329.000	Local	660,631.29	707,054.82	5.36	46,423.53		46,423.53
		Base	743,043.95	770,831.07	1.35	50,610.93	-22,823.81	27,787.12
FRANCE								
EQUITY								
	67,287.000	Local	2,569,970.65	3,202,913.79	24.26	632,943.14		632,943.14
		Base	2,911,452.20	3,491,816.18	6.12	690,034.53	-109,670.55	580,363.98
FRANCE Total								
	67,287.000	Local	2,569,970.65	3,202,913.79	24.26	632,943.14		632,943.14
		Base	2,911,452.20	3,491,816.18	6.12	690,034.53	-109,670.55	580,363.98
GERMANY								
EQUITY								
	151,922.000	Local	3,697,036.64	4,103,961.37	31.09	406,924.73		406,924.73
		Base	4,222,409.83	4,474,138.14	7.85	443,629.29	-191,900.98	251,728.31
GERMANY Total								
	151,922.000	Local	3,697,036.64	4,103,961.37	31.09	406,924.73		406,924.73
		Base	4,222,409.83	4,474,138.14	7.85	443,629.29	-191,900.98	251,728.31
INTERNATIONAL								
CASH								
	11,126.520	Local	11,126.52	11,126.52	0.08	0.00		0.00
		Base	12,182.21	12,130.13	0.02	0.00	-52.08	-52.08

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
ITALY								
EQUITY								
	429,825.000	Local	2,057,200.38	2,326,905.43	17.63	269,705.05		269,705.05
		Base	2,318,138.33	2,536,791.99	4.45	294,032.41	-75,378.75	218,653.66
ITALY Total								
	429,825.000	Local	2,057,200.38	2,326,905.43	17.63	269,705.05		269,705.05
		Base	2,318,138.33	2,536,791.99	4.45	294,032.41	-75,378.75	218,653.66
NETHERLANDS (THE)								
EQUITY								
	30,651.000	Local	1,133,246.56	1,170,473.18	8.87	37,226.62		37,226.62
		Base	1,257,583.65	1,276,049.71	2.24	40,584.46	-22,118.40	18,466.06
NETHERLANDS (THE) Total								
	30,651.000	Local	1,133,246.56	1,170,473.18	8.87	37,226.62		37,226.62
		Base	1,257,583.65	1,276,049.71	2.24	40,584.46	-22,118.40	18,466.06
PORTUGAL								
EQUITY								
	2,448,356.000	Local	627,581.50	466,656.65	3.54	-160,924.85		-160,924.85
		Base	701,143.42	508,749.02	0.89	-175,440.25	-16,954.15	-192,394.40
PORTUGAL Total								
	2,448,356.000	Local	627,581.50	466,656.65	3.54	-160,924.85		-160,924.85
		Base	701,143.42	508,749.02	0.89	-175,440.25	-16,954.15	-192,394.40
SPAIN								
EQUITY								
	45,077.000	Local	714,276.32	723,485.85	5.48	9,209.53		9,209.53
		Base	814,331.86	788,744.18	1.38	10,040.23	-35,627.91	-25,587.68
SPAIN Total								
	45,077.000	Local	714,276.32	723,485.85	5.48	9,209.53		9,209.53
		Base	814,331.86	788,744.18	1.38	10,040.23	-35,627.91	-25,587.68
EURO CURRENCY Total								
	3,222,641.520	Local	11,949,187.92	13,199,765.01	100.00	1,250,577.09		1,250,577.09
		Base	13,506,535.14	14,390,382.06	25.24	1,363,378.98	-479,532.06	883,846.92

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
HONG KONG DOLLAR							Exchange Rate:	7.839400
CASH								
	6,654.380	Local	6,654.38	6,654.38	100.00	0.00		0.00
		Base	848.74	848.84	0.00	0.00	0.10	0.10
HONG KONG DOLLAR Total								
	6,654.380	Local	6,654.38	6,654.38	100.00	0.00		0.00
		Base	848.74	848.84	0.00	0.00	0.10	0.10
JAPANESE YEN							Exchange Rate:	108.075000
CASH								
	1,058,400.000	Local	1,058,400.00	1,058,400.00	0.07	0.00		0.00
		Base	9,793.20	9,793.20	0.02	0.00	0.00	0.00
EQUITY								
	629,800.000	Local	1,480,108,668.00	1,498,861,500.00	99.93	18,752,832.00		18,752,832.00
		Base	13,494,213.23	13,868,716.18	24.33	173,516.84	200,986.11	374,502.95
JAPANESE YEN Total								
	1,688,200.000	Local	1,481,167,068.00	1,499,919,900.00	100.00	18,752,832.00		18,752,832.00
		Base	13,504,006.43	13,878,509.38	24.34	173,516.84	200,986.11	374,502.95
NEW TAIWAN DOLLAR							Exchange Rate:	31.024500
EQUITY								
	306,000.000	Local	20,490,138.00	17,595,000.00	100.00	-2,895,138.00		-2,895,138.00
		Base	663,247.31	567,132.43	0.99	-93,317.80	-2,797.08	-96,114.88
NEW TAIWAN DOLLAR Total								
	306,000.000	Local	20,490,138.00	17,595,000.00	100.00	-2,895,138.00		-2,895,138.00
		Base	663,247.31	567,132.43	0.99	-93,317.80	-2,797.08	-96,114.88
NORWEGIAN KRONE							Exchange Rate:	9.085950
EQUITY								
	82,411.000	Local	5,982,704.34	4,733,687.84	100.00	-1,249,016.50		-1,249,016.50
		Base	713,161.93	520,989.86	0.91	-137,466.80	-54,705.27	-192,172.07

