Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-557,126.450	1.000000	-557,126.45	1.000000	-557,126.45	0.00	0.07
		Base		1.000000	-557,126.45	1.000000	-557,126.45	0.00	0.07
US DOLLAR Total									
		Local	-557,126.450		-557,126.45		-557,126.45	0.00	0.07
		Base			-557,126.45		-557,126.45	0.00	0.07
CASH Total									
		Base	-557,126.450		-557,126.45		-557,126.45	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0839865	31 Dec 2099		
		Local	2,110,272.930	100.000000	2,110,272.93	100.000000	2,110,272.93	0.00	0.26
		Base		100.000000	2,110,272.93	100.000000	2,110,272.93	0.00	0.26
US DOLLAR Total									
		Local	2,110,272.930		2,110,272.93		2,110,272.93	0.00	0.26
		Base			2,110,272.93		2,110,272.93	0.00	0.26
CASH EQUIVALENT Total									
		Base	2,110,272.930		2,110,272.93		2,110,272.93	0.00	0.26
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	39,899.000	38.395415	1,531,938.68	49.740000	1,984,576.26	452,637.58	0.25
		Base		38.395415	1,531,938.68	49.740000	1,984,576.26	452,637.58	0.25

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	28,186.000	46.346016	1,306,308.80	72.020000	2,029,955.72	723,646.92	0.25
		Base		46.346016	1,306,308.80	72.020000	2,029,955.72	723,646.92	0.25
00184X105	AOL INC COMMON STOCK USD.01								
		Local	37,127.000	21.204187	787,247.85	40.540000	1,505,128.58	717,880.73	0.19
		Base		21.204187	787,247.85	40.540000	1,505,128.58	717,880.73	0.19
002535300	AARON S INC COMMON STOCK USD.5								
		Local	30,746.000	20.570246	632,452.78	29.810000	916,538.26	284,085.48	0.11
		Base		20.570246	632,452.78	29.810000	916,538.26	284,085.48	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,019.000	40.182927	1,366,983.00	24.740000	841,630.06	-525,352.94	0.10
		Base		40.182927	1,366,983.00	24.740000	841,630.06	-525,352.94	0.10
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,788.000	8.850991	484,928.11	19.850000	1,087,541.80	602,613.69	0.13
		Base		8.850991	484,928.11	19.850000	1,087,541.80	602,613.69	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	20,673.000	51.235590	1,059,193.36	158.480000	3,276,257.04	2,217,063.68	0.40
		Base		51.235590	1,059,193.36	158.480000	3,276,257.04	2,217,063.68	0.40
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,709.000	16.453026	603,974.14	20.000000	734,180.00	130,205.86	0.09
		Base		16.453026	603,974.14	20.000000	734,180.00	130,205.86	0.09
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	34,795.000	46.391375	1,614,187.90	154.930000	5,390,789.35	3,776,601.45	0.67
		Base		46.391375	1,614,187.90	154.930000	5,390,789.35	3,776,601.45	0.67
00766T100	AECOM COMMON STOCK USD.01								
		Local	24,573.000	27.546392	676,897.48	30.060000	738,664.38	61,766.90	0.09
		Base		27.546392	676,897.48	30.060000	738,664.38	61,766.90	0.09
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	299,369.000	3.789922	1,134,585.02	3.110000	931,037.59	-203,547.43	0.12
		Base		3.789922	1,134,585.02	3.110000	931,037.59	-203,547.43	0.12

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007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	21,193.000	21.008216	445,227.13	44.170000	936,094.81	490,867.68	0.12
		Base		21.008216	445,227.13	44.170000	936,094.81	490,867.68	0.12
009728106	AKORN INC COMMON STOCK NPV								
		Local	35,464.000	42.586938	1,510,303.18	53.810000	1,908,317.84	398,014.66	0.24
		Base		42.586938	1,510,303.18	53.810000	1,908,317.84	398,014.66	0.24
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	62,714.000	14.348489	899,851.14	63.650000	3,991,746.10	3,091,894.96	0.49
		Base		14.348489	899,851.14	63.650000	3,991,746.10	3,091,894.96	0.49
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	53,601.000	45.420683	2,434,594.05	56.570000	3,032,208.57	597,614.52	0.37
		Base		45.420683	2,434,594.05	56.570000	3,032,208.57	597,614.52	0.37
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	21,613.000	19.141642	413,708.31	40.430000	873,813.59	460,105.28	0.11
		Base		19.141642	413,708.31	40.430000	873,813.59	460,105.28	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	34,324.000	65.240087	2,239,300.73	95.910000	3,292,014.84	1,052,714.11	0.41
		Base		65.240087	2,239,300.73	95.910000	3,292,014.84	1,052,714.11	0.41
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	34,446.000	62.590321	2,155,986.21	57.350000	1,975,478.10	-180,508.11	0.24
		Base		62.590321	2,155,986.21	57.350000	1,975,478.10	-180,508.11	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,678.000	340.480276	2,614,207.56	472.540000	3,628,162.12	1,013,954.56	0.45
		Base		340.480276	2,614,207.56	472.540000	3,628,162.12	1,013,954.56	0.45
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	52,881.000	33.567371	1,775,076.13	63.600000	3,363,231.60	1,588,155.47	0.42
		Base		33.567371	1,775,076.13	63.600000	3,363,231.60	1,588,155.47	0.42
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	80,772.000	16.537603	1,335,775.29	12.005000	969,667.86	-366,107.43	0.12
		Base		16.537603	1,335,775.29	12.005000	969,667.86	-366,107.43	0.12

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024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	50,107.000	41.197710	2,064,293.64	41.270000	2,067,915.89	3,622.25	0.26
		Base		41.197710	2,064,293.64	41.270000	2,067,915.89	3,622.25	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	83,439.000	17.810051	1,486,052.84	14.970000	1,249,081.83	-236,971.01	0.15
		Base		17.810051	1,486,052.84	14.970000	1,249,081.83	-236,971.01	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	35,185.000	32.985417	1,160,591.91	63.000000	2,216,655.00	1,056,063.09	0.27
		Base		32.985417	1,160,591.91	63.000000	2,216,655.00	1,056,063.09	0.27
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,792.000	20.182699	439,821.37	35.910000	782,550.72	342,729.35	0.10
		Base		20.182699	439,821.37	35.910000	782,550.72	342,729.35	0.10
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,810.000	48.566777	2,127,710.49	85.970000	3,766,345.70	1,638,635.21	0.47
		Base		48.566777	2,127,710.49	85.970000	3,766,345.70	1,638,635.21	0.47
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	46,042.000	18.435727	848,817.74	27.650000	1,273,061.30	424,243.56	0.16
		Base		18.435727	848,817.74	27.650000	1,273,061.30	424,243.56	0.16
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,855.000	43.108849	1,330,123.53	65.870000	2,032,418.85	702,295.32	0.25
		Base		43.108849	1,330,123.53	65.870000	2,032,418.85	702,295.32	0.25
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,198.000	16.196766	1,363,735.32	26.440000	2,226,195.12	862,459.80	0.27
		Base		16.196766	1,363,735.32	26.440000	2,226,195.12	862,459.80	0.27
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	62,801.000	32.049418	2,012,735.47	29.380000	1,845,093.38	-167,642.09	0.23
		Base		32.049418	2,012,735.47	29.380000	1,845,093.38	-167,642.09	0.23
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	46,195.000	29.963816	1,384,178.48	61.960000	2,862,242.20	1,478,063.72	0.35
		Base		29.963816	1,384,178.48	61.960000	2,862,242.20	1,478,063.72	0.35

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04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	62,782.000	13.167077	826,655.41	13.400000	841,278.80	14,623.39	0.10
		Base		13.167077	826,655.41	13.400000	841,278.80	14,623.39	0.10
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	30,422.000	41.435952	1,260,564.53	127.620000	3,882,455.64	2,621,891.11	0.48
		Base		41.435952	1,260,564.53	127.620000	3,882,455.64	2,621,891.11	0.48
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,350.000	17.376541	1,257,192.71	18.640000	1,348,604.00	91,411.29	0.17
		Base		17.376541	1,257,192.71	18.640000	1,348,604.00	91,411.29	0.17
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	198,948.000	6.040735	1,201,792.13	8.340000	1,659,226.32	457,434.19	0.20
		Base		6.040735	1,201,792.13	8.340000	1,659,226.32	457,434.19	0.20
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	47,855.000	32.575394	1,558,895.50	53.040000	2,538,229.20	979,333.70	0.31
		Base		32.575394	1,558,895.50	53.040000	2,538,229.20	979,333.70	0.31
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	28,530.000	30.013070	856,272.88	31.010000	884,715.30	28,442.42	0.11
		Base		30.013070	856,272.88	31.010000	884,715.30	28,442.42	0.11
053807103	AVNET INC COMMON STOCK USD1.								
		Local	65,329.000	28.262595	1,846,367.07	45.810000	2,992,721.49	1,146,354.42	0.37
		Base		28.262595	1,846,367.07	45.810000	2,992,721.49	1,146,354.42	0.37
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	40,767.000	17.250786	703,262.80	22.390000	912,773.13	209,510.33	0.11
		Base		17.250786	703,262.80	22.390000	912,773.13	209,510.33	0.11
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,915.000	52.111427	1,089,910.49	60.260000	1,260,337.90	170,427.41	0.16
		Base		52.111427	1,089,910.49	60.260000	1,260,337.90	170,427.41	0.16
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,197.000	23.071675	1,158,128.88	63.540000	3,189,517.38	2,031,388.50	0.39
		Base		23.071675	1,158,128.88	63.540000	3,189,517.38	2,031,388.50	0.39

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077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,410.000	78.047310	1,592,945.60	88.780000	1,811,999.80	219,054.20	0.22
		Base		78.047310	1,592,945.60	88.780000	1,811,999.80	219,054.20	0.22
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,611.000	45.055580	2,145,141.21	48.800000	2,323,416.80	178,275.59	0.29
		Base		45.055580	2,145,141.21	48.800000	2,323,416.80	178,275.59	0.29
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,397.000	25.901270	1,253,543.75	49.910000	2,415,494.27	1,161,950.52	0.30
		Base		25.901270	1,253,543.75	49.910000	2,415,494.27	1,161,950.52	0.30
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,480.000	34.249739	872,683.34	47.710000	1,215,650.80	342,967.46	0.15
		Base		34.249739	872,683.34	47.710000	1,215,650.80	342,967.46	0.15
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,801.000	93.860908	919,930.76	127.180000	1,246,491.18	326,560.42	0.15
		Base		93.860908	919,930.76	127.180000	1,246,491.18	326,560.42	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	94,117.000	19.462893	1,831,789.07	22.240000	2,093,162.08	261,373.01	0.26
		Base		19.462893	1,831,789.07	22.240000	2,093,162.08	261,373.01	0.26
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,673.000	70.951387	1,253,923.86	97.530000	1,723,647.69	469,723.83	0.21
		Base		70.951387	1,253,923.86	97.530000	1,723,647.69	469,723.83	0.21
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	21,286.000	32.364361	688,907.79	50.830000	1,081,967.38	393,059.59	0.13
		Base		32.364361	688,907.79	50.830000	1,081,967.38	393,059.59	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,226.000	318.454702	1,345,789.57	267.600000	1,130,877.60	-214,911.97	0.14
		Base		318.454702	1,345,789.57	267.600000	1,130,877.60	-214,911.97	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,297.000	19.125258	579,437.93	59.460000	1,801,459.62	1,222,021.69	0.22
		Base		19.125258	579,437.93	59.460000	1,801,459.62	1,222,021.69	0.22

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	57,209.000	22.736540	1,300,734.69	53.230000	3,045,235.07	1,744,500.38	0.38
		Base		22.736540	1,300,734.69	53.230000	3,045,235.07	1,744,500.38	0.38
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,195.000	21.339239	1,199,158.56	32.140000	1,806,107.30	606,948.74	0.22
		Base		21.339239	1,199,158.56	32.140000	1,806,107.30	606,948.74	0.22
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,309.000	23.053678	1,021,485.40	54.240000	2,403,320.16	1,381,834.76	0.30
		Base		23.053678	1,021,485.40	54.240000	2,403,320.16	1,381,834.76	0.30
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,232.000	29.168064	1,173,489.56	60.030000	2,415,126.96	1,241,637.40	0.30
		Base		29.168064	1,173,489.56	60.030000	2,415,126.96	1,241,637.40	0.30
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	76,570.000	30.618026	2,344,422.26	46.830000	3,585,773.10	1,241,350.84	0.44
		Base		30.618026	2,344,422.26	46.830000	3,585,773.10	1,241,350.84	0.44
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	28,781.000	29.914451	860,967.81	54.430000	1,566,549.83	705,582.02	0.19
		Base		29.914451	860,967.81	54.430000	1,566,549.83	705,582.02	0.19
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,021.000	31.391124	1,162,130.79	41.630000	1,541,184.23	379,053.44	0.19
		Base		31.391124	1,162,130.79	41.630000	1,541,184.23	379,053.44	0.19
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	22,703.000	56.313719	1,278,490.36	54.440000	1,235,951.32	-42,539.04	0.15
		Base		56.313719	1,278,490.36	54.440000	1,235,951.32	-42,539.04	0.15
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	30,531.000	29.825075	910,589.37	45.120000	1,377,558.72	466,969.35	0.17
		Base		29.825075	910,589.37	45.120000	1,377,558.72	466,969.35	0.17
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	139,534.000	8.117472	1,132,663.39	18.355000	2,561,146.57	1,428,483.18	0.32
		Base		8.117472	1,132,663.39	18.355000	2,561,146.57	1,428,483.18	0.32

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13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	145,549.000	7.198303	1,047,705.82	7.160000	1,042,130.84	-5,574.98	0.13
		Base		7.198303	1,047,705.82	7.160000	1,042,130.84	-5,574.98	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	41,184.000	44.236260	1,821,826.15	72.790000	2,997,783.36	1,175,957.21	0.37
		Base		44.236260	1,821,826.15	72.790000	2,997,783.36	1,175,957.21	0.37
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	30,586.000	43.100967	1,318,286.19	93.070000	2,846,639.02	1,528,352.83	0.35
		Base		43.100967	1,318,286.19	93.070000	2,846,639.02	1,528,352.83	0.35
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	25,377.000	40.857136	1,036,831.55	42.360000	1,074,969.72	38,138.17	0.13
		Base		40.857136	1,036,831.55	42.360000	1,074,969.72	38,138.17	0.13
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	25,220.000	48.949344	1,234,502.45	88.770000	2,238,779.40	1,004,276.95	0.28
		Base		48.949344	1,234,502.45	88.770000	2,238,779.40	1,004,276.95	0.28
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	35,334.000	12.558137	443,729.22	25.830000	912,677.22	468,948.00	0.11
		Base		12.558137	443,729.22	25.830000	912,677.22	468,948.00	0.11
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	55,932.000	38.320244	2,143,327.89	61.460000	3,437,580.72	1,294,252.83	0.42
		Base		38.320244	2,143,327.89	61.460000	3,437,580.72	1,294,252.83	0.42
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,366.000	36.026713	805,773.46	76.670000	1,714,801.22	909,027.76	0.21
		Base		36.026713	805,773.46	76.670000	1,714,801.22	909,027.76	0.21
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,941.000	25.412270	557,570.61	47.520000	1,042,636.32	485,065.71	0.13
		Base		25.412270	557,570.61	47.520000	1,042,636.32	485,065.71	0.13
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	72,901.000	10.985408	800,847.25	18.230000	1,328,985.23	528,137.98	0.16
		Base		10.985408	800,847.25	18.230000	1,328,985.23	528,137.98	0.16

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
			63,768.000	Local 30.609919	1,951,933.30	85.140000	5,429,207.52	3,477,274.22	0.67
				Base 30.609919	1,951,933.30	85.140000	5,429,207.52	3,477,274.22	0.67
171779309	CIENA CORP COMMON STOCK USD.01								
			50,798.000	Local 14.551139	739,168.78	20.920000	1,062,694.16	323,525.38	0.13
				Base 14.551139	739,168.78	20.920000	1,062,694.16	323,525.38	0.13
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
			49,640.000	Local 23.371989	1,160,185.51	40.720000	2,021,340.80	861,155.29	0.25
				Base 23.371989	1,160,185.51	40.720000	2,021,340.80	861,155.29	0.25
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
			22,856.000	Local 52.823612	1,207,336.48	90.370000	2,065,496.72	858,160.24	0.26
				Base 52.823612	1,207,336.48	90.370000	2,065,496.72	858,160.24	0.26
179895107	CLARCOR INC COMMON STOCK USD1.								
			23,894.000	Local 49.192405	1,175,403.33	65.810000	1,572,464.14	397,060.81	0.19
				Base 49.192405	1,175,403.33	65.810000	1,572,464.14	397,060.81	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
			26,005.000	Local 40.563762	1,054,860.62	55.690000	1,448,218.45	393,357.83	0.18
				Base 40.563762	1,054,860.62	55.690000	1,448,218.45	393,357.83	0.18
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
			73,025.000	Local 17.993040	1,313,941.73	6.840000	499,491.00	-814,450.73	0.06
				Base 17.993040	1,313,941.73	6.840000	499,491.00	-814,450.73	0.06
192422103	COGNEX CORP COMMON STOCK USD.002								
			41,492.000	Local 43.049130	1,786,194.51	44.690000	1,854,277.48	68,082.97	0.23
				Base 43.049130	1,786,194.51	44.690000	1,854,277.48	68,082.97	0.23
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
			39,472.000	Local 30.480210	1,203,114.86	41.520000	1,638,877.44	435,762.58	0.20
				Base 30.480210	1,203,114.86	41.520000	1,638,877.44	435,762.58	0.20
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
			56,323.000	Local 14.173021	798,267.07	15.050000	847,661.15	49,394.08	0.10
				Base 14.173021	798,267.07	15.050000	847,661.15	49,394.08	0.10

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203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
			55,420.000	Local	25.234393	1,398,490.07	48.520000	2,688,978.40	1,290,488.33	0.33
				Base	25.234393	1,398,490.07	48.520000	2,688,978.40	1,290,488.33	0.33
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
			20,506.000	Local	75.937766	1,557,179.83	48.270000	989,824.62	-567,355.21	0.12
				Base	75.937766	1,557,179.83	48.270000	989,824.62	-567,355.21	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
			16,010.000	Local	87.355069	1,398,554.65	90.670000	1,451,626.70	53,072.05	0.18
				Base	87.355069	1,398,554.65	90.670000	1,451,626.70	53,072.05	0.18
205944101	CON WAY INC COMMON STOCK USD.625								
			27,609.000	Local	31.357667	865,753.82	44.170000	1,219,489.53	353,735.71	0.15
				Base	31.357667	865,753.82	44.170000	1,219,489.53	353,735.71	0.15
212485106	CONVERGYS CORP COMMON STOCK NPV								
			47,833.000	Local	11.137697	532,749.48	22.350000	1,069,067.55	536,318.07	0.13
				Base	11.137697	532,749.48	22.350000	1,069,067.55	536,318.07	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
			23,015.000	Local	79.078001	1,819,980.19	163.970000	3,773,769.55	1,953,789.36	0.47
				Base	79.078001	1,819,980.19	163.970000	3,773,769.55	1,953,789.36	0.47
217204106	COPART INC COMMON STOCK NPV								
			54,199.000	Local	21.710578	1,176,691.60	37.420000	2,028,126.58	851,434.98	0.25
				Base	21.710578	1,176,691.60	37.420000	2,028,126.58	851,434.98	0.25
21871D103	CORELOGIC INC COMMON STOCK USD1.								
			42,778.000	Local	17.659848	755,452.99	33.340000	1,426,218.52	670,765.53	0.18
				Base	17.659848	755,452.99	33.340000	1,426,218.52	670,765.53	0.18
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
			16,036.000	Local	33.075039	530,391.32	78.210000	1,254,175.56	723,784.24	0.15
				Base	33.075039	530,391.32	78.210000	1,254,175.56	723,784.24	0.15
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
			44,103.000	Local	32.378733	1,427,999.26	29.400000	1,296,628.20	-131,371.06	0.16
				Base	32.378733	1,427,999.26	29.400000	1,296,628.20	-131,371.06	0.16