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
NORWEGIAN KRONE Total								
	82,411.000	Local	5,982,704.34	4,733,687.84	100.00	-1,249,016.50		-1,249,016.50
		Base	713,161.93	520,989.86	0.91	-137,466.80	-54,705.27	-192,172.07
							Exchange Rate:	0.811491
POUND STERLING								
CASH								
	8,768.730	Local	8,768.73	8,768.73	0.12	0.00		0.00
		Base	10,904.50	10,805.70	0.02	0.00	-98.80	-98.80
EQUITY								
	1,031,866.000	Local	6,121,670.40	7,301,948.44	99.88	1,180,278.04		1,180,278.04
		Base	7,856,781.10	8,998,187.85	15.78	1,454,456.11	-313,049.36	1,141,406.75
POUND STERLING Total								
	1,040,634.730	Local	6,130,439.13	7,310,717.17	100.00	1,180,278.04		1,180,278.04
		Base	7,867,685.60	9,008,993.55	15.80	1,454,456.11	-313,148.16	1,141,307.95
							Exchange Rate:	1.382900
SINGAPORE DOLLAR								
EQUITY								
	792,800.000	Local	1,793,007.60	1,862,757.00	100.00	69,749.40		69,749.40
		Base	1,307,042.46	1,346,993.27	2.36	50,437.05	-10,486.24	39,950.81
SINGAPORE DOLLAR Total								
	792,800.000	Local	1,793,007.60	1,862,757.00	100.00	69,749.40		69,749.40
		Base	1,307,042.46	1,346,993.27	2.36	50,437.05	-10,486.24	39,950.81
							Exchange Rate:	1,196.150000
SOUTH KOREAN WON								
CASH								
	1,793.000	Local	1,793.00	1,793.00	100.00	0.00		0.00
		Base	1.48	1.50	0.00	0.00	0.02	0.02
SOUTH KOREAN WON Total								
	1,793.000	Local	1,793.00	1,793.00	100.00	0.00		0.00
		Base	1.48	1.50	0.00	0.00	0.02	0.02

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ
COPPER ROCK
FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWEDISH KRONA								Exchange Rate: 9.832150
CASH								
	55.200	Local	55.20	55.20	0.00	0.00		0.00
		Base	5.87	5.61	0.00	0.00	-0.26	-0.26
EQUITY								
	146,771.000	Local	16,360,957.72	19,279,596.96	100.00	2,918,639.24		2,918,639.24
		Base	1,842,372.32	1,960,872.94	3.44	296,846.49	-178,345.87	118,500.62
SWEDISH KRONA Total								
	146,826.200	Local	16,361,012.92	19,279,652.16	100.00	2,918,639.24		2,918,639.24
		Base	1,842,378.19	1,960,878.55	3.44	296,846.49	-178,346.13	118,500.36
SWISS FRANC								Exchange Rate: 0.997150
EQUITY								
	283.000	Local	453,103.38	419,406.00	100.00	-33,697.38		-33,697.38
		Base	464,261.39	420,604.72	0.74	-33,793.69	-9,862.98	-43,656.67
SWISS FRANC Total								
	283.000	Local	453,103.38	419,406.00	100.00	-33,697.38		-33,697.38
		Base	464,261.39	420,604.72	0.74	-33,793.69	-9,862.98	-43,656.67
US DOLLAR								Exchange Rate: 1.000000
CASH								
	1,000,245.870	Local	1,000,245.87	1,000,245.87	21.52	0.00		0.00
		Base	1,000,245.87	1,000,245.87	1.75	0.00	0.00	0.00
CASH EQUIVALENT								
	640,460.030	Local	640,460.03	640,460.03	13.78	0.00		0.00
		Base	640,460.03	640,460.03	1.12	0.00	0.00	0.00
EQUITY								
	47,265.000	Local	2,641,019.08	3,008,223.51	64.71	367,204.43		367,204.43
		Base	2,641,019.08	3,008,223.51	5.28	367,204.43	0.00	367,204.43
US DOLLAR Total								
	1,687,970.900	Local	4,281,724.98	4,648,929.41	100.00	367,204.43		367,204.43

Holdings

Currency Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR

	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base	4,281,724.98	4,648,929.41	8.15	367,204.43	0.00	367,204.43
<hr/>							
FUND Total	10,457,694.920	Base 53,413,592.56	57,010,560.02	100.00	4,794,776.16	-1,197,808.70	3,596,967.46

Holdings

Currency Summary

As of: September 30, 2019

ALLIANZ-STRUCTURED ALPHA
ALLIANZ - STRUCTURED ALPHA

FUND: 9H46

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	158,407,799.369	Local	158,407,799.37	254,353,660.96	100.00	95,945,861.59		95,945,861.59
		Base	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59
US DOLLAR Total								
	158,407,799.369	Local	158,407,799.37	254,353,660.96	100.00	95,945,861.59		95,945,861.59
		Base	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59
FUND Total								
	158,407,799.369	Base	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59

Holdings

Currency Summary

As of: September 30, 2019

AQR INT'L SMALL CAP EQUITY
AQR INT'L SMALL CAP - EQUITY

FUND: 9H51

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	70,000,000.000	Local	70,000,000.00	62,927,620.00	100.00	-7,072,380.00		-7,072,380.00
		Base	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00
US DOLLAR Total								
	70,000,000.000	Local	70,000,000.00	62,927,620.00	100.00	-7,072,380.00		-7,072,380.00
		Base	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00
FUND Total								
	70,000,000.000	Base	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00

Holdings

Currency Summary

As of: September 30, 2019

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56

View Date: October 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5.060	Local	5.06	5.06	0.00	0.00		0.00
		Base	5.06	5.06	0.00	0.00	0.00	0.00
EQUITY								
	1,192,617.655	Local	123,933,649.55	132,278,829.42	100.00	8,345,179.87		8,345,179.87
		Base	123,933,649.55	132,278,829.42	100.00	8,345,179.87	0.00	8,345,179.87
US DOLLAR Total								
	1,192,622.715	Local	123,933,654.61	132,278,834.48	100.00	8,345,179.87		8,345,179.87
		Base	123,933,654.61	132,278,834.48	100.00	8,345,179.87	0.00	8,345,179.87
FUND Total								
	1,192,622.715	Base	123,933,654.61	132,278,834.48	100.00	8,345,179.87	0.00	8,345,179.87

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DIMENSIONAL FUND ADVISORS

FUND: 9H1L

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,582.299	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80
EQUITY Total	24,582.299	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DIMENSIONAL FUND ADVISORS

FUND: 9H1L

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,582.299	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
EURO CURRENCY	0.090	0.10	0.10	0.00	0.00	0.00	0.00
MEXICAN PESO	-0.120	-0.01	-0.01	0.00	0.00	0.00	0.00
POUND STERLING	29,935.910	36,857.08	36,890.01	0.02	0.00	32.93	32.93
SOUTH KOREAN WON	2,642.000	2.18	2.21	0.00	0.00	0.03	0.03
US DOLLAR	1,000,245.870	1,000,245.87	1,000,245.87	0.55	0.00	0.00	0.00
CASH Total	1,032,823.750	1,037,105.22	1,037,138.18	0.57	0.00	32.96	32.96

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,040,483.730	8,040,483.73	8,040,483.73	4.38	0.00	0.00	0.00
CASH EQUIVALENT Total	8,040,483.730	8,040,483.73	8,040,483.73	4.38	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
EURO CURRENCY							
FINLAND	685,321.000	3,731,158.96	3,474,186.41	1.89	-108,689.83	-148,282.72	-256,972.55
FRANCE	1,331,662.000	43,975,093.43	40,054,564.97	21.83	103,279.17	-4,023,807.63	-3,920,528.46
GERMANY	41,108.000	2,857,763.38	2,873,597.82	1.57	137,369.04	-121,534.60	15,834.44
ITALY	9,820,862.000	16,881,430.42	13,153,275.91	7.17	-2,056,261.65	-1,671,892.86	-3,728,154.51
NETHERLANDS (THE)	544,051.000	4,046,427.49	2,263,955.56	1.23	-1,323,939.72	-458,532.21	-1,782,471.93
SPAIN	258,721.000	4,801,840.74	4,044,705.98	2.20	-380,289.25	-376,845.51	-757,134.76
EURO CURRENCY Total	12,681,725.000	76,293,714.42	65,864,286.65	35.90	-3,628,532.24	-6,800,895.53	-10,429,427.77
HONG KONG DOLLAR	3,254,500.000	4,062,476.10	2,030,458.33	1.11	-1,993,876.19	-38,141.58	-2,032,017.77
JAPANESE YEN	2,264,370.000	41,413,526.79	33,592,364.85	18.31	-7,984,502.23	163,340.29	-7,821,161.94
MEXICAN PESO	1,167,961.000	1,555,184.02	1,706,037.04	0.93	156,350.37	-5,497.35	150,853.02
NEW TAIWAN DOLLAR	130,000.000	1,085,472.91	865,283.89	0.47	-189,953.65	-30,235.37	-220,189.02
POUND STERLING	11,023,570.000	65,063,484.21	47,287,124.46	25.77	-6,131,832.70	-11,644,527.05	-17,776,359.75
SOUTH KOREAN WON	13,424.000	1,808,428.82	1,861,530.74	1.01	195,655.43	-142,553.51	53,101.92