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22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		63,682.000	Local	29.752636	1,894,707.38	39.890000	2,540,274.98	645,567.60	0.31
			Base	29.752636	1,894,707.38	39.890000	2,540,274.98	645,567.60	0.31
22357R103	COVISINT CORP W/I COMMON STOCK								
		6.000	Local	2.700000	16.20	2.500000	15.00	-1.20	0.00
			Base	2.700000	16.20	2.500000	15.00	-1.20	0.00
224399105	CRANE CO COMMON STOCK USD1.								
		23,618.000	Local	36.477397	861,523.17	66.830000	1,578,390.94	716,867.77	0.19
			Base	36.477397	861,523.17	66.830000	1,578,390.94	716,867.77	0.19
225447101	CREE INC COMMON STOCK USD.00125								
		53,133.000	Local	34.180953	1,816,136.60	39.260000	2,086,001.58	269,864.98	0.26
			Base	34.180953	1,816,136.60	39.260000	2,086,001.58	269,864.98	0.26
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		26,151.000	Local	57.610287	1,506,566.62	67.800000	1,773,037.80	266,471.18	0.22
			Base	57.610287	1,506,566.62	67.800000	1,773,037.80	266,471.18	0.22
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		70,711.000	Local	17.244058	1,219,344.61	14.750000	1,042,987.25	-176,357.36	0.13
			Base	17.244058	1,219,344.61	14.750000	1,042,987.25	-176,357.36	0.13
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		34,356.000	Local	25.992711	893,005.59	52.530000	1,804,720.68	911,715.09	0.22
			Base	25.992711	893,005.59	52.530000	1,804,720.68	911,715.09	0.22
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		13,970.000	Local	50.066111	699,423.57	106.290000	1,484,871.30	785,447.73	0.18
			Base	50.066111	699,423.57	106.290000	1,484,871.30	785,447.73	0.18
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		80,680.000	Local	21.437571	1,729,583.25	21.850000	1,762,858.00	33,274.75	0.22
			Base	21.437571	1,729,583.25	21.850000	1,762,858.00	33,274.75	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		44,722.000	Local	20.125901	900,070.54	16.120000	720,918.64	-179,151.90	0.09
			Base	20.125901	900,070.54	16.120000	720,918.64	-179,151.90	0.09

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,510.000	63.722243	1,052,054.24	74.240000	1,225,702.40	173,648.16	0.15
		Base		63.722243	1,052,054.24	74.240000	1,225,702.40	173,648.16	0.15
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	23,678.000	22.750646	538,689.80	66.550000	1,575,770.90	1,037,081.10	0.19
		Base		22.750646	538,689.80	66.550000	1,575,770.90	1,037,081.10	0.19
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	27,405.000	24.591279	673,923.99	36.550000	1,001,652.75	327,728.76	0.12
		Base		24.591279	673,923.99	36.550000	1,001,652.75	327,728.76	0.12
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	46,767.000	31.457502	1,471,172.99	54.090000	2,529,627.03	1,058,454.04	0.31
		Base		31.457502	1,471,172.99	54.090000	2,529,627.03	1,058,454.04	0.31
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	30,807.000	29.056057	895,129.94	35.700000	1,099,809.90	204,679.96	0.14
		Base		29.056057	895,129.94	35.700000	1,099,809.90	204,679.96	0.14
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	26,220.000	60.935223	1,597,721.56	101.530000	2,662,116.60	1,064,395.04	0.33
		Base		60.935223	1,597,721.56	101.530000	2,662,116.60	1,064,395.04	0.33
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,732.000	50.326332	1,546,628.83	45.200000	1,389,086.40	-157,542.43	0.17
		Base		50.326332	1,546,628.83	45.200000	1,389,086.40	-157,542.43	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	60,872.000	24.974585	1,520,252.95	37.040000	2,254,698.88	734,445.93	0.28
		Base		24.974585	1,520,252.95	37.040000	2,254,698.88	734,445.93	0.28
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	95,241.000	10.946733	1,042,577.84	19.070000	1,816,245.87	773,668.03	0.22
		Base		10.946733	1,042,577.84	19.070000	1,816,245.87	773,668.03	0.22
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	34,529.000	29.596218	1,021,927.82	21.410000	739,265.89	-282,661.93	0.09
		Base		29.596218	1,021,927.82	21.410000	739,265.89	-282,661.93	0.09

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261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	36,538.000	53.469237	1,953,658.99	81.390000	2,973,827.82	1,020,168.83	0.37
		Base		53.469237	1,953,658.99	81.390000	2,973,827.82	1,020,168.83	0.37
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,817.000	74.719083	1,405,988.98	72.660000	1,367,243.22	-38,745.76	0.17
		Base		74.719083	1,405,988.98	72.660000	1,367,243.22	-38,745.76	0.17
264411505	DUKE REALTY CORP REIT USD.01								
		Local	162,889.000	12.460443	2,029,669.03	21.360000	3,479,309.04	1,449,640.01	0.43
		Base		12.460443	2,029,669.03	21.360000	3,479,309.04	1,449,640.01	0.43
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,959.000	69.587253	1,667,241.00	78.500000	1,880,781.50	213,540.50	0.23
		Base		69.587253	1,667,241.00	78.500000	1,880,781.50	213,540.50	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,429.000	21.004365	1,437,307.66	39.950000	2,733,738.55	1,296,430.89	0.34
		Base		21.004365	1,437,307.66	39.950000	2,733,738.55	1,296,430.89	0.34
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,374.000	27.112202	1,528,423.25	42.100000	2,373,345.40	844,922.15	0.29
		Base		27.112202	1,528,423.25	42.100000	2,373,345.40	844,922.15	0.29
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	34,895.000	57.999428	2,023,890.04	64.640000	2,255,612.80	231,722.76	0.28
		Base		57.999428	2,023,890.04	64.640000	2,255,612.80	231,722.76	0.28
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	29,600.000	58.685872	1,737,101.82	133.830000	3,961,368.00	2,224,266.18	0.49
		Base		58.685872	1,737,101.82	133.830000	3,961,368.00	2,224,266.18	0.49
29444U700	EQUINIX INC REIT USD.001								
		Local	26,964.000	117.503557	3,168,365.90	224.175000	6,044,654.70	2,876,288.80	0.75
		Base		117.503557	3,168,365.90	224.175000	6,044,654.70	2,876,288.80	0.75
294752100	EQUITY ONE INC REIT USD.01								
		Local	36,596.000	18.744024	685,956.32	26.780000	980,040.88	294,084.56	0.12
		Base		18.744024	685,956.32	26.780000	980,040.88	294,084.56	0.12

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297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,225.000	81.210724	1,236,433.27	117.850000	1,794,266.25	557,832.98	0.22
		Base		81.210724	1,236,433.27	117.850000	1,794,266.25	557,832.98	0.22
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	89,021.000	10.958223	975,512.01	24.200000	2,154,308.20	1,178,796.19	0.27
		Base		10.958223	975,512.01	24.200000	2,154,308.20	1,178,796.19	0.27
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	52,680.000	41.085983	2,164,409.56	65.780000	3,465,290.40	1,300,880.84	0.43
		Base		41.085983	2,164,409.56	65.780000	3,465,290.40	1,300,880.84	0.43
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,807.000	105.270789	2,085,098.52	78.990000	1,564,554.93	-520,543.59	0.19
		Base		105.270789	2,085,098.52	78.990000	1,564,554.93	-520,543.59	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	19,555.000	42.472169	830,543.27	36.870000	720,992.85	-109,550.42	0.09
		Base		42.472169	830,543.27	36.870000	720,992.85	-109,550.42	0.09
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,508.000	55.475089	1,026,732.95	155.550000	2,878,919.40	1,852,186.45	0.36
		Base		55.475089	1,026,732.95	155.550000	2,878,919.40	1,852,186.45	0.36
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,304.000	27.469279	420,389.85	85.120000	1,302,676.48	882,286.63	0.16
		Base		27.469279	420,389.85	85.120000	1,302,676.48	882,286.63	0.16
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	56,617.000	10.204476	577,746.81	17.440000	987,400.48	409,653.67	0.12
		Base		10.204476	577,746.81	17.440000	987,400.48	409,653.67	0.12
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	32,477.000	85.218286	2,767,634.29	142.030000	4,612,708.31	1,845,074.02	0.57
		Base		85.218286	2,767,634.29	142.030000	4,612,708.31	1,845,074.02	0.57
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	45,374.000	21.115190	958,080.63	32.930000	1,494,165.82	536,085.19	0.18
		Base		21.115190	958,080.63	32.930000	1,494,165.82	536,085.19	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	51,131.000	15.053708	769,711.13	35.030000	1,791,118.93	1,021,407.80	0.22
		Base		15.053708	769,711.13	35.030000	1,791,118.93	1,021,407.80	0.22
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	112,140.000	10.824388	1,213,846.85	14.290000	1,602,480.60	388,633.75	0.20
		Base		10.824388	1,213,846.85	14.290000	1,602,480.60	388,633.75	0.20
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	168,717.000	12.408538	2,093,531.23	8.860000	1,494,832.62	-598,698.61	0.18
		Base		12.408538	2,093,531.23	8.860000	1,494,832.62	-598,698.61	0.18
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	78,841.000	17.132766	1,350,764.39	18.150000	1,430,964.15	80,199.76	0.18
		Base		17.132766	1,350,764.39	18.150000	1,430,964.15	80,199.76	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,059.000	12.679055	1,116,504.91	21.640000	1,905,596.76	789,091.85	0.24
		Base		12.679055	1,116,504.91	21.640000	1,905,596.76	789,091.85	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,730.000	18.500775	1,253,057.52	56.170000	3,804,394.10	2,551,336.58	0.47
		Base		18.500775	1,253,057.52	56.170000	3,804,394.10	2,551,336.58	0.47
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	66,010.000	21.471489	1,417,333.02	33.610000	2,218,596.10	801,263.08	0.27
		Base		21.471489	1,417,333.02	33.610000	2,218,596.10	801,263.08	0.27
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	75,206.000	16.701786	1,256,074.54	46.320000	3,483,541.92	2,227,467.38	0.43
		Base		16.701786	1,256,074.54	46.320000	3,483,541.92	2,227,467.38	0.43
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,313.000	9.911367	875,302.55	12.100000	1,068,587.30	193,284.75	0.13
		Base		9.911367	875,302.55	12.100000	1,068,587.30	193,284.75	0.13
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,070.000	30.469769	641,998.03	62.250000	1,311,607.50	669,609.47	0.16
		Base		30.469769	641,998.03	62.250000	1,311,607.50	669,609.47	0.16

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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
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	76,924.000	32.056701	2,465,929.67	46.990000	3,614,658.76	1,148,729.09	0.45
		Base		32.056701	2,465,929.67	46.990000	3,614,658.76	1,148,729.09	0.45
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,962.000	32.178748	1,350,284.64	83.110000	3,487,461.82	2,137,177.18	0.43
		Base		32.178748	1,350,284.64	83.110000	3,487,461.82	2,137,177.18	0.43
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	24,399.000	77.187719	1,883,303.15	103.100000	2,515,536.90	632,233.75	0.31
		Base		77.187719	1,883,303.15	103.100000	2,515,536.90	632,233.75	0.31
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	139,564.000	9.407216	1,312,908.63	17.620000	2,459,117.68	1,146,209.05	0.30
		Base		9.407216	1,312,908.63	17.620000	2,459,117.68	1,146,209.05	0.30
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,242.000	45.969765	1,482,157.15	91.860000	2,961,750.12	1,479,592.97	0.37
		Base		45.969765	1,482,157.15	91.860000	2,961,750.12	1,479,592.97	0.37
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,348.000	35.259745	999,543.24	75.780000	2,148,211.44	1,148,668.20	0.27
		Base		35.259745	999,543.24	75.780000	2,148,211.44	1,148,668.20	0.27
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,099.000	703.983478	1,477,661.32	986.380000	2,070,411.62	592,750.30	0.26
		Base		703.983478	1,477,661.32	986.380000	2,070,411.62	592,750.30	0.26
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	17,170.000	25.667128	440,704.58	33.120000	568,670.40	127,965.82	0.07
		Base		25.667128	440,704.58	33.120000	568,670.40	127,965.82	0.07
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	73,341.000	23.580349	1,729,406.38	26.610000	1,951,604.01	222,197.63	0.24
		Base		23.580349	1,729,406.38	26.610000	1,951,604.01	222,197.63	0.24
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	16,156.000	53.503380	864,400.61	44.000000	710,864.00	-153,536.61	0.09
		Base		53.503380	864,400.61	44.000000	710,864.00	-153,536.61	0.09

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401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,470.000	33.692190	1,026,601.04	18.110000	551,811.70	-474,789.34	0.07
		Base		33.692190	1,026,601.04	18.110000	551,811.70	-474,789.34	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	40,771.000	64.191849	2,617,165.88	45.810000	1,867,719.51	-749,446.37	0.23
		Base		64.191849	2,617,165.88	45.810000	1,867,719.51	-749,446.37	0.23
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	46,143.000	28.449569	1,312,748.45	55.880000	2,578,470.84	1,265,722.39	0.32
		Base		28.449569	1,312,748.45	55.880000	2,578,470.84	1,265,722.39	0.32
404251100	HNI CORP COMMON STOCK USD1.								
		Local	21,163.000	29.551138	625,390.73	51.000000	1,079,313.00	453,922.27	0.13
		Base		29.551138	625,390.73	51.000000	1,079,313.00	453,922.27	0.13
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	41,847.000	30.127989	1,260,765.96	17.540000	733,996.38	-526,769.58	0.09
		Base		30.127989	1,260,765.96	17.540000	733,996.38	-526,769.58	0.09
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,477.000	39.383507	609,538.54	67.570000	1,045,780.89	436,242.35	0.13
		Base		39.383507	609,538.54	67.570000	1,045,780.89	436,242.35	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	48,106.000	21.667063	1,042,315.73	62.530000	3,008,068.18	1,965,752.45	0.37
		Base		21.667063	1,042,315.73	62.530000	3,008,068.18	1,965,752.45	0.37
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,183.000	38.590362	856,049.99	46.040000	1,021,305.32	165,255.33	0.13
		Base		38.590362	856,049.99	46.040000	1,021,305.32	165,255.33	0.13
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	38,883.000	31.508869	1,225,159.37	29.270000	1,138,105.41	-87,053.96	0.14
		Base		31.508869	1,225,159.37	29.270000	1,138,105.41	-87,053.96	0.14
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	47,616.000	29.039695	1,382,754.12	127.540000	6,072,944.64	4,690,190.52	0.75
		Base		29.039695	1,382,754.12	127.540000	6,072,944.64	4,690,190.52	0.75

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410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,988.000	44.980481	944,050.34	70.240000	1,474,197.12	530,146.78	0.18
		Base		44.980481	944,050.34	70.240000	1,474,197.12	530,146.78	0.18
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	38,520.000	35.978545	1,385,893.56	16.490000	635,194.80	-750,698.76	0.08
		Base		35.978545	1,385,893.56	16.490000	635,194.80	-750,698.76	0.08
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	48,889.000	23.627135	1,155,107.01	33.050000	1,615,781.45	460,674.44	0.20
		Base		23.627135	1,155,107.01	33.050000	1,615,781.45	460,674.44	0.20
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		Local	37,143.000	26.680984	991,011.79	57.350000	2,130,151.05	1,139,139.26	0.26
		Base		26.680984	991,011.79	57.350000	2,130,151.05	1,139,139.26	0.26
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		Local	46,786.000	12.922647	604,598.94	15.440000	722,375.84	117,776.90	0.09
		Base		12.922647	604,598.94	15.440000	722,375.84	117,776.90	0.09
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,982.000	28.121859	1,096,246.31	65.500000	2,553,321.00	1,457,074.69	0.32
		Base		28.121859	1,096,246.31	65.500000	2,553,321.00	1,457,074.69	0.32
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	43,506.000	31.011158	1,349,171.44	45.610000	1,984,308.66	635,137.22	0.25
		Base		31.011158	1,349,171.44	45.610000	1,984,308.66	635,137.22	0.25
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	27,418.000	31.997113	877,296.84	47.920000	1,313,870.56	436,573.72	0.16
		Base		31.997113	877,296.84	47.920000	1,313,870.56	436,573.72	0.16
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	93,305.000	27.899733	2,603,184.60	43.990000	4,104,486.95	1,501,302.35	0.51
		Base		27.899733	2,603,184.60	43.990000	4,104,486.95	1,501,302.35	0.51
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	115,565.000	24.363706	2,815,591.66	32.380000	3,741,994.70	926,403.04	0.46
		Base		24.363706	2,815,591.66	32.380000	3,741,994.70	926,403.04	0.46

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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
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	27,345.000	58.149635	1,590,101.78	66.770000	1,825,825.65	235,723.87	0.23
		Base		58.149635	1,590,101.78	66.770000	1,825,825.65	235,723.87	0.23
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	71,454.000	21.631826	1,545,680.47	30.810000	2,201,497.74	655,817.27	0.27
		Base		21.631826	1,545,680.47	30.810000	2,201,497.74	655,817.27	0.27
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,894.000	49.493358	1,281,581.00	113.800000	2,946,737.20	1,665,156.20	0.36
		Base		49.493358	1,281,581.00	113.800000	2,946,737.20	1,665,156.20	0.36
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	44,117.000	38.211510	1,685,777.18	85.500000	3,772,003.50	2,086,226.32	0.47
		Base		38.211510	1,685,777.18	85.500000	3,772,003.50	2,086,226.32	0.47
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,019.000	36.722234	845,309.11	141.330000	3,253,275.27	2,407,966.16	0.40
		Base		36.722234	845,309.11	141.330000	3,253,275.27	2,407,966.16	0.40
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	16,914.000	73.682242	1,246,261.44	95.900000	1,622,052.60	375,791.16	0.20
		Base		73.682242	1,246,261.44	95.900000	1,622,052.60	375,791.16	0.20
450911201	ITT CORP COMMON STOCK USD1.								
		Local	43,664.000	20.525895	896,242.70	41.070000	1,793,280.48	897,037.78	0.22
		Base		20.525895	896,242.70	41.070000	1,793,280.48	897,037.78	0.22
451107106	IDACORP INC COMMON STOCK NPV								
		Local	23,962.000	36.640767	877,986.07	62.620000	1,500,500.44	622,514.37	0.19
		Base		36.640767	877,986.07	62.620000	1,500,500.44	622,514.37	0.19
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,848.000	37.246740	1,409,714.63	77.260000	2,924,136.48	1,514,421.85	0.36
		Base		37.246740	1,409,714.63	77.260000	2,924,136.48	1,514,421.85	0.36
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	22,729.000	60.121583	1,366,503.45	156.830000	3,564,589.07	2,198,085.62	0.44
		Base		60.121583	1,366,503.45	156.830000	3,564,589.07	2,198,085.62	0.44

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45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		Local	51,803.000	30.791865	1,595,110.97	42.945000	2,224,679.84	629,568.87	0.27
		Base		30.791865	1,595,110.97	42.945000	2,224,679.84	629,568.87	0.27
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	74,331.000	19.306837	1,435,096.49	24.710000	1,836,719.01	401,622.52	0.23
		Base		19.306837	1,435,096.49	24.710000	1,836,719.01	401,622.52	0.23
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,256.000	41.332712	1,415,893.38	82.210000	2,816,185.76	1,400,292.38	0.35
		Base		41.332712	1,415,893.38	82.210000	2,816,185.76	1,400,292.38	0.35
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	70,858.000	6.903574	489,173.44	20.640000	1,462,509.12	973,335.68	0.18
		Base		6.903574	489,173.44	20.640000	1,462,509.12	973,335.68	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,715.000	37.738873	668,544.13	52.870000	936,592.05	268,047.92	0.12
		Base		37.738873	668,544.13	52.870000	936,592.05	268,047.92	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	27,619.000	18.283630	504,975.57	24.760000	683,846.44	178,870.87	0.08
		Base		18.283630	504,975.57	24.760000	683,846.44	178,870.87	0.08
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		Local	117,931.000	15.943084	1,880,183.80	17.840000	2,103,889.04	223,705.24	0.26
		Base		15.943084	1,880,183.80	17.840000	2,103,889.04	223,705.24	0.26
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,326.000	26.943009	359,042.54	31.030000	413,505.78	54,463.24	0.05
		Base		26.943009	359,042.54	31.030000	413,505.78	54,463.24	0.05
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	61,737.000	12.149620	750,081.08	15.590000	962,479.83	212,398.75	0.12
		Base		12.149620	750,081.08	15.590000	962,479.83	212,398.75	0.12
465741106	ITRON INC COMMON STOCK NPV								
		Local	18,619.000	48.230584	898,005.25	36.480000	679,221.12	-218,784.13	0.08
		Base		48.230584	898,005.25	36.480000	679,221.12	-218,784.13	0.08

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46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		Local	110,520.000	41.669933	4,605,360.98	13.770000	1,521,860.40	-3,083,500.58	0.19
		Base		41.669933	4,605,360.98	13.770000	1,521,860.40	-3,083,500.58	0.19
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	92,118.000	21.027934	1,937,051.25	21.970000	2,023,832.46	86,781.21	0.25
		Base		21.027934	1,937,051.25	21.970000	2,023,832.46	86,781.21	0.25
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	70,042.000	6.657413	466,298.55	16.480000	1,154,292.16	687,993.61	0.14
		Base		6.657413	466,298.55	16.480000	1,154,292.16	687,993.61	0.14
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	85,283.000	25.061154	2,137,290.40	53.070000	4,525,968.81	2,388,678.41	0.56
		Base		25.061154	2,137,290.40	53.070000	4,525,968.81	2,388,678.41	0.56
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	124,245.000	7.007422	870,637.17	17.190000	2,135,771.55	1,265,134.38	0.26
		Base		7.007422	870,637.17	17.190000	2,135,771.55	1,265,134.38	0.26
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,365.000	61.510130	1,314,163.93	161.250000	3,445,106.25	2,130,942.32	0.43
		Base		61.510130	1,314,163.93	161.250000	3,445,106.25	2,130,942.32	0.43
48242W106	KBR INC COMMON STOCK USD.001								
		Local	69,156.000	26.671607	1,844,501.64	16.290000	1,126,551.24	-717,950.40	0.14
		Base		26.671607	1,844,501.64	16.290000	1,126,551.24	-717,950.40	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	25,098.000	18.160010	455,779.93	39.940000	1,002,414.12	546,634.19	0.12
		Base		18.160010	455,779.93	39.940000	1,002,414.12	546,634.19	0.12
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	60,591.000	38.705954	2,345,232.46	34.450000	2,087,359.95	-257,872.51	0.26
		Base		38.705954	2,345,232.46	34.450000	2,087,359.95	-257,872.51	0.26
48666K109	KB HOME COMMON STOCK USD1.								
		Local	43,403.000	13.032455	565,647.65	13.950000	605,471.85	39,824.20	0.07
		Base		13.032455	565,647.65	13.950000	605,471.85	39,824.20	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,849.000	27.300276	651,084.28	36.800000	877,643.20	226,558.92	0.11
		Base		27.300276	651,084.28	36.800000	877,643.20	226,558.92	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	37,708.000	29.305528	1,105,052.86	35.000000	1,319,780.00	214,727.14	0.16
		Base		29.305528	1,105,052.86	35.000000	1,319,780.00	214,727.14	0.16
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	79,844.000	30.982166	2,473,740.09	37.540000	2,997,343.76	523,603.67	0.37
		Base		30.982166	2,473,740.09	37.540000	2,997,343.76	523,603.67	0.37
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	40,020.000	53.286124	2,132,510.69	73.970000	2,960,279.40	827,768.71	0.37
		Base		53.286124	2,132,510.69	73.970000	2,960,279.40	827,768.71	0.37
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,199.000	48.421993	1,317,029.79	77.080000	2,096,498.92	779,469.13	0.26
		Base		48.421993	1,317,029.79	77.080000	2,096,498.92	779,469.13	0.26
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	40,537.000	31.858546	1,291,449.86	19.150000	776,283.55	-515,166.31	0.10
		Base		31.858546	1,291,449.86	19.150000	776,283.55	-515,166.31	0.10
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	144,452.000	10.817036	1,562,542.52	24.575000	3,549,907.90	1,987,365.38	0.44
		Base		10.817036	1,562,542.52	24.575000	3,549,907.90	1,987,365.38	0.44
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	0.679	115.787923	78.62	123.030000	83.54	4.92	0.00
		Base		115.787923	78.62	123.030000	83.54	4.92	0.00
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	38,211.000	34.764069	1,328,369.85	58.100000	2,220,059.10	891,689.25	0.27
		Base		34.764069	1,328,369.85	58.100000	2,220,059.10	891,689.25	0.27
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,254.000	58.580848	542,107.17	91.400000	845,815.60	303,708.43	0.10
		Base		58.580848	542,107.17	91.400000	845,815.60	303,708.43	0.10

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,325.000	42.118501	898,177.04	70.220000	1,497,441.50	599,264.46	0.18
		Base		42.118501	898,177.04	70.220000	1,497,441.50	599,264.46	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,230.000	35.790705	1,905,139.21	38.920000	2,071,711.60	166,572.39	0.26
		Base		35.790705	1,905,139.21	38.920000	2,071,711.60	166,572.39	0.26
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,657.000	41.439243	1,228,963.64	45.020000	1,335,158.14	106,194.50	0.16
		Base		41.439243	1,228,963.64	45.020000	1,335,158.14	106,194.50	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,618.000	44.072946	864,623.06	104.260000	2,045,372.68	1,180,749.62	0.25
		Base		44.072946	864,623.06	104.260000	2,045,372.68	1,180,749.62	0.25
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	29,457.000	23.785970	700,663.33	42.660000	1,256,635.62	555,972.29	0.16
		Base		23.785970	700,663.33	42.660000	1,256,635.62	555,972.29	0.16
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,809.000	34.451266	2,439,459.72	37.220000	2,635,510.98	196,051.26	0.33
		Base		34.451266	2,439,459.72	37.220000	2,635,510.98	196,051.26	0.33
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,157.000	35.656183	611,753.14	57.800000	991,674.60	379,921.46	0.12
		Base		35.656183	611,753.14	57.800000	991,674.60	379,921.46	0.12
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	21,580.000	35.782745	772,191.64	71.960000	1,552,896.80	780,705.16	0.19
		Base		35.782745	772,191.64	71.960000	1,552,896.80	780,705.16	0.19
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,029.000	31.323420	1,159,874.91	69.040000	2,556,482.16	1,396,607.25	0.32
		Base		31.323420	1,159,874.91	69.040000	2,556,482.16	1,396,607.25	0.32
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	68,868.000	24.573218	1,692,308.41	25.590000	1,762,332.12	70,023.71	0.22
		Base		24.573218	1,692,308.41	25.590000	1,762,332.12	70,023.71	0.22

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546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	67,790.000	8.696981	589,568.34	16.830000	1,140,905.70	551,337.36	0.14
		Base		8.696981	589,568.34	16.830000	1,140,905.70	551,337.36	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,616.000	27.869991	518,827.75	27.180000	505,982.88	-12,844.87	0.06
		Base		27.869991	518,827.75	27.180000	505,982.88	-12,844.87	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	92,527.000	20.368470	1,884,633.38	22.300000	2,063,352.10	178,718.72	0.25
		Base		20.368470	1,884,633.38	22.300000	2,063,352.10	178,718.72	0.25
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,991.000	29.443982	441,394.73	50.580000	758,244.78	316,850.05	0.09
		Base		29.443982	441,394.73	50.580000	758,244.78	316,850.05	0.09
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,081.000	62.502991	1,505,134.52	72.990000	1,757,672.19	252,537.67	0.22
		Base		62.502991	1,505,134.52	72.990000	1,757,672.19	252,537.67	0.22
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,403.000	32.415671	1,731,094.06	56.110000	2,996,442.33	1,265,348.27	0.37
		Base		32.415671	1,731,094.06	56.110000	2,996,442.33	1,265,348.27	0.37
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	39,893.000	27.172729	1,084,001.66	18.810000	750,387.33	-333,614.33	0.09
		Base		27.172729	1,084,001.66	18.810000	750,387.33	-333,614.33	0.09
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,725.000	47.383361	1,787,537.28	80.460000	3,035,353.50	1,247,816.22	0.37
		Base		47.383361	1,787,537.28	80.460000	3,035,353.50	1,247,816.22	0.37
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,866.000	31.834496	1,523,789.99	71.470000	3,420,983.02	1,897,193.03	0.42
		Base		31.834496	1,523,789.99	71.470000	3,420,983.02	1,897,193.03	0.42
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	46,637.000	11.511327	536,853.76	23.460000	1,094,104.02	557,250.26	0.14
		Base		11.511327	536,853.76	23.460000	1,094,104.02	557,250.26	0.14

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589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	17,314.000	42.610498	737,758.17	54.530000	944,132.42	206,374.25	0.12
		Base		42.610498	737,758.17	54.530000	944,132.42	206,374.25	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,375.000	36.435804	633,072.10	53.640000	931,995.00	298,922.90	0.12
		Base		36.435804	633,072.10	53.640000	931,995.00	298,922.90	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,608.000	97.668009	1,329,066.26	314.170000	4,275,225.36	2,946,159.10	0.53
		Base		97.668009	1,329,066.26	314.170000	4,275,225.36	2,946,159.10	0.53
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	35,872.000	62.762685	2,251,423.03	72.470000	2,599,643.84	348,220.81	0.32
		Base		62.762685	2,251,423.03	72.470000	2,599,643.84	348,220.81	0.32
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,355.000	20.613731	584,502.33	30.970000	878,154.35	293,652.02	0.11
		Base		20.613731	584,502.33	30.970000	878,154.35	293,652.02	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,447.000	27.971336	460,044.57	73.230000	1,204,413.81	744,369.24	0.15
		Base		27.971336	460,044.57	73.230000	1,204,413.81	744,369.24	0.15
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,490.000	37.704622	772,567.70	70.990000	1,454,585.10	682,017.40	0.18
		Base		37.704622	772,567.70	70.990000	1,454,585.10	682,017.40	0.18
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	80,273.000	16.268523	1,305,923.18	29.410000	2,360,828.93	1,054,905.75	0.29
		Base		16.268523	1,305,923.18	29.410000	2,360,828.93	1,054,905.75	0.29
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,855.000	747.229245	1,386,110.25	1,332.000000	2,470,860.00	1,084,749.75	0.31
		Base		747.229245	1,386,110.25	1,332.000000	2,470,860.00	1,084,749.75	0.31
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	40,131.000	43.807105	1,758,022.92	64.410000	2,584,837.71	826,814.79	0.32
		Base		43.807105	1,758,022.92	64.410000	2,584,837.71	826,814.79	0.32

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636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	48,046.000	23.500503	1,129,105.17	31.140000	1,496,152.44	367,047.27	0.18
		Base		23.500503	1,129,105.17	31.140000	1,496,152.44	367,047.27	0.18
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	62,869.000	28.587525	1,797,269.10	40.240000	2,529,848.56	732,579.46	0.31
		Base		28.587525	1,797,269.10	40.240000	2,529,848.56	732,579.46	0.31
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,160.000	23.878254	624,655.13	26.520000	693,763.20	69,108.07	0.09
		Base		23.878254	624,655.13	26.520000	693,763.20	69,108.07	0.09
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	211,002.000	15.904347	3,355,849.07	16.610000	3,504,743.22	148,894.15	0.43
		Base		15.904347	3,355,849.07	16.610000	3,504,743.22	148,894.15	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,334.000	10.070345	627,724.88	13.990000	872,052.66	244,327.78	0.11
		Base		10.070345	627,724.88	13.990000	872,052.66	244,327.78	0.11
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,078.000	140.218824	712,031.19	471.100000	2,392,245.80	1,680,214.61	0.30
		Base		140.218824	712,031.19	471.100000	2,392,245.80	1,680,214.61	0.30
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,971.000	41.159941	1,151,284.70	76.930000	2,151,809.03	1,000,524.33	0.27
		Base		41.159941	1,151,284.70	76.930000	2,151,809.03	1,000,524.33	0.27
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,037.000	32.286443	1,647,803.20	21.250000	1,084,536.25	-563,266.95	0.13
		Base		32.286443	1,647,803.20	21.250000	1,084,536.25	-563,266.95	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	95,011.000	19.480296	1,850,842.44	32.510000	3,088,807.61	1,237,965.17	0.38
		Base		19.480296	1,850,842.44	32.510000	3,088,807.61	1,237,965.17	0.38
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	50,057.000	26.208666	1,311,927.18	54.530000	2,729,608.21	1,417,681.03	0.34
		Base		26.208666	1,311,927.18	54.530000	2,729,608.21	1,417,681.03	0.34

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676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	231,076.000	5.144619	1,188,797.93	9.370000	2,165,182.12	976,384.19	0.27
		Base		5.144619	1,188,797.93	9.370000	2,165,182.12	976,384.19	0.27
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,347.000	45.737498	1,159,308.37	43.480000	1,102,087.56	-57,220.81	0.14
		Base		45.737498	1,159,308.37	43.480000	1,102,087.56	-57,220.81	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,447.000	26.672160	865,431.57	78.120000	2,534,759.64	1,669,328.07	0.31
		Base		26.672160	865,431.57	78.120000	2,534,759.64	1,669,328.07	0.31
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	115,656.000	14.534437	1,680,994.83	15.160000	1,753,344.96	72,350.13	0.22
		Base		14.534437	1,680,994.83	15.160000	1,753,344.96	72,350.13	0.22
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	37,274.000	19.411902	723,559.24	28.040000	1,045,162.96	321,603.72	0.13
		Base		19.411902	723,559.24	28.040000	1,045,162.96	321,603.72	0.13
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	46,659.000	31.750366	1,481,440.32	76.740000	3,580,611.66	2,099,171.34	0.44
		Base		31.750366	1,481,440.32	76.740000	3,580,611.66	2,099,171.34	0.44
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	65,173.000	24.208247	1,577,724.11	40.060000	2,610,830.38	1,033,106.27	0.32
		Base		24.208247	1,577,724.11	40.060000	2,610,830.38	1,033,106.27	0.32
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,813.000	34.169104	847,837.98	41.610000	1,032,468.93	184,630.95	0.13
		Base		34.169104	847,837.98	41.610000	1,032,468.93	184,630.95	0.13
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	28,209.000	50.309593	1,419,183.32	66.280000	1,869,692.52	450,509.20	0.23
		Base		50.309593	1,419,183.32	66.280000	1,869,692.52	450,509.20	0.23
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	38,040.000	34.313691	1,305,292.81	48.790000	1,855,971.60	550,678.79	0.23
		Base		34.313691	1,305,292.81	48.790000	1,855,971.60	550,678.79	0.23

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690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	30,069.000	29.172834	877,197.94	35.660000	1,072,260.54	195,062.60	0.13
		Base		29.172834	877,197.94	35.660000	1,072,260.54	195,062.60	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	37,969.000	13.437230	510,198.20	28.550000	1,084,014.95	573,816.75	0.13
		Base		13.437230	510,198.20	28.550000	1,084,014.95	573,816.75	0.13
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,293.000	18.633312	1,030,291.73	34.655000	1,916,178.92	885,887.19	0.24
		Base		18.633312	1,030,291.73	34.655000	1,916,178.92	885,887.19	0.24
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,897.000	25.725461	1,206,446.94	82.860000	3,885,885.42	2,679,438.48	0.48
		Base		25.725461	1,206,446.94	82.860000	3,885,885.42	2,679,438.48	0.48
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	46,150.000	43.096851	1,988,919.67	45.835000	2,115,285.25	126,365.58	0.26
		Base		43.096851	1,988,919.67	45.835000	2,115,285.25	126,365.58	0.26
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,213.000	81.868469	999,859.61	161.430000	1,971,544.59	971,684.98	0.24
		Base		81.868469	999,859.61	161.430000	1,971,544.59	971,684.98	0.24
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	69,792.000	14.892363	1,039,367.79	18.685000	1,304,063.52	264,695.73	0.16
		Base		14.892363	1,039,367.79	18.685000	1,304,063.52	264,695.73	0.16
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	129,393.000	12.399406	1,604,396.35	7.900000	1,022,204.70	-582,191.65	0.13
		Base		12.399406	1,604,396.35	7.900000	1,022,204.70	-582,191.65	0.13
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	145,317.000	9.751070	1,416,996.19	8.500000	1,235,194.50	-181,801.69	0.15
		Base		9.751070	1,416,996.19	8.500000	1,235,194.50	-181,801.69	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	20,462.000	32.489939	664,809.14	50.440000	1,032,103.28	367,294.14	0.13
		Base		32.489939	664,809.14	50.440000	1,032,103.28	367,294.14	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,118.000	51.456430	1,498,308.34	153.330000	4,464,662.94	2,966,354.60	0.55
		Base		51.456430	1,498,308.34	153.330000	4,464,662.94	2,966,354.60	0.55
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	65,060.000	13.841214	900,509.37	13.820000	899,129.20	-1,380.17	0.11
		Base		13.841214	900,509.37	13.820000	899,129.20	-1,380.17	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,336.000	37.530803	1,626,434.89	39.740000	1,722,172.64	95,737.75	0.21
		Base		37.530803	1,626,434.89	39.740000	1,722,172.64	95,737.75	0.21
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	24,434.000	33.247982	812,381.19	49.480000	1,208,994.32	396,613.13	0.15
		Base		33.247982	812,381.19	49.480000	1,208,994.32	396,613.13	0.15
737630103	POTLATCH CORP REIT USD1.								
		Local	19,351.000	33.941039	656,793.05	39.930000	772,685.43	115,892.38	0.10
		Base		33.941039	656,793.05	39.930000	772,685.43	115,892.38	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,331.000	34.567108	875,619.41	52.740000	1,335,956.94	460,337.53	0.17
		Base		34.567108	875,619.41	52.740000	1,335,956.94	460,337.53	0.17
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	28,602.000	43.233182	1,236,555.47	51.730000	1,479,581.46	243,025.99	0.18
		Base		43.233182	1,236,555.47	51.730000	1,479,581.46	243,025.99	0.18
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	69,512.000	43.568010	3,028,499.50	69.400000	4,824,132.80	1,795,633.30	0.60
		Base		43.568010	3,028,499.50	69.400000	4,824,132.80	1,795,633.30	0.60
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	83,542.000	17.246553	1,440,811.56	23.380000	1,953,211.96	512,400.40	0.24
		Base		17.246553	1,440,811.56	23.380000	1,953,211.96	512,400.40	0.24
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,625.000	23.828320	1,516,076.86	50.550000	3,216,243.75	1,700,166.89	0.40
		Base		23.828320	1,516,076.86	50.550000	3,216,243.75	1,700,166.89	0.40