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWISS FRANC							
	763,247.000	17,354,855.00	14,328,735.78	7.81	-2,551,337.78	-474,781.44	-3,026,119.22
US DOLLAR							
	657,482.000	7,053,178.80	6,863,408.02	3.74	-189,770.78	0.00	-189,770.78
EQUITY Total	31,956,279.000	215,690,321.07	174,399,229.76	95.05	-22,317,799.77	-18,973,291.54	-41,291,091.31

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	41,029,586.480	224,767,910.02	183,476,851.67	100.00	-22,317,799.77	-18,973,258.58	-41,291,058.35

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,001,042.630	1,001,042.63	1,001,042.63	0.43	0.00	0.00	0.00
CASH Total	1,001,042.630	1,001,042.63	1,001,042.63	0.43	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,883,831.230	5,883,831.23	5,883,831.23	2.52	0.00	0.00	0.00
CASH EQUIVALENT Total	5,883,831.230	5,883,831.23	5,883,831.23	2.52	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	264,445.000	38,471,784.45	42,868,565.30	18.34	4,396,780.85	0.00	4,396,780.85
EQUITY Total	264,445.000	38,471,784.45	42,868,565.30	18.34	4,396,780.85	0.00	4,396,780.85

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	155,181,000.000	175,360,605.40	184,020,070.49	78.72	8,659,465.09	0.00	8,659,465.09
FIXED INCOME Total							
	155,181,000.000	175,360,605.40	184,020,070.49	78.72	8,659,465.09	0.00	8,659,465.09

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL
FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	162,330,318.860	220,717,263.71	233,773,509.65	100.00	13,056,245.94	0.00	13,056,245.94

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

DODGE & COX

FUND: 9H2V

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,000,246.100	1,000,246.10	1,000,246.10	0.79	0.00	0.00	0.00
CASH Total	1,000,246.100	1,000,246.10	1,000,246.10	0.79	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

DODGE & COX

FUND: 9H2V

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,034,869.490	2,034,869.49	2,034,869.49	1.61	0.00	0.00	0.00
CASH EQUIVALENT Total	2,034,869.490	2,034,869.49	2,034,869.49	1.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

DODGE & COX

FUND: 9H2V

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	2,860,569.528	113,309,359.98	123,523,590.88	97.60	10,214,230.90	0.00	10,214,230.90
EQUITY Total	2,860,569.528	113,309,359.98	123,523,590.88	97.60	10,214,230.90	0.00	10,214,230.90

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,895,685.118	116,344,475.57	126,558,706.47	100.00	10,214,230.90	0.00	10,214,230.90

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

GMO & CO.

FUND: 9H32

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	7,805,762.690	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51
EQUITY Total	7,805,762.690	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

GMO & CO.

FUND: 9H32

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,805,762.690	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51

Holdings

Asset Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
DANISH KRONE	0.010	0.00	0.00	0.00	0.00	0.00	0.00
HONG KONG DOLLAR	28.430	3.63	3.63	0.00	0.00	0.00	0.00
POUND STERLING	27.710	34.28	34.15	0.00	0.00	-0.13	-0.13
US DOLLAR	1,000,245.870	1,000,245.87	1,000,245.87	0.44	0.00	0.00	0.00
CASH Total	1,000,302.020	1,000,283.78	1,000,283.65	0.44	0.00	-0.13	-0.13

Holdings

Asset Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	4,773,057.420	4,773,057.42	4,773,057.42	2.08	0.00	0.00	0.00
CASH EQUIVALENT Total							
	4,773,057.420	4,773,057.42	4,773,057.42	2.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
AUSTRALIAN DOLLAR							
	31,700.000	1,218,368.69	4,996,306.04	2.18	4,165,311.69	-387,374.34	3,777,937.35
CANADIAN DOLLAR							
	150,200.000	3,789,616.86	4,605,830.82	2.01	947,276.39	-131,062.43	816,213.96
DANISH KRONE							
	78,400.000	2,484,273.18	4,031,300.06	1.76	1,703,536.15	-156,509.27	1,547,026.88
EURO CURRENCY							
FINLAND							
	42,900.000	1,943,906.59	2,443,242.56	1.07	456,106.29	43,229.68	499,335.97
FRANCE							
	28,900.000	3,943,618.69	9,538,959.93	4.16	6,073,777.55	-478,436.31	5,595,341.24
SPAIN							
	148,900.000	3,031,822.09	4,610,193.59	2.01	1,884,794.42	-306,422.92	1,578,371.50
EURO CURRENCY Total							
	220,700.000	8,919,347.37	16,592,396.08	7.24	8,414,678.25	-741,629.54	7,673,048.71
HONG KONG DOLLAR							
	5,197,620.000	9,496,845.21	13,815,202.14	6.03	4,417,655.20	-99,298.27	4,318,356.93
JAPANESE YEN							
	78,200.000	8,629,791.84	16,606,153.13	7.25	8,855,330.66	-878,969.37	7,976,361.29
POUND STERLING							
	394,450.000	9,839,952.20	14,055,751.09	6.13	5,435,388.49	-1,219,589.60	4,215,798.89
SWISS FRANC							
	124,530.000	11,712,927.25	16,946,480.47	7.39	5,595,947.67	-362,394.45	5,233,553.22
US DOLLAR							
	1,393,813.000	70,662,629.44	131,764,603.02	57.49	61,101,973.58	0.00	61,101,973.58
EQUITY Total							
	7,669,613.000	126,753,752.04	223,414,022.85	97.48	100,637,098.07	-3,976,827.26	96,660,270.81

Holdings

Asset Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY

WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	13,442,972.440	132,527,093.24	229,187,363.92	100.00	100,637,098.07	-3,976,827.39	96,660,270.68

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	51,641,740.440	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69
EQUITY Total	51,641,740.440	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	51,641,740.440	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69

Holdings

Asset Summary

As of: September 30, 2019

NEUBERGER BERMAN EM EQUITY

NEUBERGER BERMAN

FUND: 9H38

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	53,228.520	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75
EQUITY Total	53,228.520	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75

Holdings

Asset Summary

As of: September 30, 2019

NEUBERGER BERMAN EM EQUITY

NEUBERGER BERMAN

FUND: 9H38

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	53,228.520	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	708,288.060	708,288.06	708,288.06	0.99	0.00	0.00	0.00
CASH Total	708,288.060	708,288.06	708,288.06	0.99	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,787,593.000	51,005,332.99	71,038,096.41	99.01	20,032,763.42	0.00	20,032,763.42
EQUITY Total	1,787,593.000	51,005,332.99	71,038,096.41	99.01	20,032,763.42	0.00	20,032,763.42

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
FISHER INVESTMENTS

FUND: 9H3H

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,495,881.060	51,713,621.05	71,746,384.47	100.00	20,032,763.42	0.00	20,032,763.42

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ABERDEEN ASSET MANAGEMENT

FUND: 9H3P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	6,446.800	6,446.80	6,446.80	0.00	0.00	0.00	0.00
CASH Total	6,446.800	6,446.80	6,446.80	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ABERDEEN ASSET MANAGEMENT

FUND: 9H3P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	2,164,476.530	100,670,085.00	143,716,620.43	100.00	43,046,535.43	0.00	43,046,535.43
EQUITY Total	2,164,476.530	100,670,085.00	143,716,620.43	100.00	43,046,535.43	0.00	43,046,535.43

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ABERDEEN ASSET MANAGEMENT

FUND: 9H3P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,170,923.330	100,676,531.80	143,723,067.23	100.00	43,046,535.43	0.00	43,046,535.43

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK US EQUITY

FUND: 9H3S

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,701.120	9,701.12	9,701.12	0.00	0.00	0.00	0.00
CASH Total	9,701.120	9,701.12	9,701.12	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK US EQUITY
FUND: 9H3S

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,136,935.307	594,543,943.74	999,315,645.50	100.00	404,771,701.76	0.00	404,771,701.76
EQUITY Total	20,136,935.307	594,543,943.74	999,315,645.50	100.00	404,771,701.76	0.00	404,771,701.76

Holdings

Asset Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK US EQUITY

FUND: 9H3S

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	20,146,636.427	594,553,644.86	999,325,346.62	100.00	404,771,701.76	0.00	404,771,701.76

Holdings

Asset Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
AUSTRALIAN DOLLAR							
	38,176.200	26,110.50	25,747.93	0.05	0.00	-362.57	-362.57
CANADIAN DOLLAR							
	-0.010	0.00	-0.01	0.00	0.00	-0.01	-0.01
EURO CURRENCY							
	11,126.520	12,182.21	12,130.13	0.02	0.00	-52.08	-52.08
HONG KONG DOLLAR							
	6,654.380	848.74	848.84	0.00	0.00	0.10	0.10
JAPANESE YEN							
	1,058,400.000	9,793.20	9,793.20	0.02	0.00	0.00	0.00
POUND STERLING							
	8,768.730	10,904.50	10,805.70	0.02	0.00	-98.80	-98.80
SOUTH KOREAN WON							
	1,793.000	1.48	1.50	0.00	0.00	0.02	0.02
SWEDISH KRONA							
	55.200	5.87	5.61	0.00	0.00	-0.26	-0.26
US DOLLAR							
	1,000,245.870	1,000,245.87	1,000,245.87	1.75	0.00	0.00	0.00
CASH Total							
	2,125,219.890	1,060,092.37	1,059,578.77	1.86	0.00	-513.60	-513.60