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750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	56,796.000	33.328272	1,892,912.54	49.670000	2,821,057.32	928,144.78	0.35
		Base		33.328272	1,892,912.54	49.670000	2,821,057.32	928,144.78	0.35
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	60,053.000	27.232373	1,635,385.68	57.130000	3,430,827.89	1,795,442.21	0.42
		Base		27.232373	1,635,385.68	57.130000	3,430,827.89	1,795,442.21	0.42
754907103	RAYONIER INC REIT NPV								
		Local	60,408.000	22.483130	1,358,160.94	27.410000	1,655,783.28	297,622.34	0.20
		Base		22.483130	1,358,160.94	27.410000	1,655,783.28	297,622.34	0.20
756109104	REALTY INCOME CORP REIT USD1.								
		Local	106,150.000	36.226539	3,845,447.12	50.060000	5,313,869.00	1,468,421.88	0.66
		Base		36.226539	3,845,447.12	50.060000	5,313,869.00	1,468,421.88	0.66
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,303.000	64.424302	1,372,430.91	77.940000	1,660,355.82	287,924.91	0.21
		Base		64.424302	1,372,430.91	77.940000	1,660,355.82	287,924.91	0.21
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	44,447.000	51.227548	2,276,910.82	65.630000	2,917,056.61	640,145.79	0.36
		Base		51.227548	2,276,910.82	65.630000	2,917,056.61	640,145.79	0.36
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,746.000	44.831607	1,468,055.80	89.310000	2,924,545.26	1,456,489.46	0.36
		Base		44.831607	1,468,055.80	89.310000	2,924,545.26	1,456,489.46	0.36
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	37,217.000	36.628259	1,363,193.90	57.010000	2,121,741.17	758,547.27	0.26
		Base		36.628259	1,363,193.90	57.010000	2,121,741.17	758,547.27	0.26
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	25,217.000	23.417050	590,507.74	27.600000	695,989.20	105,481.46	0.09
		Base		23.417050	590,507.74	27.600000	695,989.20	105,481.46	0.09
761152107	RESMED INC COMMON STOCK USD.004								
		Local	66,472.000	28.124556	1,869,495.51	64.360000	4,278,137.92	2,408,642.41	0.53
		Base		28.124556	1,869,495.51	64.360000	4,278,137.92	2,408,642.41	0.53

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768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	73,939.000	23.791857	1,759,146.10	20.940000	1,548,282.66	-210,863.44	0.19
		Base		23.791857	1,759,146.10	20.940000	1,548,282.66	-210,863.44	0.19
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	66,760.000	32.800750	2,189,778.09	68.640000	4,582,406.40	2,392,628.31	0.57
		Base		32.800750	2,189,778.09	68.640000	4,582,406.40	2,392,628.31	0.57
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	30,522.000	16.340417	498,742.20	33.540000	1,023,707.88	524,965.68	0.13
		Base		16.340417	498,742.20	33.540000	1,023,707.88	524,965.68	0.13
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	29,311.000	39.329243	1,152,779.44	17.730000	519,684.03	-633,095.41	0.06
		Base		39.329243	1,152,779.44	17.730000	519,684.03	-633,095.41	0.06
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,156.000	25.103027	1,133,552.30	24.880000	1,123,481.28	-10,071.02	0.14
		Base		25.103027	1,133,552.30	24.880000	1,123,481.28	-10,071.02	0.14
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,077.000	76.837793	2,387,888.08	72.100000	2,240,651.70	-147,236.38	0.28
		Base		76.837793	2,387,888.08	72.100000	2,240,651.70	-147,236.38	0.28
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,181.000	21.890989	1,361,203.57	43.040000	2,676,270.24	1,315,066.67	0.33
		Base		21.890989	1,361,203.57	43.040000	2,676,270.24	1,315,066.67	0.33
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	46,008.000	48.493947	2,231,109.52	126.930000	5,839,795.44	3,608,685.92	0.72
		Base		48.493947	2,231,109.52	126.930000	5,839,795.44	3,608,685.92	0.72
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	201,715.000	9.501956	1,916,686.96	9.470000	1,910,241.05	-6,445.91	0.24
		Base		9.501956	1,916,686.96	9.470000	1,910,241.05	-6,445.91	0.24
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	32,130.000	59.844473	1,922,802.92	48.520000	1,558,947.60	-363,855.32	0.19
		Base		59.844473	1,922,802.92	48.520000	1,558,947.60	-363,855.32	0.19

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784635104	SPX CORP COMMON STOCK USD10.								
		Local	19,579.000	64.002676	1,253,108.39	89.130000	1,745,076.27	491,967.88	0.22
		Base		64.002676	1,253,108.39	89.130000	1,745,076.27	491,967.88	0.22
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	22,800.000	260.986855	5,950,500.29	274.200000	6,251,760.00	301,259.71	0.77
		Base		260.986855	5,950,500.29	274.200000	6,251,760.00	301,259.71	0.77
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	24,238.000	56.190773	1,361,951.95	122.900000	2,978,850.20	1,616,898.25	0.37
		Base		56.190773	1,361,951.95	122.900000	2,978,850.20	1,616,898.25	0.37
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	30,375.000	76.994219	2,338,699.40	157.200000	4,774,950.00	2,436,250.60	0.59
		Base		76.994219	2,338,699.40	157.200000	4,774,950.00	2,436,250.60	0.59
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	40,144.000	49.102619	1,971,175.52	140.050000	5,622,167.20	3,650,991.68	0.69
		Base		49.102619	1,971,175.52	140.050000	5,622,167.20	3,650,991.68	0.69
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	19,276.000	34.980938	674,292.56	54.680000	1,054,011.68	379,719.12	0.13
		Base		34.980938	674,292.56	54.680000	1,054,011.68	379,719.12	0.13
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	21,166.000	46.767745	989,886.09	65.510000	1,386,584.66	396,698.57	0.17
		Base		46.767745	989,886.09	65.510000	1,386,584.66	396,698.57	0.17
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,820.000	19.736630	628,019.56	28.930000	920,552.60	292,533.04	0.11
		Base		19.736630	628,019.56	28.930000	920,552.60	292,533.04	0.11
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	109,895.000	22.512083	2,473,965.39	22.350000	2,456,153.25	-17,812.14	0.30
		Base		22.512083	2,473,965.39	22.350000	2,456,153.25	-17,812.14	0.30
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,955.000	29.934342	687,142.81	63.610000	1,460,167.55	773,024.74	0.18
		Base		29.934342	687,142.81	63.610000	1,460,167.55	773,024.74	0.18

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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
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,981.000	9.101676	900,893.00	24.850000	2,459,677.85	1,558,784.85	0.30
		Base		9.101676	900,893.00	24.850000	2,459,677.85	1,558,784.85	0.30
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	23,983.000	66.542824	1,595,896.54	123.350000	2,958,303.05	1,362,406.51	0.37
		Base		66.542824	1,595,896.54	123.350000	2,958,303.05	1,362,406.51	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,789.000	42.198309	792,864.03	50.640000	951,474.96	158,610.93	0.12
		Base		42.198309	792,864.03	50.640000	951,474.96	158,610.93	0.12
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,789.000	31.782821	660,733.06	57.410000	1,193,496.49	532,763.43	0.15
		Base		31.782821	660,733.06	57.410000	1,193,496.49	532,763.43	0.15
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	26,394.000	72.264546	1,907,350.43	90.820000	2,397,103.08	489,752.65	0.30
		Base		72.264546	1,907,350.43	90.820000	2,397,103.08	489,752.65	0.30
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	90,881.000	22.203732	2,017,897.34	87.750000	7,974,807.75	5,956,910.41	0.99
		Base		22.203732	2,017,897.34	87.750000	7,974,807.75	5,956,910.41	0.99
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,856.000	52.174038	1,870,752.30	63.030000	2,260,003.68	389,251.38	0.28
		Base		52.174038	1,870,752.30	63.030000	2,260,003.68	389,251.38	0.28
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	31,367.000	52.167728	1,636,345.13	50.730000	1,591,247.91	-45,097.22	0.20
		Base		52.167728	1,636,345.13	50.730000	1,591,247.91	-45,097.22	0.20
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,523.000	37.560762	1,221,588.65	55.740000	1,812,832.02	591,243.37	0.22
		Base		37.560762	1,221,588.65	55.740000	1,812,832.02	591,243.37	0.22
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	48,269.000	30.305766	1,462,829.00	46.830000	2,260,437.27	797,608.27	0.28
		Base		30.305766	1,462,829.00	46.830000	2,260,437.27	797,608.27	0.28

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835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	29,269.000	26.620984	779,169.58	43.950000	1,286,372.55	507,202.97	0.16
		Base		26.620984	779,169.58	43.950000	1,286,372.55	507,202.97	0.16
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,040.000	42.237519	846,439.88	66.160000	1,325,846.40	479,406.52	0.16
		Base		42.237519	846,439.88	66.160000	1,325,846.40	479,406.52	0.16
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	114,602.000	12.811153	1,468,183.78	18.220000	2,088,048.44	619,864.66	0.26
		Base		12.811153	1,468,183.78	18.220000	2,088,048.44	619,864.66	0.26
859152100	STERIS CORP COMMON STOCK NPV								
		Local	28,325.000	33.879252	959,629.82	64.520000	1,827,529.00	867,899.18	0.23
		Base		33.879252	959,629.82	64.520000	1,827,529.00	867,899.18	0.23
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	31,463.000	48.014613	1,510,683.77	54.770000	1,723,228.51	212,544.74	0.21
		Base		48.014613	1,510,683.77	54.770000	1,723,228.51	212,544.74	0.21
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	120,123.000	5.556570	667,471.89	22.140000	2,659,523.22	1,992,051.33	0.33
		Base		5.556570	667,471.89	22.140000	2,659,523.22	1,992,051.33	0.33
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,538.000	25.267866	1,832,880.49	22.380000	1,623,400.44	-209,480.05	0.20
		Base		25.267866	1,832,880.49	22.380000	1,623,400.44	-209,480.05	0.20
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	98,331.000	6.056720	595,563.33	9.880000	971,510.28	375,946.95	0.12
		Base		6.056720	595,563.33	9.880000	971,510.28	375,946.95	0.12
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	74,279.000	24.237133	1,800,309.99	46.410000	3,447,288.39	1,646,978.40	0.43
		Base		24.237133	1,800,309.99	46.410000	3,447,288.39	1,646,978.40	0.43
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	65,102.000	19.251431	1,253,306.67	27.990000	1,822,204.98	568,898.31	0.23
		Base		19.251431	1,253,306.67	27.990000	1,822,204.98	568,898.31	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,715.000	15.833312	1,262,152.44	15.690000	1,250,728.35	-11,424.09	0.15
		Base		15.833312	1,262,152.44	15.690000	1,250,728.35	-11,424.09	0.15
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,712.000	33.963281	1,552,529.48	35.450000	1,620,490.40	67,960.92	0.20
		Base		33.963281	1,552,529.48	35.450000	1,620,490.40	67,960.92	0.20
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,185.000	56.807718	1,714,740.98	72.340000	2,183,582.90	468,841.92	0.27
		Base		56.807718	1,714,740.98	72.340000	2,183,582.90	468,841.92	0.27
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	18,235.000	39.863591	726,912.58	59.500000	1,084,982.50	358,069.92	0.13
		Base		39.863591	726,912.58	59.500000	1,084,982.50	358,069.92	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,386.000	100.150000	1,741,207.90	100.830000	1,753,030.38	11,822.48	0.22
		Base		100.150000	1,741,207.90	100.830000	1,753,030.38	11,822.48	0.22
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	19,741.000	57.477881	1,134,670.84	121.690000	2,402,282.29	1,267,611.45	0.30
		Base		57.477881	1,134,670.84	121.690000	2,402,282.29	1,267,611.45	0.30
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,807.000	34.468175	1,613,351.87	25.440000	1,190,770.08	-422,581.79	0.15
		Base		34.468175	1,613,351.87	25.440000	1,190,770.08	-422,581.79	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	29,035.000	48.071224	1,395,747.98	57.510000	1,669,802.85	274,054.87	0.21
		Base		48.071224	1,395,747.98	57.510000	1,669,802.85	274,054.87	0.21
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,199.000	20.277497	2,092,617.38	19.320000	1,993,804.68	-98,812.70	0.25
		Base		20.277497	2,092,617.38	19.320000	1,993,804.68	-98,812.70	0.25
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	51,673.000	23.915883	1,235,805.40	27.410000	1,416,356.93	180,551.53	0.17
		Base		23.915883	1,235,805.40	27.410000	1,416,356.93	180,551.53	0.17

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885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,141.000	30.151297	667,579.86	61.660000	1,365,214.06	697,634.20	0.17
		Base		30.151297	667,579.86	61.660000	1,365,214.06	697,634.20	0.17
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,218.000	40.861805	1,071,314.81	40.720000	1,067,596.96	-3,717.85	0.13
		Base		40.861805	1,071,314.81	40.720000	1,067,596.96	-3,717.85	0.13
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	49,834.000	45.387526	2,261,841.97	30.470000	1,518,441.98	-743,399.99	0.19
		Base		45.387526	2,261,841.97	30.470000	1,518,441.98	-743,399.99	0.19
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	22,317.000	53.309641	1,189,711.25	28.200000	629,339.40	-560,371.85	0.08
		Base		53.309641	1,189,711.25	28.200000	629,339.40	-560,371.85	0.08
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,971.000	22.958380	1,193,169.97	23.700000	1,231,712.70	38,542.73	0.15
		Base		22.958380	1,193,169.97	23.700000	1,231,712.70	38,542.73	0.15
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	35,512.000	24.550186	871,826.22	42.480000	1,508,549.76	636,723.54	0.19
		Base		24.550186	871,826.22	42.480000	1,508,549.76	636,723.54	0.19
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	18,274.000	20.242941	369,919.51	30.060000	549,316.44	179,396.93	0.07
		Base		20.242941	369,919.51	30.060000	549,316.44	179,396.93	0.07
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,175.000	27.018392	2,085,144.40	38.310000	2,956,574.25	871,429.85	0.37
		Base		27.018392	2,085,144.40	38.310000	2,956,574.25	871,429.85	0.37
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,510.000	22.304733	212,118.01	32.980000	313,639.80	101,521.79	0.04
		Base		22.304733	212,118.01	32.980000	313,639.80	101,521.79	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	33,338.000	61.140581	2,038,304.68	131.500000	4,383,947.00	2,345,642.32	0.54
		Base		61.140581	2,038,304.68	131.500000	4,383,947.00	2,345,642.32	0.54

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	20,176.000	83.294880	1,680,557.49	83.560000	1,685,906.56	5,349.07	0.21
		Base		83.294880	1,680,557.49	83.560000	1,685,906.56	5,349.07	0.21
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	123,464.000	19.446389	2,400,929.01	26.140000	3,227,348.96	826,419.95	0.40
		Base		19.446389	2,400,929.01	26.140000	3,227,348.96	826,419.95	0.40
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		Local	74,190.000	11.828014	877,520.36	33.620000	2,494,267.80	1,616,747.44	0.31
		Base		11.828014	877,520.36	33.620000	2,494,267.80	1,616,747.44	0.31
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,210.000	52.903357	1,280,790.28	59.790000	1,447,515.90	166,725.62	0.18
		Base		52.903357	1,280,790.28	59.790000	1,447,515.90	166,725.62	0.18
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	32,147.000	21.552686	692,854.20	23.050000	740,988.35	48,134.15	0.09
		Base		21.552686	692,854.20	23.050000	740,988.35	48,134.15	0.09
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,011.000	35.410125	850,232.50	71.400000	1,714,385.40	864,152.90	0.21
		Base		35.410125	850,232.50	71.400000	1,714,385.40	864,152.90	0.21
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,746.000	110.775373	1,744,269.02	119.370000	1,879,600.02	135,331.00	0.23
		Base		110.775373	1,744,269.02	119.370000	1,879,600.02	135,331.00	0.23
902653104	UDR INC REIT USD.01								
		Local	121,658.000	19.556748	2,379,234.83	31.940000	3,885,756.52	1,506,521.69	0.48
		Base		19.556748	2,379,234.83	31.940000	3,885,756.52	1,506,521.69	0.48
902681105	UGI CORP COMMON STOCK NPV								
		Local	82,192.000	18.351682	1,508,361.45	33.990000	2,793,706.08	1,285,344.63	0.35
		Base		18.351682	1,508,361.45	33.990000	2,793,706.08	1,285,344.63	0.35
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,523.000	144.688495	1,956,622.52	164.645000	2,226,494.34	269,871.82	0.28
		Base		144.688495	1,956,622.52	164.645000	2,226,494.34	269,871.82	0.28

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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
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	103,566.000	18.103461	1,874,903.03	16.540000	1,712,981.64	-161,921.39	0.21
		Base		18.103461	1,874,903.03	16.540000	1,712,981.64	-161,921.39	0.21
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	21,976.000	43.350939	952,680.23	30.540000	671,147.04	-281,533.19	0.08
		Base		43.350939	952,680.23	30.540000	671,147.04	-281,533.19	0.08
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,780.000	56.803515	1,350,787.59	83.040000	1,974,691.20	623,903.61	0.24
		Base		56.803515	1,350,787.59	83.040000	1,974,691.20	623,903.61	0.24
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	69,350.000	31.994293	2,218,804.25	23.950000	1,660,932.50	-557,871.75	0.21
		Base		31.994293	2,218,804.25	23.950000	1,660,932.50	-557,871.75	0.21
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,646.000	55.403731	1,254,672.90	155.050000	3,511,262.30	2,256,589.40	0.43
		Base		55.403731	1,254,672.90	155.050000	3,511,262.30	2,256,589.40	0.43
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	41,591.000	23.945148	995,902.67	23.940000	995,688.54	-214.13	0.12
		Base		23.945148	995,902.67	23.940000	995,688.54	-214.13	0.12
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,101.000	27.124167	1,087,706.22	53.280000	2,136,581.28	1,048,875.06	0.26
		Base		27.124167	1,087,706.22	53.280000	2,136,581.28	1,048,875.06	0.26
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	104,830.000	11.495900	1,205,115.21	9.600000	1,006,368.00	-198,747.21	0.12
		Base		11.495900	1,205,115.21	9.600000	1,006,368.00	-198,747.21	0.12
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,729.000	93.907399	1,101,439.88	124.650000	1,462,019.85	360,579.97	0.18
		Base		93.907399	1,101,439.88	124.650000	1,462,019.85	360,579.97	0.18
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,338.000	29.468228	1,070,816.48	86.650000	3,148,687.70	2,077,871.22	0.39
		Base		29.468228	1,070,816.48	86.650000	3,148,687.70	2,077,871.22	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	39,344.000	25.688499	1,010,688.30	44.650000	1,756,709.60	746,021.30	0.22
		Base		25.688499	1,010,688.30	44.650000	1,756,709.60	746,021.30	0.22
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	53,892.000	35.508793	1,913,639.86	35.190000	1,896,459.48	-17,180.38	0.23
		Base		35.508793	1,913,639.86	35.190000	1,896,459.48	-17,180.38	0.23
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,665.000	8.567669	554,028.30	14.240000	920,829.60	366,801.30	0.11
		Base		8.567669	554,028.30	14.240000	920,829.60	366,801.30	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	30,440.000	20.460910	622,830.11	43.660000	1,329,010.40	706,180.29	0.16
		Base		20.460910	622,830.11	43.660000	1,329,010.40	706,180.29	0.16
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,696.000	35.653130	844,836.58	53.350000	1,264,181.60	419,345.02	0.16
		Base		35.653130	844,836.58	53.350000	1,264,181.60	419,345.02	0.16
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	87,771.000	19.593624	1,719,751.96	17.330000	1,521,071.43	-198,680.53	0.19
		Base		19.593624	1,719,751.96	17.330000	1,521,071.43	-198,680.53	0.19
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,883.000	27.067309	1,241,929.33	94.890000	4,353,837.87	3,111,908.54	0.54
		Base		27.067309	1,241,929.33	94.890000	4,353,837.87	3,111,908.54	0.54
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,858.000	27.148490	1,082,084.53	49.460000	1,971,376.68	889,292.15	0.24
		Base		27.148490	1,082,084.53	49.460000	1,971,376.68	889,292.15	0.24
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,802.000	16.856927	788,937.90	21.120000	988,458.24	199,520.34	0.12
		Base		16.856927	788,937.90	21.120000	988,458.24	199,520.34	0.12
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	59,165.000	24.028442	1,421,642.76	46.970000	2,778,980.05	1,357,337.29	0.34
		Base		24.028442	1,421,642.76	46.970000	2,778,980.05	1,357,337.29	0.34

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942622200	WATSCO INC COMMON STOCK USD.5								
		Local	13,010.000	62.176982	808,922.54	117.240000	1,525,292.40	716,369.86	0.19
		Base		62.176982	808,922.54	117.240000	1,525,292.40	716,369.86	0.19
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,018.000	20.336040	874,815.77	34.530000	1,485,411.54	610,595.77	0.18
		Base		20.336040	874,815.77	34.530000	1,485,411.54	610,595.77	0.18
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	53,623.000	22.586894	1,211,177.02	36.220000	1,942,225.06	731,048.04	0.24
		Base		22.586894	1,211,177.02	36.220000	1,942,225.06	731,048.04	0.24
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	20,929.000	32.238947	674,728.93	90.810000	1,900,562.49	1,225,833.56	0.23
		Base		32.238947	674,728.93	90.810000	1,900,562.49	1,225,833.56	0.23
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	130,588.000	4.661335	608,714.37	11.090000	1,448,220.92	839,506.55	0.18
		Base		4.661335	608,714.37	11.090000	1,448,220.92	839,506.55	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,238.000	22.528374	478,457.60	32.070000	681,102.66	202,645.06	0.08
		Base		22.528374	478,457.60	32.070000	681,102.66	202,645.06	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	62,320.000	24.416182	1,521,616.49	38.850000	2,421,132.00	899,515.51	0.30
		Base		24.416182	1,521,616.49	38.850000	2,421,132.00	899,515.51	0.30
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	34,786.000	42.647949	1,483,551.54	47.100000	1,638,420.60	154,869.06	0.20
		Base		42.647949	1,483,551.54	47.100000	1,638,420.60	154,869.06	0.20
96208T104	WEX INC COMMON STOCK USD.01								
		Local	18,480.000	68.226491	1,260,825.56	106.990000	1,977,175.20	716,349.64	0.24
		Base		68.226491	1,260,825.56	106.990000	1,977,175.20	716,349.64	0.24
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	83,113.000	19.028765	1,581,537.74	40.950000	3,403,477.35	1,821,939.61	0.42
		Base		19.028765	1,581,537.74	40.950000	3,403,477.35	1,821,939.61	0.42

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	22,365.000	41.637057	931,212.77	64.660000	1,446,120.90	514,908.13	0.18
		Base		41.637057	931,212.77	64.660000	1,446,120.90	514,908.13	0.18
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,825.000	28.167287	1,149,929.50	80.450000	3,284,371.25	2,134,441.75	0.41
		Base		28.167287	1,149,929.50	80.450000	3,284,371.25	2,134,441.75	0.41
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,825.000	29.359420	816,925.86	48.550000	1,350,903.75	533,977.89	0.17
		Base		29.359420	816,925.86	48.550000	1,350,903.75	533,977.89	0.17
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,352.000	40.644748	1,396,228.38	54.750000	1,880,772.00	484,543.62	0.23
		Base		40.644748	1,396,228.38	54.750000	1,880,772.00	484,543.62	0.23
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,156.000	16.218669	391,778.16	27.000000	652,212.00	260,433.84	0.08
		Base		16.218669	391,778.16	27.000000	652,212.00	260,433.84	0.08
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	96,943.000	17.700248	1,715,915.16	10.780000	1,045,045.54	-670,869.62	0.13
		Base		17.700248	1,715,915.16	10.780000	1,045,045.54	-670,869.62	0.13
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	24,273.000	31.636394	767,910.19	91.050000	2,210,056.65	1,442,146.46	0.27
		Base		31.636394	767,910.19	91.050000	2,210,056.65	1,442,146.46	0.27
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,666.000	30.668262	909,804.66	45.850000	1,360,186.10	450,381.44	0.17
		Base		30.668262	909,804.66	45.850000	1,360,186.10	450,381.44	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,569.000	84.550297	1,823,665.35	177.430000	3,826,987.67	2,003,322.32	0.47
		Base		84.550297	1,823,665.35	177.430000	3,826,987.67	2,003,322.32	0.47
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	18,367.000	91.535544	1,681,233.34	102.530000	1,883,168.51	201,935.17	0.23
		Base		91.535544	1,681,233.34	102.530000	1,883,168.51	201,935.17	0.23

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

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		59,365.000	Local	29.753192	1,766,298.27	21.610000	1,282,877.65	-483,420.62	0.16
			Base	29.753192	1,766,298.27	21.610000	1,282,877.65	-483,420.62	0.16
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		38,219.000	Local	47.368434	1,810,374.16	119.880000	4,581,693.72	2,771,319.56	0.57
			Base	47.368434	1,810,374.16	119.880000	4,581,693.72	2,771,319.56	0.57
US DOLLAR Total									
		19,229,494.679	Local		526,554,603.99		806,922,276.97	280,367,672.98	99.67
			Base		526,554,603.99		806,922,276.97	280,367,672.98	99.67
EQUITY Total									
		19,229,494.679	Base		526,554,603.99		806,922,276.97	280,367,672.98	99.67

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		20,782,641.159	Base	528,107,750.47		808,475,423.45	280,367,672.98	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,233,747.330	1.000000	2,233,747.33	1.000000	2,233,747.33	0.00	0.42
		Base		1.000000	2,233,747.33	1.000000	2,233,747.33	0.00	0.42
US DOLLAR Total									
		Local	2,233,747.330		2,233,747.33		2,233,747.33	0.00	0.42
		Base			2,233,747.33		2,233,747.33	0.00	0.42
CASH Total									
		Base	2,233,747.330		2,233,747.33		2,233,747.33	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0839865	31 Dec 2099		
		Local	9,533,544.860	100.000000	9,533,544.86	100.000000	9,533,544.86	0.00	1.81
		Base		100.000000	9,533,544.86	100.000000	9,533,544.86	0.00	1.81
US DOLLAR Total									
		Local	9,533,544.860		9,533,544.86		9,533,544.86	0.00	1.81
		Base			9,533,544.86		9,533,544.86	0.00	1.81
CASH EQUIVALENT Total									
		Base	9,533,544.860		9,533,544.86		9,533,544.86	0.00	1.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,794.000	10.445447	311,211.64	22.510000	670,662.94	359,451.30	0.13
		Base		10.445447	311,211.64	22.510000	670,662.94	359,451.30	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,919.000	24.072944	648,019.59	29.400000	791,418.60	143,399.01	0.15
		Base		24.072944	648,019.59	29.400000	791,418.60	143,399.01	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	36,827.000	23.023566	847,888.85	31.090000	1,144,951.43	297,062.58	0.22
		Base		23.023566	847,888.85	31.090000	1,144,951.43	297,062.58	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	125,783.000	7.157231	900,258.02	4.420000	555,960.86	-344,297.16	0.11
		Base		7.157231	900,258.02	4.420000	555,960.86	-344,297.16	0.11
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,125.000	8.695152	288,026.92	22.560000	747,300.00	459,273.08	0.14
		Base		8.695152	288,026.92	22.560000	747,300.00	459,273.08	0.14
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,786.000	67.367501	389,788.36	67.360000	389,744.96	-43.40	0.07
		Base		67.367501	389,788.36	67.360000	389,744.96	-43.40	0.07
002474104	AZZ INC COMMON STOCK USD1.								
		Local	18,233.000	26.648040	485,873.72	45.420000	828,142.86	342,269.14	0.16
		Base		26.648040	485,873.72	45.420000	828,142.86	342,269.14	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	15,048.000	30.389345	457,298.86	60.920000	916,724.16	459,425.30	0.17
		Base		30.389345	457,298.86	60.920000	916,724.16	459,425.30	0.17
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	26,144.000	16.981760	443,971.14	60.790000	1,589,293.76	1,145,322.62	0.30
		Base		16.981760	443,971.14	60.790000	1,589,293.76	1,145,322.62	0.30
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	47,359.000	23.992498	1,136,260.71	34.160000	1,617,783.44	481,522.73	0.31
		Base		23.992498	1,136,260.71	34.160000	1,617,783.44	481,522.73	0.31
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	19,407.000	19.973742	387,630.42	21.410000	415,503.87	27,873.45	0.08
		Base		19.973742	387,630.42	21.410000	415,503.87	27,873.45	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	29,797.000	28.364919	845,189.49	33.840000	1,008,330.48	163,140.99	0.19
		Base		28.364919	845,189.49	33.840000	1,008,330.48	163,140.99	0.19
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,813.000	26.189570	1,147,443.63	25.440000	1,114,602.72	-32,840.91	0.21
		Base		26.189570	1,147,443.63	25.440000	1,114,602.72	-32,840.91	0.21
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,586.000	21.280683	821,136.43	21.530000	830,756.58	9,620.15	0.16
		Base		21.280683	821,136.43	21.530000	830,756.58	9,620.15	0.16
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,554.000	20.107783	533,942.07	18.090000	480,361.86	-53,580.21	0.09
		Base		20.107783	533,942.07	18.090000	480,361.86	-53,580.21	0.09
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	56,204.000	9.054179	508,881.09	4.030000	226,502.12	-282,378.97	0.04
		Base		9.054179	508,881.09	4.030000	226,502.12	-282,378.97	0.04
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	26,773.000	14.171888	379,423.95	26.620000	712,697.26	333,273.31	0.14
		Base		14.171888	379,423.95	26.620000	712,697.26	333,273.31	0.14
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	14,247.000	29.275322	417,085.51	27.410000	390,510.27	-26,575.24	0.07
		Base		29.275322	417,085.51	27.410000	390,510.27	-26,575.24	0.07
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	52,270.000	5.874449	307,057.46	11.700000	611,559.00	304,501.54	0.12
		Base		5.874449	307,057.46	11.700000	611,559.00	304,501.54	0.12
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,534.000	8.298553	87,416.96	9.890000	104,181.26	16,764.30	0.02
		Base		8.298553	87,416.96	9.890000	104,181.26	16,764.30	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	12,057.000	29.917354	360,713.54	32.830000	395,831.31	35,117.77	0.08
		Base		29.917354	360,713.54	32.830000	395,831.31	35,117.77	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	25,342.000	28.720073	727,824.09	52.990000	1,342,872.58	615,048.49	0.25
		Base		28.720073	727,824.09	52.990000	1,342,872.58	615,048.49	0.25
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,394.000	25.544800	520,960.66	37.710000	769,057.74	248,097.08	0.15
		Base		25.544800	520,960.66	37.710000	769,057.74	248,097.08	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	16,908.000	17.136366	289,741.67	16.220000	274,247.76	-15,493.91	0.05
		Base		17.136366	289,741.67	16.220000	274,247.76	-15,493.91	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,554.000	57.998552	554,118.17	183.620000	1,754,305.48	1,200,187.31	0.33
		Base		57.998552	554,118.17	183.620000	1,754,305.48	1,200,187.31	0.33
018522300	ALLETE INC COMMON STOCK NPV								
		Local	27,251.000	42.175717	1,149,330.46	54.840000	1,494,444.84	345,114.38	0.28
		Base		42.175717	1,149,330.46	54.840000	1,494,444.84	345,114.38	0.28
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,587.000	25.950413	144,984.96	35.620000	199,008.94	54,023.98	0.04
		Base		25.950413	144,984.96	35.620000	199,008.94	54,023.98	0.04
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	23,711.000	21.698730	514,498.58	30.170000	715,360.87	200,862.29	0.14
		Base		21.698730	514,498.58	30.170000	715,360.87	200,862.29	0.14
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	25,972.000	32.018636	831,588.01	41.020000	1,065,371.44	233,783.43	0.20
		Base		32.018636	831,588.01	41.020000	1,065,371.44	233,783.43	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	53,700.000	25.914496	1,391,608.44	28.490000	1,529,913.00	138,304.56	0.29
		Base		25.914496	1,391,608.44	28.490000	1,529,913.00	138,304.56	0.29
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,095.000	39.479837	477,508.63	32.400000	391,878.00	-85,630.63	0.07
		Base		39.479837	477,508.63	32.400000	391,878.00	-85,630.63	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,247.000	74.434677	390,558.75	52.290000	274,365.63	-116,193.12	0.05
		Base		74.434677	390,558.75	52.290000	274,365.63	-116,193.12	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	27,277.000	20.094054	548,105.52	40.130000	1,094,626.01	546,520.49	0.21
		Base		20.094054	548,105.52	40.130000	1,094,626.01	546,520.49	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	17,989.000	14.406481	259,158.19	11.270000	202,736.03	-56,422.16	0.04
		Base		14.406481	259,158.19	11.270000	202,736.03	-56,422.16	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,883.000	37.073287	329,322.01	52.660000	467,778.78	138,456.77	0.09
		Base		37.073287	329,322.01	52.660000	467,778.78	138,456.77	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,371.000	24.914261	333,128.58	41.540000	555,431.34	222,302.76	0.11
		Base		24.914261	333,128.58	41.540000	555,431.34	222,302.76	0.11
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	34,185.000	35.336119	1,207,965.24	60.100000	2,054,518.50	846,553.26	0.39
		Base		35.336119	1,207,965.24	60.100000	2,054,518.50	846,553.26	0.39
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,789.000	58.681688	515,753.36	86.660000	761,654.74	245,901.38	0.14
		Base		58.681688	515,753.36	86.660000	761,654.74	245,901.38	0.14
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	19,092.000	32.416167	618,889.46	44.270000	845,202.84	226,313.38	0.16
		Base		32.416167	618,889.46	44.270000	845,202.84	226,313.38	0.16
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	18,161.000	17.076834	310,132.38	18.600000	337,794.60	27,662.22	0.06
		Base		17.076834	310,132.38	18.600000	337,794.60	27,662.22	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,303.000	35.276617	363,454.98	39.920000	411,295.76	47,840.78	0.08
		Base		35.276617	363,454.98	39.920000	411,295.76	47,840.78	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	19,360.000	67.468554	1,306,191.20	78.890000	1,527,310.40	221,119.20	0.29
		Base		67.468554	1,306,191.20	78.890000	1,527,310.40	221,119.20	0.29
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,574.000	16.240246	334,126.82	45.850000	943,317.90	609,191.08	0.18
		Base		16.240246	334,126.82	45.850000	943,317.90	609,191.08	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	29,324.000	35.542909	1,042,260.27	43.810000	1,284,684.44	242,424.17	0.24
		Base		35.542909	1,042,260.27	43.810000	1,284,684.44	242,424.17	0.24
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	25,494.000	24.468082	623,789.28	7.730000	197,068.62	-426,720.66	0.04
		Base		24.468082	623,789.28	7.730000	197,068.62	-426,720.66	0.04
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	17,198.000	23.082677	396,975.88	41.880000	720,252.24	323,276.36	0.14
		Base		23.082677	396,975.88	41.880000	720,252.24	323,276.36	0.14
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	150,787.000	17.253984	2,601,676.46	1.310000	197,530.97	-2,404,145.49	0.04
		Base		17.253984	2,601,676.46	1.310000	197,530.97	-2,404,145.49	0.04
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	9,188.000	23.551025	216,386.82	36.460000	334,994.48	118,607.66	0.06
		Base		23.551025	216,386.82	36.460000	334,994.48	118,607.66	0.06
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	40,386.000	16.198108	654,176.80	23.950000	967,244.70	313,067.90	0.18
		Base		16.198108	654,176.80	23.950000	967,244.70	313,067.90	0.18
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,356.000	35.667030	476,368.85	42.770000	571,236.12	94,867.27	0.11
		Base		35.667030	476,368.85	42.770000	571,236.12	94,867.27	0.11
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	62,380.000	12.365500	771,359.90	13.120000	818,425.60	47,065.70	0.16
		Base		12.365500	771,359.90	13.120000	818,425.60	47,065.70	0.16

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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
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	7,124.000	41.119683	292,936.62	68.830000	490,344.92	197,408.30	0.09
		Base		41.119683	292,936.62	68.830000	490,344.92	197,408.30	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,620.000	45.708902	805,390.85	45.350000	799,067.00	-6,323.85	0.15
		Base		45.708902	805,390.85	45.350000	799,067.00	-6,323.85	0.15
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,674.000	25.650001	1,043,288.14	34.100000	1,386,983.40	343,695.26	0.26
		Base		25.650001	1,043,288.14	34.100000	1,386,983.40	343,695.26	0.26
05381L101	AVIV REIT INC REIT USD.01								
		Local	17,214.000	28.673071	493,578.25	35.980000	619,359.72	125,781.47	0.12
		Base		28.673071	493,578.25	35.980000	619,359.72	125,781.47	0.12
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	38,120.000	22.111010	842,871.71	28.650000	1,092,138.00	249,266.29	0.21
		Base		22.111010	842,871.71	28.650000	1,092,138.00	249,266.29	0.21
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	9,260.000	69.958147	647,812.44	88.400000	818,584.00	170,771.56	0.16
		Base		69.958147	647,812.44	88.400000	818,584.00	170,771.56	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	10,264.000	38.470438	394,860.58	58.400000	599,417.60	204,557.02	0.11
		Base		38.470438	394,860.58	58.400000	599,417.60	204,557.02	0.11
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,837.000	41.196874	899,616.13	58.920000	1,286,636.04	387,019.91	0.24
		Base		41.196874	899,616.13	58.920000	1,286,636.04	387,019.91	0.24
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	30,761.000	4.156516	127,858.59	7.170000	220,556.37	92,697.78	0.04
		Base		4.156516	127,858.59	7.170000	220,556.37	92,697.78	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	49,680.000	17.807344	884,668.84	36.600000	1,818,288.00	933,619.16	0.34
		Base		17.807344	884,668.84	36.600000	1,818,288.00	933,619.16	0.34