Holdings

Asset Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	640,460.030	640,460.03	640,460.03	1.12	0.00	0.00	0.00
CASH EQUIVALENT Total	640,460.030	640,460.03	640,460.03	1.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
AUSTRALIAN DOLLAR	1,329,538.000	3,994,582.43	4,496,015.91	7.89	770,184.48	-268,751.00	501,433.48
CANADIAN DOLLAR	83,138.000	3,464,004.01	3,763,460.62	6.60	291,405.82	8,050.79	299,456.61
DANISH KRONE	30,628.000	1,778,001.97	1,981,072.00	3.47	291,924.27	-88,854.24	203,070.03
EURO CURRENCY							
AUSTRIA	19,068.000	526,249.69	531,131.64	0.93	9,887.39	-5,005.44	4,881.95
FINLAND	19,329.000	743,043.95	770,831.07	1.35	50,610.93	-22,823.81	27,787.12
FRANCE	67,287.000	2,911,452.20	3,491,816.18	6.12	690,034.53	-109,670.55	580,363.98
GERMANY	151,922.000	4,222,409.83	4,474,138.14	7.85	443,629.29	-191,900.98	251,728.31
ITALY	429,825.000	2,318,138.33	2,536,791.99	4.45	294,032.41	-75,378.75	218,653.66
NETHERLANDS (THE)	30,651.000	1,257,583.65	1,276,049.71	2.24	40,584.46	-22,118.40	18,466.06
PORTUGAL	2,448,356.000	701,143.42	508,749.02	0.89	-175,440.25	-16,954.15	-192,394.40
SPAIN	45,077.000	814,331.86	788,744.18	1.38	10,040.23	-35,627.91	-25,587.68
EURO CURRENCY Total	3,211,515.000	13,494,352.93	14,378,251.93	25.22	1,363,378.98	-479,479.98	883,899.00
JAPANESE YEN	629,800.000	13,494,213.23	13,868,716.18	24.33	173,516.84	200,986.11	374,502.95

Holdings

Asset Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
NEW TAIWAN DOLLAR							
	306,000.000	663,247.31	567,132.43	0.99	-93,317.80	-2,797.08	-96,114.88
NORWEGIAN KRONE							
	82,411.000	713,161.93	520,989.86	0.91	-137,466.80	-54,705.27	-192,172.07
POUND STERLING							
	1,031,866.000	7,856,781.10	8,998,187.85	15.78	1,454,456.11	-313,049.36	1,141,406.75
SINGAPORE DOLLAR							
	792,800.000	1,307,042.46	1,346,993.27	2.36	50,437.05	-10,486.24	39,950.81
SWEDISH KRONA							
	146,771.000	1,842,372.32	1,960,872.94	3.44	296,846.49	-178,345.87	118,500.62
SWISS FRANC							
	283.000	464,261.39	420,604.72	0.74	-33,793.69	-9,862.98	-43,656.67
US DOLLAR							
	47,265.000	2,641,019.08	3,008,223.51	5.28	367,204.43	0.00	367,204.43
EQUITY Total	7,692,015.000	51,713,040.16	55,310,521.22	97.02	4,794,776.16	-1,197,295.10	3,597,481.06

Holdings

Asset Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	10,457,694.920	53,413,592.56	57,010,560.02	100.00	4,794,776.16	-1,197,808.70	3,596,967.46

Holdings

Asset Summary

As of: September 30, 2019

ALLIANZ-STRUCTURED ALPHA
ALLIANZ - STRUCTURED ALPHA
FUND: 9H46

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	158,407,799.369	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59
EQUITY Total	158,407,799.369	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59

Holdings

Asset Summary

As of: September 30, 2019

ALLIANZ-STRUCTURED ALPHA
ALLIANZ - STRUCTURED ALPHA

FUND: 9H46

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	158,407,799.369	158,407,799.37	254,353,660.96	100.00	95,945,861.59	0.00	95,945,861.59

Holdings

Asset Summary

As of: September 30, 2019

AQR INT'L SMALL CAP EQUITY
AQR INT'L SMALL CAP - EQUITY

FUND: 9H51

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	70,000,000.000	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00
EQUITY Total	70,000,000.000	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00

Holdings

Asset Summary

As of: September 30, 2019

AQR INT'L SMALL CAP EQUITY
AQR INT'L SMALL CAP - EQUITY

FUND: 9H51

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	70,000,000.000	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00

Holdings

Asset Summary

As of: September 30, 2019

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5.060	5.06	5.06	0.00	0.00	0.00	0.00
CASH Total	5.060	5.06	5.06	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2019

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,192,617.655	123,933,649.55	132,278,829.42	100.00	8,345,179.87	0.00	8,345,179.87
EQUITY Total	1,192,617.655	123,933,649.55	132,278,829.42	100.00	8,345,179.87	0.00	8,345,179.87

Holdings

Asset Summary

As of: September 30, 2019

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,192,622.715	123,933,654.61	132,278,834.48	100.00	8,345,179.87	0.00	8,345,179.87

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DIMENSIONAL FUND ADVISORS

FUND: 9H1L

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	24,582.299	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00	55,103,850.80
					55,103,850.80 GN	0.00 GN	55,103,850.80 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total	0.000	24,582.299	9,819,475.80	64,923,326.60	100.00	55,103,850.80	0.00
					55,103,850.80 GN	0.00 GN	55,103,850.80 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BRANDES INVESTMENT PARTNERS