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Base Currency: USD - US DOLLAR

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06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,903.000	31.653220	440,074.72	43.660000	607,004.98	166,930.26	0.12
		Base		31.653220	440,074.72	43.660000	607,004.98	166,930.26	0.12
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	30,384.000	14.740995	447,890.39	24.900000	756,561.60	308,671.21	0.14
		Base		14.740995	447,890.39	24.900000	756,561.60	308,671.21	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,808.000	25.745237	896,140.20	40.020000	1,393,016.16	496,875.96	0.26
		Base		25.745237	896,140.20	40.020000	1,393,016.16	496,875.96	0.26
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	35,269.000	21.044741	742,226.97	10.040000	354,100.76	-388,126.21	0.07
		Base		21.044741	742,226.97	10.040000	354,100.76	-388,126.21	0.07
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	24,846.000	22.738697	564,965.67	7.440000	184,854.24	-380,111.43	0.04
		Base		22.738697	564,965.67	7.440000	184,854.24	-380,111.43	0.04
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	56,470.000	9.985306	563,870.23	13.750000	776,462.50	212,592.27	0.15
		Base		9.985306	563,870.23	13.750000	776,462.50	212,592.27	0.15
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,595.000	19.761501	150,088.60	19.090000	144,988.55	-5,100.05	0.03
		Base		19.761501	150,088.60	19.090000	144,988.55	-5,100.05	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	37,735.000	16.834634	635,254.92	23.460000	885,263.10	250,008.18	0.17
		Base		16.834634	635,254.92	23.460000	885,263.10	250,008.18	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,916.000	9.961223	128,659.15	12.780000	165,066.48	36,407.33	0.03
		Base		9.961223	128,659.15	12.780000	165,066.48	36,407.33	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,218.000	385.588662	469,646.99	435.210000	530,085.78	60,438.79	0.10
		Base		385.588662	469,646.99	435.210000	530,085.78	60,438.79	0.10

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09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	17,530.000	22.466063	393,830.09	34.940000	612,498.20	218,668.11	0.12
		Base		22.466063	393,830.09	34.940000	612,498.20	218,668.11	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	15,378.000	44.670236	686,938.89	52.220000	803,039.16	116,100.27	0.15
		Base		44.670236	686,938.89	52.220000	803,039.16	116,100.27	0.15
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,976.000	28.772376	315,805.60	21.990000	241,362.24	-74,443.36	0.05
		Base		28.772376	315,805.60	21.990000	241,362.24	-74,443.36	0.05
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	32,882.000	28.412240	934,251.26	45.400000	1,492,842.80	558,591.54	0.28
		Base		28.412240	934,251.26	45.400000	1,492,842.80	558,591.54	0.28
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	29,126.000	11.067566	322,353.94	14.820000	431,647.32	109,293.38	0.08
		Base		11.067566	322,353.94	14.820000	431,647.32	109,293.38	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,415.000	42.321758	356,137.59	29.980000	252,281.70	-103,855.89	0.05
		Base		42.321758	356,137.59	29.980000	252,281.70	-103,855.89	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,765.000	49.320987	826,866.35	58.580000	982,093.70	155,227.35	0.19
		Base		49.320987	826,866.35	58.580000	982,093.70	155,227.35	0.19
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,996.000	30.550442	855,290.17	35.610000	996,937.56	141,647.39	0.19
		Base		30.550442	855,290.17	35.610000	996,937.56	141,647.39	0.19
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	26,318.000	24.043132	632,767.15	26.950000	709,270.10	76,502.95	0.13
		Base		24.043132	632,767.15	26.950000	709,270.10	76,502.95	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	58,800.000	8.112171	476,995.68	12.550000	737,940.00	260,944.32	0.14
		Base		8.112171	476,995.68	12.550000	737,940.00	260,944.32	0.14

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	27,145.000	25.198554	684,014.74	26.480000	718,799.60	34,784.86	0.14
		Base		25.198554	684,014.74	26.480000	718,799.60	34,784.86	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	55,453.000	9.226354	511,629.00	13.810000	765,805.93	254,176.93	0.15
		Base		9.226354	511,629.00	13.810000	765,805.93	254,176.93	0.15
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	33,863.000	30.883619	1,045,811.99	26.960000	912,946.48	-132,865.51	0.17
		Base		30.883619	1,045,811.99	26.960000	912,946.48	-132,865.51	0.17
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	32,225.000	18.676933	601,864.17	20.840000	671,569.00	69,704.83	0.13
		Base		18.676933	601,864.17	20.840000	671,569.00	69,704.83	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	34,503.000	27.869212	961,571.41	28.140000	970,914.42	9,343.01	0.18
		Base		27.869212	961,571.41	28.140000	970,914.42	9,343.01	0.18
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,974.000	50.409190	1,258,919.11	61.940000	1,546,889.56	287,970.45	0.29
		Base		50.409190	1,258,919.11	61.940000	1,546,889.56	287,970.45	0.29
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	49,554.000	8.969923	444,495.58	9.680000	479,682.72	35,187.14	0.09
		Base		8.969923	444,495.58	9.680000	479,682.72	35,187.14	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	47,541.000	10.813042	514,062.85	12.000000	570,492.00	56,429.15	0.11
		Base		10.813042	514,062.85	12.000000	570,492.00	56,429.15	0.11
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		Local	31,085.000	13.567460	421,744.50	30.000000	932,550.00	510,805.50	0.18
		Base		13.567460	421,744.50	30.000000	932,550.00	510,805.50	0.18
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,930.000	43.162794	860,234.49	50.300000	1,002,479.00	142,244.51	0.19
		Base		43.162794	860,234.49	50.300000	1,002,479.00	142,244.51	0.19

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119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		Local	13,444.000	77.245291	1,038,485.69	191.120000	2,569,417.28	1,530,931.59	0.49
		Base		77.245291	1,038,485.69	191.120000	2,569,417.28	1,530,931.59	0.49
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	32,175.000	24.010560	772,539.77	13.630000	438,545.25	-333,994.52	0.08
		Base		24.010560	772,539.77	13.630000	438,545.25	-333,994.52	0.08
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,311.000	14.383113	148,304.28	18.400000	189,722.40	41,418.12	0.04
		Base		14.383113	148,304.28	18.400000	189,722.40	41,418.12	0.04
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,385.000	18.526141	451,759.95	29.910000	729,355.35	277,595.40	0.14
		Base		18.526141	451,759.95	29.910000	729,355.35	277,595.40	0.14
126501105	CTS CORP COMMON STOCK NPV								
		Local	23,778.000	11.027405	262,209.64	17.460000	415,163.88	152,954.24	0.08
		Base		11.027405	262,209.64	17.460000	415,163.88	152,954.24	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	68,406.000	12.378071	846,734.30	15.650000	1,070,553.90	223,819.60	0.20
		Base		12.378071	846,734.30	15.650000	1,070,553.90	223,819.60	0.20
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	16,901.000	43.689602	738,397.97	51.810000	875,640.81	137,242.84	0.17
		Base		43.689602	738,397.97	51.810000	875,640.81	137,242.84	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	16,905.000	61.162921	1,033,959.18	87.290000	1,475,637.45	441,678.27	0.28
		Base		61.162921	1,033,959.18	87.290000	1,475,637.45	441,678.27	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,308.000	19.162405	408,312.53	37.630000	801,820.04	393,507.51	0.15
		Base		19.162405	408,312.53	37.630000	801,820.04	393,507.51	0.15
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,105.000	13.267576	160,604.01	12.770000	154,580.85	-6,023.16	0.03
		Base		13.267576	160,604.01	12.770000	154,580.85	-6,023.16	0.03

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128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,698.000	14.957743	384,384.08	19.150000	492,116.70	107,732.62	0.09
		Base		14.957743	384,384.08	19.150000	492,116.70	107,732.62	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,933.000	26.983034	295,005.51	41.950000	458,639.35	163,633.84	0.09
		Base		26.983034	295,005.51	41.950000	458,639.35	163,633.84	0.09
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	37,802.000	16.271135	615,081.45	20.630000	779,855.26	164,773.81	0.15
		Base		16.271135	615,081.45	20.630000	779,855.26	164,773.81	0.15
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	55,103.000	6.767867	372,929.80	8.990000	495,375.97	122,446.17	0.09
		Base		6.767867	372,929.80	8.990000	495,375.97	122,446.17	0.09
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	22,018.000	8.353438	183,925.99	34.250000	754,116.50	570,190.51	0.14
		Base		8.353438	183,925.99	34.250000	754,116.50	570,190.51	0.14
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	25,073.000	16.853050	422,556.53	45.400000	1,138,314.20	715,757.67	0.22
		Base		16.853050	422,556.53	45.400000	1,138,314.20	715,757.67	0.22
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	7,732.000	43.929039	339,659.33	64.820000	501,188.24	161,528.91	0.10
		Base		43.929039	339,659.33	64.820000	501,188.24	161,528.91	0.10
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	67,122.000	12.440628	835,039.84	11.970000	803,450.34	-31,589.50	0.15
		Base		12.440628	835,039.84	11.970000	803,450.34	-31,589.50	0.15
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	13,943.000	38.478619	536,507.38	36.440000	508,082.92	-28,424.46	0.10
		Base		38.478619	536,507.38	36.440000	508,082.92	-28,424.46	0.10
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	22,752.000	17.070953	388,398.33	19.570000	445,256.64	56,858.31	0.08
		Base		17.070953	388,398.33	19.570000	445,256.64	56,858.31	0.08

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14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	31,627.000	25.456000	805,096.91	36.590000	1,157,231.93	352,135.02	0.22
		Base		25.456000	805,096.91	36.590000	1,157,231.93	352,135.02	0.22
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	42,534.000	6.491646	276,115.67	5.340000	227,131.56	-48,984.11	0.04
		Base		6.491646	276,115.67	5.340000	227,131.56	-48,984.11	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	26,902.000	12.297346	330,823.20	12.710000	341,924.42	11,101.22	0.06
		Base		12.297346	330,823.20	12.710000	341,924.42	11,101.22	0.06
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	30,124.000	31.115965	937,337.34	47.590000	1,433,601.16	496,263.82	0.27
		Base		31.115965	937,337.34	47.590000	1,433,601.16	496,263.82	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	27,438.000	50.293888	1,379,963.71	87.750000	2,407,684.50	1,027,720.79	0.46
		Base		50.293888	1,379,963.71	87.750000	2,407,684.50	1,027,720.79	0.46
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	20,520.000	22.089937	453,285.51	21.580000	442,821.60	-10,463.91	0.08
		Base		22.089937	453,285.51	21.580000	442,821.60	-10,463.91	0.08
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	12,355.000	14.288658	176,536.37	3.220000	39,783.10	-136,753.27	0.01
		Base		14.288658	176,536.37	3.220000	39,783.10	-136,753.27	0.01
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	18,241.000	27.141640	495,090.65	44.340000	808,805.94	313,715.29	0.15
		Base		27.141640	495,090.65	44.340000	808,805.94	313,715.29	0.15
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	51,326.000	5.245666	269,239.03	7.480000	383,918.48	114,679.45	0.07
		Base		5.245666	269,239.03	7.480000	383,918.48	114,679.45	0.07
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	15,623.000	21.377016	333,973.12	26.250000	410,103.75	76,130.63	0.08
		Base		21.377016	333,973.12	26.250000	410,103.75	76,130.63	0.08

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153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	30,450.000	9.006713	274,254.40	9.680000	294,756.00	20,501.60	0.06
		Base		9.006713	274,254.40	9.680000	294,756.00	20,501.60	0.06
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV								
		Local	19,383.000	21.379457	414,398.01	22.940000	444,646.02	30,248.01	0.08
		Base		21.379457	414,398.01	22.940000	444,646.02	30,248.01	0.08
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	36,646.000	14.126373	517,675.08	18.970000	695,174.62	177,499.54	0.13
		Base		14.126373	517,675.08	18.970000	695,174.62	177,499.54	0.13
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,343.000	25.848587	370,746.29	19.910000	285,569.13	-85,177.16	0.05
		Base		25.848587	370,746.29	19.910000	285,569.13	-85,177.16	0.05
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	29,691.000	15.617637	463,703.26	13.500000	400,828.50	-62,874.76	0.08
		Base		15.617637	463,703.26	13.500000	400,828.50	-62,874.76	0.08
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	12,083.000	67.325178	813,490.13	116.480000	1,407,427.84	593,937.71	0.27
		Base		67.325178	813,490.13	116.480000	1,407,427.84	593,937.71	0.27
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	38,446.000	30.535217	1,173,956.95	35.560000	1,367,139.76	193,182.81	0.26
		Base		30.535217	1,173,956.95	35.560000	1,367,139.76	193,182.81	0.26
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,057.000	48.770347	734,335.11	56.990000	858,098.43	123,763.32	0.16
		Base		48.770347	734,335.11	56.990000	858,098.43	123,763.32	0.16
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		Local	26,232.000	4.981004	130,661.69	5.000000	131,160.00	498.31	0.02
		Base		4.981004	130,661.69	5.000000	131,160.00	498.31	0.02
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	50,150.000	4.486782	225,012.10	3.920000	196,588.00	-28,424.10	0.04
		Base		4.486782	225,012.10	3.920000	196,588.00	-28,424.10	0.04

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Base Currency: USD - US DOLLAR

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171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	148,630.000	3.334351	495,584.54	3.350000	497,910.50	2,325.96	0.09
		Base		3.334351	495,584.54	3.350000	497,910.50	2,325.96	0.09
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,555.000	42.664702	535,655.33	53.670000	673,826.85	138,171.52	0.13
		Base		42.664702	535,655.33	53.670000	673,826.85	138,171.52	0.13
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	44,867.000	18.694896	838,783.90	30.110000	1,350,945.37	512,161.47	0.26
		Base		18.694896	838,783.90	30.110000	1,350,945.37	512,161.47	0.26
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,810.000	34.311502	370,907.34	46.150000	498,881.50	127,974.16	0.09
		Base		34.311502	370,907.34	46.150000	498,881.50	127,974.16	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,683.000	38.962513	533,124.07	61.060000	835,483.98	302,359.91	0.16
		Base		38.962513	533,124.07	61.060000	835,483.98	302,359.91	0.16
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	42,738.000	18.616642	795,638.04	8.290000	354,298.02	-441,340.02	0.07
		Base		18.616642	795,638.04	8.290000	354,298.02	-441,340.02	0.07
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	17,843.000	49.639947	885,725.58	64.240000	1,146,234.32	260,508.74	0.22
		Base		49.639947	885,725.58	64.240000	1,146,234.32	260,508.74	0.22
192576106	COHU INC COMMON STOCK USD1.								
		Local	18,139.000	12.127510	219,980.90	10.890000	197,533.71	-22,447.19	0.04
		Base		12.127510	219,980.90	10.890000	197,533.71	-22,447.19	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	37,920.000	20.258081	768,186.43	28.180000	1,068,585.60	300,399.17	0.20
		Base		20.258081	768,186.43	28.180000	1,068,585.60	300,399.17	0.20
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,464.000	11.752051	311,006.29	18.700000	494,876.80	183,870.51	0.09
		Base		11.752051	311,006.29	18.700000	494,876.80	183,870.51	0.09

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203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	28,838.000	26.955448	777,341.22	35.520000	1,024,325.76	246,984.54	0.19
		Base		26.955448	777,341.22	35.520000	1,024,325.76	246,984.54	0.19
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,405.000	61.700428	456,891.67	52.600000	389,503.00	-67,388.67	0.07
		Base		61.700428	456,891.67	52.600000	389,503.00	-67,388.67	0.07
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,294.000	24.149645	586,691.48	51.590000	1,253,327.46	666,635.98	0.24
		Base		24.149645	586,691.48	51.590000	1,253,327.46	666,635.98	0.24
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	31,618.000	14.031212	443,638.85	5.200000	164,413.60	-279,225.25	0.03
		Base		14.031212	443,638.85	5.200000	164,413.60	-279,225.25	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	11,517.000	29.471124	339,418.93	35.740000	411,617.58	72,198.65	0.08
		Base		29.471124	339,418.93	35.740000	411,617.58	72,198.65	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,554.000	29.120945	569,430.96	51.300000	1,003,120.20	433,689.24	0.19
		Base		29.120945	569,430.96	51.300000	1,003,120.20	433,689.24	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	32,859.000	24.481309	804,431.32	21.280000	699,239.52	-105,191.80	0.13
		Base		24.481309	804,431.32	21.280000	699,239.52	-105,191.80	0.13
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	11,286.000	53.852584	607,780.26	23.530000	265,559.58	-342,220.68	0.05
		Base		53.852584	607,780.26	23.530000	265,559.58	-342,220.68	0.05
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	15,210.000	36.827011	560,138.83	47.440000	721,562.40	161,423.57	0.14
		Base		36.827011	560,138.83	47.440000	721,562.40	161,423.57	0.14
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,308.000	25.912670	163,457.12	35.430000	223,492.44	60,035.32	0.04
		Base		25.912670	163,457.12	35.430000	223,492.44	60,035.32	0.04

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222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	144,094.000	9.152737	1,318,854.44	10.730000	1,546,128.62	227,274.18	0.29
		Base		9.152737	1,318,854.44	10.730000	1,546,128.62	227,274.18	0.29
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	16,987.000	57.731920	980,692.13	151.030000	2,565,546.61	1,584,854.48	0.49
		Base		57.731920	980,692.13	151.030000	2,565,546.61	1,584,854.48	0.49
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,794.000	20.807188	1,202,530.65	11.150000	644,403.10	-558,127.55	0.12
		Base		20.807188	1,202,530.65	11.150000	644,403.10	-558,127.55	0.12
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	20,870.000	6.932874	144,689.07	12.960000	270,475.20	125,786.13	0.05
		Base		6.932874	144,689.07	12.960000	270,475.20	125,786.13	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	17,863.000	6.055337	108,166.48	10.480000	187,204.24	79,037.76	0.04
		Base		6.055337	108,166.48	10.480000	187,204.24	79,037.76	0.04
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	15,455.000	48.534650	750,103.01	52.270000	807,832.85	57,729.84	0.15
		Base		48.534650	750,103.01	52.270000	807,832.85	57,729.84	0.15
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	34,113.000	38.430250	1,310,971.11	72.580000	2,475,921.54	1,164,950.43	0.47
		Base		38.430250	1,310,971.11	72.580000	2,475,921.54	1,164,950.43	0.47
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	18,691.000	37.109632	693,616.13	68.500000	1,280,333.50	586,717.37	0.24
		Base		37.109632	693,616.13	68.500000	1,280,333.50	586,717.37	0.24
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	15,377.000	23.772839	365,554.95	30.420000	467,768.34	102,213.39	0.09
		Base		23.772839	365,554.95	30.420000	467,768.34	102,213.39	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	15,352.000	7.427324	114,024.28	11.290000	173,324.08	59,299.80	0.03
		Base		7.427324	114,024.28	11.290000	173,324.08	59,299.80	0.03

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23335C101	DTS INC COMMON STOCK USD.0001								
		Local	12,208.000	32.105833	391,948.01	29.470000	359,769.76	-32,178.25	0.07
		Base		32.105833	391,948.01	29.470000	359,769.76	-32,178.25	0.07
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,145.000	71.817384	656,769.98	45.800000	418,841.00	-237,928.98	0.08
		Base		71.817384	656,769.98	45.800000	418,841.00	-237,928.98	0.08
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	27,847.000	10.554258	293,904.43	10.230000	284,874.81	-9,029.62	0.05
		Base		10.554258	293,904.43	10.230000	284,874.81	-9,029.62	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	116,984.000	17.359255	2,030,755.12	17.420000	2,037,861.28	7,106.16	0.39
		Base		17.359255	2,030,755.12	17.420000	2,037,861.28	7,106.16	0.39
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,043.000	25.650362	796,264.18	39.770000	1,234,580.11	438,315.93	0.23
		Base		25.650362	796,264.18	39.770000	1,234,580.11	438,315.93	0.23
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,865.000	61.922189	487,018.02	66.180000	520,505.70	33,487.68	0.10
		Base		61.922189	487,018.02	66.180000	520,505.70	33,487.68	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	41,725.000	10.890738	454,416.04	21.950000	915,863.75	461,447.71	0.17
		Base		10.890738	454,416.04	21.950000	915,863.75	461,447.71	0.17
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	18,487.000	50.154616	927,208.38	26.950000	498,224.65	-428,983.73	0.09
		Base		50.154616	927,208.38	26.950000	498,224.65	-428,983.73	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	137,099.000	10.354692	1,419,617.94	14.480000	1,985,193.52	565,575.58	0.38
		Base		10.354692	1,419,617.94	14.480000	1,985,193.52	565,575.58	0.38
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	26,063.000	8.250780	215,040.09	8.760000	228,311.88	13,271.79	0.04
		Base		8.250780	215,040.09	8.760000	228,311.88	13,271.79	0.04

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253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,651.000	11.396997	201,168.39	10.580000	186,747.58	-14,420.81	0.04
		Base		11.396997	201,168.39	10.580000	186,747.58	-14,420.81	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	21,466.000	13.869982	297,733.03	15.560000	334,010.96	36,277.93	0.06
		Base		13.869982	297,733.03	15.560000	334,010.96	36,277.93	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	11,714.000	57.375364	672,095.01	108.530000	1,271,320.42	599,225.41	0.24
		Base		57.375364	672,095.01	108.530000	1,271,320.42	599,225.41	0.24
254543101	DIODES INC COMMON STOCK USD.667								
		Local	26,027.000	25.150481	654,591.57	28.490000	741,509.23	86,917.66	0.14
		Base		25.150481	654,591.57	28.490000	741,509.23	86,917.66	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,787.000	37.984317	827,564.31	44.110000	961,024.57	133,460.26	0.18
		Base		37.984317	827,564.31	44.110000	961,024.57	133,460.26	0.18
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,799.000	30.453420	511,587.01	58.990000	990,973.01	479,386.00	0.19
		Base		30.453420	511,587.01	58.990000	990,973.01	479,386.00	0.19
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	24,193.000	19.836318	479,900.05	44.350000	1,072,959.55	593,059.50	0.20
		Base		19.836318	479,900.05	44.350000	1,072,959.55	593,059.50	0.20
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	22,241.000	13.555518	301,488.27	17.600000	391,441.60	89,953.33	0.07
		Base		13.555518	301,488.27	17.600000	391,441.60	89,953.33	0.07
26884U109	EPR PROPERTIES REIT USD.01								
		Local	40,038.000	47.465452	1,900,421.76	61.010000	2,442,718.38	542,296.62	0.46
		Base		47.465452	1,900,421.76	61.010000	2,442,718.38	542,296.62	0.46
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	13,558.000	21.243966	288,025.69	22.060000	299,089.48	11,063.79	0.06
		Base		21.243966	288,025.69	22.060000	299,089.48	11,063.79	0.06

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277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	22,369.000	48.234664	1,078,961.20	63.000000	1,409,247.00	330,285.80	0.27
		Base		48.234664	1,078,961.20	63.000000	1,409,247.00	330,285.80	0.27
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,843.000	19.897443	414,722.41	26.280000	547,754.04	133,031.63	0.10
		Base		19.897443	414,722.41	26.280000	547,754.04	133,031.63	0.10
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	33,274.000	32.568099	1,083,670.94	35.060000	1,166,586.44	82,915.50	0.22
		Base		32.568099	1,083,670.94	35.060000	1,166,586.44	82,915.50	0.22
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,483.000	17.105085	213,522.78	9.100000	113,595.30	-99,927.48	0.02
		Base		17.105085	213,522.78	9.100000	113,595.30	-99,927.48	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	63,548.000	10.121711	643,214.51	7.410000	470,890.68	-172,323.83	0.09
		Base		10.121711	643,214.51	7.410000	470,890.68	-172,323.83	0.09
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		Local	28,668.000	32.875140	942,464.50	37.820000	1,084,223.76	141,759.26	0.21
		Base		32.875140	942,464.50	37.820000	1,084,223.76	141,759.26	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		Local	18,889.000	14.045507	265,305.59	6.910000	130,522.99	-134,782.60	0.02
		Base		14.045507	265,305.59	6.910000	130,522.99	-134,782.60	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	33,394.000	21.775487	727,170.60	40.600000	1,355,796.40	628,625.80	0.26
		Base		21.775487	727,170.60	40.600000	1,355,796.40	628,625.80	0.26
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	8,543.000	22.799671	194,777.59	23.600000	201,614.80	6,837.21	0.04
		Base		22.799671	194,777.59	23.600000	201,614.80	6,837.21	0.04
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	45,993.000	29.997297	1,379,665.70	44.030000	2,025,071.79	645,406.09	0.38
		Base		29.997297	1,379,665.70	44.030000	2,025,071.79	645,406.09	0.38

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		20,520.000	Local	20.032640	411,069.77	29.970000	614,984.40	203,914.63	0.12
			Base	20.032640	411,069.77	29.970000	614,984.40	203,914.63	0.12
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		22,060.000	Local	17.298775	381,610.97	23.590000	520,395.40	138,784.43	0.10
			Base	17.298775	381,610.97	23.590000	520,395.40	138,784.43	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		16,991.000	Local	28.678632	487,278.63	39.970000	679,130.27	191,851.64	0.13
			Base	28.678632	487,278.63	39.970000	679,130.27	191,851.64	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		13,246.000	Local	27.313646	361,796.55	37.290000	493,943.34	132,146.79	0.09
			Base	27.313646	361,796.55	37.290000	493,943.34	132,146.79	0.09
29275Y102	ENERSYS COMMON STOCK USD.01								
		32,220.000	Local	33.136898	1,067,670.84	65.300000	2,103,966.00	1,036,295.16	0.40
			Base	33.136898	1,067,670.84	65.300000	2,103,966.00	1,036,295.16	0.40
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		12,324.000	Local	20.805615	256,408.40	36.100000	444,896.40	188,488.00	0.08
			Base	20.805615	256,408.40	36.100000	444,896.40	188,488.00	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		17,039.000	Local	46.277486	788,522.09	65.770000	1,120,655.03	332,132.94	0.21
			Base	46.277486	788,522.09	65.770000	1,120,655.03	332,132.94	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		18,517.000	Local	29.770212	551,255.01	23.090000	427,557.53	-123,697.48	0.08
			Base	29.770212	551,255.01	23.090000	427,557.53	-123,697.48	0.08
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		14,173.000	Local	17.844128	252,904.82	44.070000	624,604.11	371,699.29	0.12
			Base	17.844128	252,904.82	44.070000	624,604.11	371,699.29	0.12
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		63,982.000	Local	5.953088	380,890.46	2.950000	188,746.90	-192,143.56	0.04
			Base	5.953088	380,890.46	2.950000	188,746.90	-192,143.56	0.04

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Base Currency: USD - US DOLLAR

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296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,693.000	34.434997	643,693.39	38.540000	720,428.22	76,734.83	0.14
		Base		34.434997	643,693.39	38.540000	720,428.22	76,734.83	0.14
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,493.000	21.568529	398,866.81	26.830000	496,167.19	97,300.38	0.09
		Base		21.568529	398,866.81	26.830000	496,167.19	97,300.38	0.09
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	25,576.000	42.620564	1,090,063.55	51.230000	1,310,258.48	220,194.93	0.25
		Base		42.620564	1,090,063.55	51.230000	1,310,258.48	220,194.93	0.25
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,439.000	7.176007	239,958.51	10.720000	358,466.08	118,507.57	0.07
		Base		7.176007	239,958.51	10.720000	358,466.08	118,507.57	0.07
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	23,848.000	40.193267	958,529.03	40.400000	963,459.20	4,930.17	0.18
		Base		40.193267	958,529.03	40.400000	963,459.20	4,930.17	0.18
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	22,165.000	26.468855	586,682.17	34.900000	773,558.50	186,876.33	0.15
		Base		26.468855	586,682.17	34.900000	773,558.50	186,876.33	0.15
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	9,140.000	48.233132	440,850.83	86.530000	790,884.20	350,033.37	0.15
		Base		48.233132	440,850.83	86.530000	790,884.20	350,033.37	0.15
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	47,820.000	17.417433	832,901.64	32.470000	1,552,715.40	719,813.76	0.29
		Base		17.417433	832,901.64	32.470000	1,552,715.40	719,813.76	0.29
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	34,637.000	26.173372	906,567.07	10.440000	361,610.28	-544,956.79	0.07
		Base		26.173372	906,567.07	10.440000	361,610.28	-544,956.79	0.07
302520101	FNB CORP COMMON STOCK USD.01								
		Local	123,241.000	10.938875	1,348,117.84	12.830000	1,581,182.03	233,064.19	0.30
		Base		10.938875	1,348,117.84	12.830000	1,581,182.03	233,064.19	0.30

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302693106	FXCM INC A COMMON STOCK USD.01								
		Local	29,735.000	16.354601	486,304.05	2.110000	62,740.85	-423,563.20	0.01
		Base		16.354601	486,304.05	2.110000	62,740.85	-423,563.20	0.01
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,086.000	24.141277	315,912.75	34.800000	455,392.80	139,480.05	0.09
		Base		24.141277	315,912.75	34.800000	455,392.80	139,480.05	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,271.000	43.153934	529,541.92	59.970000	735,891.87	206,349.95	0.14
		Base		43.153934	529,541.92	59.970000	735,891.87	206,349.95	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	44,461.000	6.934083	308,296.26	16.490000	733,161.89	424,865.63	0.14
		Base		6.934083	308,296.26	16.490000	733,161.89	424,865.63	0.14
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	36,906.000	31.076820	1,146,921.11	40.300000	1,487,311.80	340,390.69	0.28
		Base		31.076820	1,146,921.11	40.300000	1,487,311.80	340,390.69	0.28
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,970.000	21.485708	729,869.49	24.480000	831,585.60	101,716.11	0.16
		Base		21.485708	729,869.49	24.480000	831,585.60	101,716.11	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	74,139.000	5.077384	376,432.17	6.590000	488,576.01	112,143.84	0.09
		Base		5.077384	376,432.17	6.590000	488,576.01	112,143.84	0.09
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	20,108.000	44.360912	892,009.21	48.140000	967,999.12	75,989.91	0.18
		Base		44.360912	892,009.21	48.140000	967,999.12	75,989.91	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	65,154.000	5.804483	378,185.30	8.480000	552,505.92	174,320.62	0.10
		Base		5.804483	378,185.30	8.480000	552,505.92	174,320.62	0.10
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	43,595.000	16.311399	711,095.45	17.430000	759,860.85	48,765.40	0.14
		Base		16.311399	711,095.45	17.430000	759,860.85	48,765.40	0.14

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	45,509.000	18.587134	845,881.86	26.270000	1,195,521.43	349,639.57	0.23
		Base		18.587134	845,881.86	26.270000	1,195,521.43	349,639.57	0.23
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	53,485.000	11.682425	624,834.49	17.100000	914,593.50	289,759.01	0.17
		Base		11.682425	624,834.49	17.100000	914,593.50	289,759.01	0.17
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	35,633.000	21.909451	780,699.46	17.080000	608,611.64	-172,087.82	0.12
		Base		21.909451	780,699.46	17.080000	608,611.64	-172,087.82	0.12
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	24,457.000	16.066704	392,943.38	14.380000	351,691.66	-41,251.72	0.07
		Base		16.066704	392,943.38	14.380000	351,691.66	-41,251.72	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,759.000	34.868441	270,544.23	37.620000	291,893.58	21,349.35	0.06
		Base		34.868441	270,544.23	37.620000	291,893.58	21,349.35	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,630.000	33.821650	731,562.29	53.500000	1,157,205.00	425,642.71	0.22
		Base		33.821650	731,562.29	53.500000	1,157,205.00	425,642.71	0.22
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,632.000	27.387022	811,532.25	14.990000	444,183.68	-367,348.57	0.08
		Base		27.387022	811,532.25	14.990000	444,183.68	-367,348.57	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	28,029.000	25.769981	722,306.79	36.480000	1,022,497.92	300,191.13	0.19
		Base		25.769981	722,306.79	36.480000	1,022,497.92	300,191.13	0.19
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	62,467.000	12.804217	799,841.00	12.630000	788,958.21	-10,882.79	0.15
		Base		12.804217	799,841.00	12.630000	788,958.21	-10,882.79	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	24,627.000	13.747649	338,563.35	18.680000	460,032.36	121,469.01	0.09
		Base		13.747649	338,563.35	18.680000	460,032.36	121,469.01	0.09

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359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	35,724.000	26.711542	954,243.14	44.700000	1,596,862.80	642,619.66	0.30
		Base		26.711542	954,243.14	44.700000	1,596,862.80	642,619.66	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,621.000	15.722167	245,595.97	12.300000	192,138.30	-53,457.67	0.04
		Base		15.722167	245,595.97	12.300000	192,138.30	-53,457.67	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	14,156.000	36.268019	513,410.08	71.990000	1,019,090.44	505,680.36	0.19
		Base		36.268019	513,410.08	71.990000	1,019,090.44	505,680.36	0.19
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	51,945.000	22.966639	1,193,002.08	43.150000	2,241,426.75	1,048,424.67	0.43
		Base		22.966639	1,193,002.08	43.150000	2,241,426.75	1,048,424.67	0.43
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	13,568.000	73.225745	993,526.91	105.230000	1,427,760.64	434,233.73	0.27
		Base		73.225745	993,526.91	105.230000	1,427,760.64	434,233.73	0.27
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	44,530.000	7.913210	352,375.23	19.300000	859,429.00	507,053.77	0.16
		Base		7.913210	352,375.23	19.300000	859,429.00	507,053.77	0.16
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	34,573.000	24.956982	862,837.74	15.040000	519,977.92	-342,859.82	0.10
		Base		24.956982	862,837.74	15.040000	519,977.92	-342,859.82	0.10
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	21,663.000	10.646182	230,628.24	13.870000	300,465.81	69,837.57	0.06
		Base		10.646182	230,628.24	13.870000	300,465.81	69,837.57	0.06
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,115.000	54.790684	937,742.55	73.430000	1,256,754.45	319,011.90	0.24
		Base		54.790684	937,742.55	73.430000	1,256,754.45	319,011.90	0.24
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,338.000	48.962960	457,216.12	18.630000	173,966.94	-283,249.18	0.03
		Base		48.962960	457,216.12	18.630000	173,966.94	-283,249.18	0.03

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374297109	GETTY REALTY CORP REIT USD.01								
		Local	18,260.000	20.563037	375,481.06	18.040000	329,410.40	-46,070.66	0.06
		Base		20.563037	375,481.06	18.040000	329,410.40	-46,070.66	0.06
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,566.000	12.173909	250,368.62	14.660000	301,497.56	51,128.94	0.06
		Base		12.173909	250,368.62	14.660000	301,497.56	51,128.94	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	53,292.000	15.346074	817,822.99	24.290000	1,294,462.68	476,639.69	0.25
		Base		15.346074	817,822.99	24.290000	1,294,462.68	476,639.69	0.25
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	30,504.000	19.430143	592,697.08	24.500000	747,348.00	154,650.92	0.14
		Base		19.430143	592,697.08	24.500000	747,348.00	154,650.92	0.14
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	44,949.000	12.889452	579,367.97	16.650000	748,400.85	169,032.88	0.14
		Base		12.889452	579,367.97	16.650000	748,400.85	169,032.88	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	49,279.000	23.669453	1,166,406.97	23.390000	1,152,635.81	-13,771.16	0.22
		Base		23.669453	1,166,406.97	23.390000	1,152,635.81	-13,771.16	0.22
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	17,755.000	28.016328	497,429.91	53.140000	943,500.70	446,070.79	0.18
		Base		28.016328	497,429.91	53.140000	943,500.70	446,070.79	0.18
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	25,367.000	22.968235	582,635.22	15.510000	393,442.17	-189,193.05	0.07
		Base		22.968235	582,635.22	15.510000	393,442.17	-189,193.05	0.07
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	23,977.000	23.998734	575,417.65	23.250000	557,465.25	-17,952.40	0.11
		Base		23.998734	575,417.65	23.250000	557,465.25	-17,952.40	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	18,789.000	47.764787	897,452.58	38.710000	727,322.19	-170,130.39	0.14
		Base		47.764787	897,452.58	38.710000	727,322.19	-170,130.39	0.14

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398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,923.000	10.655707	318,850.73	16.320000	488,343.36	169,492.63	0.09
		Base		10.655707	318,850.73	16.320000	488,343.36	169,492.63	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,192.000	48.832788	741,867.72	81.340000	1,235,717.28	493,849.56	0.23
		Base		48.832788	741,867.72	81.340000	1,235,717.28	493,849.56	0.23
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	9,484.000	27.360311	259,485.19	16.030000	152,028.52	-107,456.67	0.03
		Base		27.360311	259,485.19	16.030000	152,028.52	-107,456.67	0.03
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	18,709.000	37.334690	698,494.71	16.440000	307,575.96	-390,918.75	0.06
		Base		37.334690	698,494.71	16.440000	307,575.96	-390,918.75	0.06
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,390.000	42.475825	271,420.52	47.320000	302,374.80	30,954.28	0.06
		Base		42.475825	271,420.52	47.320000	302,374.80	30,954.28	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,964.000	18.051555	414,535.92	35.580000	817,059.12	402,523.20	0.16
		Base		18.051555	414,535.92	35.580000	817,059.12	402,523.20	0.16
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	36,467.000	33.347742	1,216,092.09	44.460000	1,621,322.82	405,230.73	0.31
		Base		33.347742	1,216,092.09	44.460000	1,621,322.82	405,230.73	0.31
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	25,069.000	23.555355	590,509.20	25.890000	649,036.41	58,527.21	0.12
		Base		23.555355	590,509.20	25.890000	649,036.41	58,527.21	0.12
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,656.000	10.333249	234,110.08	19.730000	447,002.88	212,892.80	0.08
		Base		10.333249	234,110.08	19.730000	447,002.88	212,892.80	0.08
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,552.000	6.346911	397,011.95	7.810000	488,531.12	91,519.17	0.09
		Base		6.346911	397,011.95	7.810000	488,531.12	91,519.17	0.09