FUND: 9H1P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	1,032,823.750	1,037,105.22	1,037,138.18	0.57	0.00 0.00 GN 0.00 LS	32.96 32.96 GN 0.00 LS	32.96 32.96 GN 0.00 LS
CASH EQUIVALENT	8,040,483.730	8,040,483.73	8,040,483.73	4.38	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	31,956,279.000	215,690,321.07	174,399,229.76	95.05	-22,317,799.77 8,788,890.74 GN -31,106,690.51 LS	-18,973,291.54 906,421.22 GN -19,879,712.76 LS	-41,291,091.31 9,695,311.96 GN -50,986,403.27 LS
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FUND Total	0.000	41,029,586.480	224,767,910.02	183,476,851.67	100.00	-22,317,799.77 8,788,890.74 GN -31,106,690.51 LS	-41,291,058.35 9,695,344.92 GN -50,986,403.27 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
ALLIANZ GLOBAL INVESTORS CAPITAL

FUND: 9H1V

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	1,001,042.630	1,001,042.63	1,001,042.63	0.43	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	5,883,831.230	5,883,831.23	5,883,831.23	2.52	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	264,445.000	38,471,784.45	42,868,565.30	18.34	4,396,780.85 4,590,201.88 GN -193,421.03 LS	0.00 0.00 GN 0.00 LS	4,396,780.85 4,590,201.88 GN -193,421.03 LS	
FIXED INCOME	155,181,000.000	175,360,605.40	184,020,070.49	78.72	8,659,465.09 12,452,224.03 GN -3,792,758.94 LS	0.00 0.00 GN 0.00 LS	8,659,465.09 12,452,224.03 GN -3,792,758.94 LS	
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FUND Total	0.000	162,330,318.860	220,717,263.71	233,773,509.65	100.00	13,056,245.94 17,042,425.91 GN -3,986,179.97 LS	0.00 0.00 GN 0.00 LS	13,056,245.94 17,042,425.91 GN -3,986,179.97 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
DODGE & COX
FUND: 9H2V

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	1,000,246.100	1,000,246.10	1,000,246.10	0.79	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,034,869.490	2,034,869.49	2,034,869.49	1.61	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	2,860,569.528	113,309,359.98	123,523,590.88	97.60	10,214,230.90 16,805,795.93 GN -6,591,565.03 LS	0.00 0.00 GN 0.00 LS	10,214,230.90 16,805,795.93 GN -6,591,565.03 LS	
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FUND Total	0.000	5,895,685.118	116,344,475.57	126,558,706.47	100.00	10,214,230.90 16,805,795.93 GN -6,591,565.03 LS	0.00 0.00 GN 0.00 LS	10,214,230.90 16,805,795.93 GN -6,591,565.03 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS

GMO & CO.

FUND: 9H32

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	7,805,762.690	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51
					806,797.51 GN	0.00 GN	806,797.51 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	7,805,762.690	196,366,768.04	197,173,565.55	100.00	806,797.51	0.00	806,797.51
					806,797.51 GN	0.00 GN	806,797.51 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

WALTER SCOTT GLOBAL EQUITY
WALTER SCOTT & PARTNERS

FUND: 9H33

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	1,000,302.020	1,000,283.78	1,000,283.65	0.44	0.00 0.00 GN 0.00 LS	-0.13 0.00 GN -0.13 LS	-0.13 0.00 GN -0.13 LS	
CASH EQUIVALENT	4,773,057.420	4,773,057.42	4,773,057.42	2.08	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	7,669,613.000	126,753,752.04	223,414,022.85	97.48	100,637,098.07 104,395,160.10 GN -3,758,062.02 LS	-3,976,827.26 144,023.87 GN -4,120,851.13 LS	96,660,270.81 104,539,183.96 GN -7,878,913.15 LS	
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FUND Total	0.000	13,442,972.440	132,527,093.24	229,187,363.92	100.00	100,637,098.07 104,395,160.10 GN -3,758,062.02 LS	-3,976,827.39 144,023.87 GN -4,120,851.26 LS	96,660,270.68 104,539,183.96 GN -7,878,913.28 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK INTERNATIONAL EQUITY

FUND: 9H34

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	51,641,740.440	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00	214,598,757.69
					214,598,757.69 GN	0.00 GN	214,598,757.69 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total	0.000	51,641,740.440	555,747,229.82	770,345,987.51	100.00	214,598,757.69	0.00
					214,598,757.69 GN	0.00 GN	214,598,757.69 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

NEUBERGER BERMAN EM EQUITY

NEUBERGER BERMAN

FUND: 9H38

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	53,228.520	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75
					10,007,079.75 GN	0.00 GN	10,007,079.75 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total							
0.000	53,228.520	64,169,180.76	74,176,260.51	100.00	10,007,079.75	0.00	10,007,079.75
					10,007,079.75 GN	0.00 GN	10,007,079.75 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
FISHER INVESTMENTS
FUND: 9H3H

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	708,288.060	708,288.06	708,288.06	0.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	1,787,593.000	51,005,332.99	71,038,096.41	99.01	20,032,763.42 27,091,441.44 GN -7,058,678.02 LS	0.00 0.00 GN 0.00 LS	20,032,763.42 27,091,441.44 GN -7,058,678.02 LS	
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FUND Total	0.000	2,495,881.060	51,713,621.05	71,746,384.47	100.00	20,032,763.42 27,091,441.44 GN -7,058,678.02 LS	0.00 0.00 GN 0.00 LS	20,032,763.42 27,091,441.44 GN -7,058,678.02 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
 ABERDEEN ASSET MANAGEMENT

FUND: 9H3P

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	6,446.800	6,446.80	6,446.80	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	2,164,476.530	100,670,085.00	143,716,620.43	100.00	43,046,535.43 43,046,535.43 GN 0.00 LS	0.00 0.00 GN 0.00 LS	43,046,535.43 43,046,535.43 GN 0.00 LS
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FUND Total	0.000	2,170,923.330	143,723,067.23	100.00	43,046,535.43 43,046,535.43 GN 0.00 LS	0.00 0.00 GN 0.00 LS	43,046,535.43 43,046,535.43 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

SAN DIEGO CITY ERS
BLACKROCK US EQUITY

FUND: 9H3S

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	9,701.120	9,701.12	9,701.12	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	20,136,935.307	594,543,943.74	999,315,645.50	100.00	404,771,701.76 404,771,701.76 GN 0.00 LS	0.00 0.00 GN 0.00 LS	404,771,701.76 404,771,701.76 GN 0.00 LS
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FUND Total	0.000	20,146,636.427	594,553,644.86	100.00	404,771,701.76 404,771,701.76 GN 0.00 LS	0.00 0.00 GN 0.00 LS	404,771,701.76 404,771,701.76 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

COPPER ROCK-INTL SMALL CAP EQ

COPPER ROCK

FUND: 9H45

View Date:

October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	2,125,219.890	1,060,092.37	1,059,578.77	1.86	0.00 0.00 GN 0.00 LS	-513.60 0.12 GN -513.72 LS	-513.60 0.12 GN -513.72 LS	
CASH EQUIVALENT	640,460.030	640,460.03	640,460.03	1.12	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	7,692,015.000	51,713,040.16	55,310,521.22	97.02	4,794,776.16 6,363,818.68 GN -1,569,042.51 LS	-1,197,295.10 252,895.09 GN -1,450,190.19 LS	3,597,481.06 6,616,713.76 GN -3,019,232.70 LS	
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FUND Total	0.000	10,457,694.920	53,413,592.56	57,010,560.02	100.00	4,794,776.16 6,363,818.68 GN -1,569,042.51 LS	-1,197,808.70 252,895.21 GN -1,450,703.91 LS	3,596,967.46 6,616,713.88 GN -3,019,746.42 LS

Holdings

Fund Summary

As of: September 30, 2019

ALLIANZ-STRUCTURED ALPHA
ALLIANZ - STRUCTURED ALPHA

FUND: 9H46

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY		158,407,799.369	158,407,799.37	254,353,660.96	100.00	95,945,861.59 95,945,861.59 GN 0.00 LS	0.00 0.00 GN 0.00 LS	95,945,861.59 95,945,861.59 GN 0.00 LS
FUND Total	0.000	158,407,799.369	158,407,799.37	254,353,660.96	100.00	95,945,861.59 95,945,861.59 GN 0.00 LS	0.00 0.00 GN 0.00 LS	95,945,861.59 95,945,861.59 GN 0.00 LS

Holdings

Fund Summary

As of: September 30, 2019

AQR INT'L SMALL CAP EQUITY
AQR INT'L SMALL CAP - EQUITY

FUND: 9H51

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY		70,000,000.000	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00
						0.00 GN	0.00 GN	0.00 GN
						-7,072,380.00 LS	0.00 LS	-7,072,380.00 LS
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FUND Total	0.000	70,000,000.000	70,000,000.00	62,927,620.00	100.00	-7,072,380.00	0.00	-7,072,380.00
						0.00 GN	0.00 GN	0.00 GN
						-7,072,380.00 LS	0.00 LS	-7,072,380.00 LS

Holdings

Fund Summary

As of: September 30, 2019

ARROWSTREET GLOBAL EQUITY
ARROWSTREET
FUND: 9H56

View Date: October 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	5.060	5.06	5.06	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	1,192,617.655	123,933,649.55	132,278,829.42	100.00	8,345,179.87 8,345,179.87 GN 0.00 LS	0.00 0.00 GN 0.00 LS	8,345,179.87 8,345,179.87 GN 0.00 LS
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FUND Total	0.000	1,192,622.715	132,278,834.48	100.00	8,345,179.87 8,345,179.87 GN 0.00 LS	0.00 0.00 GN 0.00 LS	8,345,179.87 8,345,179.87 GN 0.00 LS