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416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	30,422.000	8.233225	250,471.18	7.750000	235,770.50	-14,700.68	0.04
		Base		8.233225	250,471.18	7.750000	235,770.50	-14,700.68	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	14,664.000	13.963852	204,765.92	23.050000	338,005.20	133,239.28	0.06
		Base		13.963852	204,765.92	23.050000	338,005.20	133,239.28	0.06
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,715.000	38.978153	261,738.30	38.990000	261,817.85	79.55	0.05
		Base		38.978153	261,738.30	38.990000	261,817.85	79.55	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,821.000	56.666766	499,857.54	40.380000	356,191.98	-143,665.56	0.07
		Base		56.666766	499,857.54	40.380000	356,191.98	-143,665.56	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	50,200.000	19.307994	969,261.31	33.570000	1,685,214.00	715,952.69	0.32
		Base		19.307994	969,261.31	33.570000	1,685,214.00	715,952.69	0.32
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	68,779.000	21.836225	1,501,873.74	28.540000	1,962,952.66	461,078.92	0.37
		Base		21.836225	1,501,873.74	28.540000	1,962,952.66	461,078.92	0.37
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	52,217.000	5.651710	295,115.33	16.420000	857,403.14	562,287.81	0.16
		Base		5.651710	295,115.33	16.420000	857,403.14	562,287.81	0.16
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	15,115.000	27.618628	417,455.56	25.880000	391,176.20	-26,279.36	0.07
		Base		27.618628	417,455.56	25.880000	391,176.20	-26,279.36	0.07
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	25,139.000	13.143281	330,408.93	22.380000	562,610.82	232,201.89	0.11
		Base		13.143281	330,408.93	22.380000	562,610.82	232,201.89	0.11
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	39,282.000	17.062418	670,245.90	25.170000	988,727.94	318,482.04	0.19
		Base		17.062418	670,245.90	25.170000	988,727.94	318,482.04	0.19

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42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	25,729.000	25.429644	654,279.31	49.030000	1,261,492.87	607,213.56	0.24
		Base		25.429644	654,279.31	49.030000	1,261,492.87	607,213.56	0.24
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	11,663.000	21.564195	251,503.21	23.940000	279,212.22	27,709.01	0.05
		Base		21.564195	251,503.21	23.940000	279,212.22	27,709.01	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,759.000	41.696578	740,489.53	48.910000	868,592.69	128,103.16	0.16
		Base		41.696578	740,489.53	48.910000	868,592.69	128,103.16	0.16
431571108	HILLENBRAND INC COMMON STOCK NPV								
		Local	44,580.000	22.970997	1,024,047.03	31.700000	1,413,186.00	389,138.97	0.27
		Base		22.970997	1,024,047.03	31.700000	1,413,186.00	389,138.97	0.27
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	41,733.000	17.889431	746,579.64	31.650000	1,320,849.45	574,269.81	0.25
		Base		17.889431	746,579.64	31.650000	1,320,849.45	574,269.81	0.25
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,773.000	17.958929	534,691.20	32.230000	959,583.79	424,892.59	0.18
		Base		17.958929	534,691.20	32.230000	959,583.79	424,892.59	0.18
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	22,969.000	31.658452	727,162.99	20.860000	479,133.34	-248,029.65	0.09
		Base		31.658452	727,162.99	20.860000	479,133.34	-248,029.65	0.09
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,716.000	35.206469	870,163.08	40.370000	997,784.92	127,621.84	0.19
		Base		35.206469	870,163.08	40.370000	997,784.92	127,621.84	0.19
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	9,605.000	48.194667	462,909.78	88.910000	853,980.55	391,070.77	0.16
		Base		48.194667	462,909.78	88.910000	853,980.55	391,070.77	0.16
44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		Local	12,065.000	43.016401	518,992.88	43.240000	521,690.60	2,697.72	0.10
		Base		43.016401	518,992.88	43.240000	521,690.60	2,697.72	0.10

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45071R109	IXIA COMMON STOCK NPV								
		Local	41,766.000	15.857116	662,288.29	11.380000	475,297.08	-186,991.21	0.09
		Base		15.857116	662,288.29	11.380000	475,297.08	-186,991.21	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	34,079.000	22.508038	767,051.41	33.770000	1,150,847.83	383,796.42	0.22
		Base		22.508038	767,051.41	33.770000	1,150,847.83	383,796.42	0.22
45169U105	IGATE CORP COMMON STOCK USD.01								
		Local	25,248.000	22.020189	555,965.73	42.800000	1,080,614.40	524,648.67	0.21
		Base		22.020189	555,965.73	42.800000	1,080,614.40	524,648.67	0.21
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	47,068.000	20.519572	965,815.22	40.290000	1,896,369.72	930,554.50	0.36
		Base		20.519572	965,815.22	40.290000	1,896,369.72	930,554.50	0.36
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	18,494.000	29.766532	550,502.24	41.820000	773,419.08	222,916.84	0.15
		Base		29.766532	550,502.24	41.820000	773,419.08	222,916.84	0.15
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	8,165.000	57.587942	470,205.55	77.550000	633,195.75	162,990.20	0.12
		Base		57.587942	470,205.55	77.550000	633,195.75	162,990.20	0.12
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	61,725.000	9.075803	560,203.95	10.700000	660,457.50	100,253.55	0.13
		Base		9.075803	560,203.95	10.700000	660,457.50	100,253.55	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	29,106.000	18.337033	533,717.69	26.300000	765,487.80	231,770.11	0.15
		Base		18.337033	533,717.69	26.300000	765,487.80	231,770.11	0.15
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,232.000	50.892937	775,201.22	56.130000	854,972.16	79,770.94	0.16
		Base		50.892937	775,201.22	56.130000	854,972.16	79,770.94	0.16
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	16,015.000	29.209029	467,782.60	51.800000	829,577.00	361,794.40	0.16
		Base		29.209029	467,782.60	51.800000	829,577.00	361,794.40	0.16

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457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	17,934.000	43.865550	786,684.78	60.010000	1,076,219.34	289,534.56	0.20
		Base		43.865550	786,684.78	60.010000	1,076,219.34	289,534.56	0.20
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,089.000	21.176819	256,006.56	28.430000	343,690.27	87,683.71	0.07
		Base		21.176819	256,006.56	28.430000	343,690.27	87,683.71	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	40,957.000	18.292819	749,218.99	31.870000	1,305,299.59	556,080.60	0.25
		Base		18.292819	749,218.99	31.870000	1,305,299.59	556,080.60	0.25
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	11,984.000	37.227905	446,139.21	42.440000	508,600.96	62,461.75	0.10
		Base		37.227905	446,139.21	42.440000	508,600.96	62,461.75	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	47,054.000	16.003047	753,007.39	20.190000	950,020.26	197,012.87	0.18
		Base		16.003047	753,007.39	20.190000	950,020.26	197,012.87	0.18
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	27,986.000	15.967638	446,870.32	27.000000	755,622.00	308,751.68	0.14
		Base		15.967638	446,870.32	27.000000	755,622.00	308,751.68	0.14
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	20,759.000	24.887518	516,639.98	18.970000	393,798.23	-122,841.75	0.07
		Base		24.887518	516,639.98	18.970000	393,798.23	-122,841.75	0.07
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	39,406.000	16.001249	630,545.22	14.120000	556,412.72	-74,132.50	0.11
		Base		16.001249	630,545.22	14.120000	556,412.72	-74,132.50	0.11
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,712.000	14.058524	347,414.25	22.520000	556,514.24	209,099.99	0.11
		Base		14.058524	347,414.25	22.520000	556,514.24	209,099.99	0.11
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	90,980.000	7.989613	726,895.02	2.280000	207,434.40	-519,460.62	0.04
		Base		7.989613	726,895.02	2.280000	207,434.40	-519,460.62	0.04

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	54,941.000	9.603076	527,602.61	9.580000	526,334.78	-1,267.83	0.10
		Base		9.603076	527,602.61	9.580000	526,334.78	-1,267.83	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,708.000	28.845449	597,331.55	32.850000	680,257.80	82,926.25	0.13
		Base		28.845449	597,331.55	32.850000	680,257.80	82,926.25	0.13
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	165,841.000	88.434484	14,666,063.21	116.580000	19,333,743.78	4,667,680.57	3.67
		Base		88.434484	14,666,063.21	116.580000	19,333,743.78	4,667,680.57	3.67
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	10,608.000	57.262193	607,437.34	101.190000	1,073,423.52	465,986.18	0.20
		Base		57.262193	607,437.34	101.190000	1,073,423.52	465,986.18	0.20
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	27,444.000	27.894574	765,538.69	96.690000	2,653,560.36	1,888,021.67	0.50
		Base		27.894574	765,538.69	96.690000	2,653,560.36	1,888,021.67	0.50
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,400.000	19.481406	397,420.69	34.560000	705,024.00	307,603.31	0.13
		Base		19.481406	397,420.69	34.560000	705,024.00	307,603.31	0.13
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	32,261.000	32.776824	1,057,413.13	67.250000	2,169,552.25	1,112,139.12	0.41
		Base		32.776824	1,057,413.13	67.250000	2,169,552.25	1,112,139.12	0.41
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,464.000	55.250867	688,646.81	75.550000	941,655.20	253,008.39	0.18
		Base		55.250867	688,646.81	75.550000	941,655.20	253,008.39	0.18
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	19,262.000	34.676475	667,938.26	41.500000	799,373.00	131,434.74	0.15
		Base		34.676475	667,938.26	41.500000	799,373.00	131,434.74	0.15
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	59,184.000	11.907268	704,719.74	34.460000	2,039,480.64	1,334,760.90	0.39
		Base		11.907268	704,719.74	34.460000	2,039,480.64	1,334,760.90	0.39

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488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	21,136.000	16.847398	356,086.61	17.310000	365,864.16	9,777.55	0.07
		Base		16.847398	356,086.61	17.310000	365,864.16	9,777.55	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	56,198.000	15.188312	853,552.74	21.220000	1,192,521.56	338,968.82	0.23
		Base		15.188312	853,552.74	21.220000	1,192,521.56	338,968.82	0.23
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,565.000	13.333441	140,867.80	23.770000	251,130.05	110,262.25	0.05
		Base		13.333441	140,867.80	23.770000	251,130.05	110,262.25	0.05
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	58,477.000	24.189663	1,414,538.93	28.320000	1,656,068.64	241,529.71	0.31
		Base		24.189663	1,414,538.93	28.320000	1,656,068.64	241,529.71	0.31
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	43,232.000	17.831347	770,884.81	33.060000	1,429,249.92	658,365.11	0.27
		Base		17.831347	770,884.81	33.060000	1,429,249.92	658,365.11	0.27
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	43,072.000	4.109910	177,022.04	4.330000	186,501.76	9,479.72	0.04
		Base		4.109910	177,022.04	4.330000	186,501.76	9,479.72	0.04
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,558.000	36.561116	532,256.72	16.120000	234,674.96	-297,581.76	0.04
		Base		36.561116	532,256.72	16.120000	234,674.96	-297,581.76	0.04
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	35,729.000	16.923195	604,648.83	30.600000	1,093,307.40	488,658.57	0.21
		Base		16.923195	604,648.83	30.600000	1,093,307.40	488,658.57	0.21
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	22,999.000	29.156837	670,578.10	20.180000	464,119.82	-206,458.28	0.09
		Base		29.156837	670,578.10	20.180000	464,119.82	-206,458.28	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	54,688.000	10.435963	570,721.92	16.000000	875,008.00	304,286.08	0.17
		Base		10.435963	570,721.92	16.000000	875,008.00	304,286.08	0.17

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50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,723.000	22.578254	196,950.11	33.800000	294,837.40	97,887.29	0.06
		Base		22.578254	196,950.11	33.800000	294,837.40	97,887.29	0.06
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	13,813.000	37.481252	517,728.53	37.580000	519,092.54	1,364.01	0.10
		Base		37.481252	517,728.53	37.580000	519,092.54	1,364.01	0.10
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	24,411.000	31.952602	779,994.97	44.630000	1,089,462.93	309,467.96	0.21
		Base		31.952602	779,994.97	44.630000	1,089,462.93	309,467.96	0.21
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	36,776.000	12.421426	456,810.38	24.950000	917,561.20	460,750.82	0.17
		Base		12.421426	456,810.38	24.950000	917,561.20	460,750.82	0.17
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	30,696.000	43.648016	1,339,819.51	51.760000	1,588,824.96	249,005.45	0.30
		Base		43.648016	1,339,819.51	51.760000	1,588,824.96	249,005.45	0.30
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,784.000	54.461580	369,467.36	38.140000	258,741.76	-110,725.60	0.05
		Base		54.461580	369,467.36	38.140000	258,741.76	-110,725.60	0.05
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	18,796.000	39.300192	738,686.41	62.400000	1,172,870.40	434,183.99	0.22
		Base		39.300192	738,686.41	62.400000	1,172,870.40	434,183.99	0.22
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,480.000	16.786279	427,714.39	23.000000	586,040.00	158,325.61	0.11
		Base		16.786279	427,714.39	23.000000	586,040.00	158,325.61	0.11
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	146,423.000	9.721803	1,423,495.49	10.830000	1,585,761.09	162,265.60	0.30
		Base		9.721803	1,423,495.49	10.830000	1,585,761.09	162,265.60	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,943.000	57.174745	740,012.72	55.070000	712,771.01	-27,241.71	0.14
		Base		57.174745	740,012.72	55.070000	712,771.01	-27,241.71	0.14

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535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,667.000	68.974824	597,804.80	87.580000	759,055.86	161,251.06	0.14
		Base		68.974824	597,804.80	87.580000	759,055.86	161,251.06	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	17,431.000	28.333700	493,884.72	9.880000	172,218.28	-321,666.44	0.03
		Base		28.333700	493,884.72	9.880000	172,218.28	-321,666.44	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		Local	16,223.000	30.264170	490,975.63	94.460000	1,532,424.58	1,041,448.95	0.29
		Base		30.264170	490,975.63	94.460000	1,532,424.58	1,041,448.95	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	15,975.000	58.606565	936,239.87	100.320000	1,602,612.00	666,372.13	0.30
		Base		58.606565	936,239.87	100.320000	1,602,612.00	666,372.13	0.30
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	35,328.000	12.955829	457,703.51	11.535000	407,508.48	-50,195.03	0.08
		Base		12.955829	457,703.51	11.535000	407,508.48	-50,195.03	0.08
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	17,082.000	37.108160	633,881.59	52.700000	900,221.40	266,339.81	0.17
		Base		37.108160	633,881.59	52.700000	900,221.40	266,339.81	0.17
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	18,958.000	29.473804	558,764.38	51.860000	983,161.88	424,397.50	0.19
		Base		29.473804	558,764.38	51.860000	983,161.88	424,397.50	0.19
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	27,079.000	22.555524	610,781.04	15.740000	426,223.46	-184,557.58	0.08
		Base		22.555524	610,781.04	15.740000	426,223.46	-184,557.58	0.08
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	13,224.000	14.887107	196,867.10	17.220000	227,717.28	30,850.18	0.04
		Base		14.887107	196,867.10	17.220000	227,717.28	30,850.18	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,187.000	12.708906	154,883.44	31.860000	388,277.82	233,394.38	0.07
		Base		12.708906	154,883.44	31.860000	388,277.82	233,394.38	0.07

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55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	45,675.000	24.545462	1,121,113.98	31.190000	1,424,603.25	303,489.27	0.27
		Base		24.545462	1,121,113.98	31.190000	1,424,603.25	303,489.27	0.27
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	17,385.000	15.606643	271,321.49	21.770000	378,471.45	107,149.96	0.07
		Base		15.606643	271,321.49	21.770000	378,471.45	107,149.96	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	37,679.000	27.717615	1,044,372.01	35.360000	1,332,329.44	287,957.43	0.25
		Base		27.717615	1,044,372.01	35.360000	1,332,329.44	287,957.43	0.25
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	10,723.000	44.764563	480,010.41	72.450000	776,881.35	296,870.94	0.15
		Base		44.764563	480,010.41	72.450000	776,881.35	296,870.94	0.15
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	40,148.000	25.389912	1,019,354.18	36.510000	1,465,803.48	446,449.30	0.28
		Base		25.389912	1,019,354.18	36.510000	1,465,803.48	446,449.30	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,638.000	51.904287	1,019,296.39	64.070000	1,258,206.66	238,910.27	0.24
		Base		51.904287	1,019,296.39	64.070000	1,258,206.66	238,910.27	0.24
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	53,014.000	13.233931	701,583.60	49.850000	2,642,747.90	1,941,164.30	0.50
		Base		13.233931	701,583.60	49.850000	2,642,747.90	1,941,164.30	0.50
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	16,681.000	29.091016	485,267.24	33.100000	552,141.10	66,873.86	0.10
		Base		29.091016	485,267.24	33.100000	552,141.10	66,873.86	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	13,038.000	11.814824	154,041.67	19.490000	254,110.62	100,068.95	0.05
		Base		11.814824	154,041.67	19.490000	254,110.62	100,068.95	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	17,655.000	9.878193	174,399.49	25.350000	447,554.25	273,154.76	0.08
		Base		9.878193	174,399.49	25.350000	447,554.25	273,154.76	0.08

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57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	26,551.000	36.155010	959,951.67	79.590000	2,113,194.09	1,153,242.42	0.40
		Base		36.155010	959,951.67	79.590000	2,113,194.09	1,153,242.42	0.40
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,877.000	25.850445	513,829.30	76.060000	1,511,844.62	998,015.32	0.29
		Base		25.850445	513,829.30	76.060000	1,511,844.62	998,015.32	0.29
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	33,880.000	23.743699	804,436.53	29.470000	998,443.60	194,007.07	0.19
		Base		23.743699	804,436.53	29.470000	998,443.60	194,007.07	0.19
576690101	MATERION CORP COMMON STOCK NPV								
		Local	14,317.000	33.206165	475,412.67	36.620000	524,288.54	48,875.87	0.10
		Base		33.206165	475,412.67	36.620000	524,288.54	48,875.87	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	18,848.000	14.432293	272,019.85	18.600000	350,572.80	78,552.95	0.07
		Base		14.432293	272,019.85	18.600000	350,572.80	78,552.95	0.07
57686G105	MATSON INC COMMON STOCK NPV								
		Local	30,574.000	24.231885	740,865.66	39.470000	1,206,755.78	465,890.12	0.23
		Base		24.231885	740,865.66	39.470000	1,206,755.78	465,890.12	0.23
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	21,017.000	41.267459	867,318.18	48.370000	1,016,592.29	149,274.11	0.19
		Base		41.267459	867,318.18	48.370000	1,016,592.29	149,274.11	0.19
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	46,783.000	24.273421	1,135,583.47	59.230000	2,770,957.09	1,635,373.62	0.53
		Base		24.273421	1,135,583.47	59.230000	2,770,957.09	1,635,373.62	0.53
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	33,093.000	9.173290	303,571.68	8.360000	276,657.48	-26,914.20	0.05
		Base		9.173290	303,571.68	8.360000	276,657.48	-26,914.20	0.05
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	42,768.000	22.741584	972,612.06	19.210000	821,573.28	-151,038.78	0.16
		Base		22.741584	972,612.06	19.210000	821,573.28	-151,038.78	0.16

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	141,832.000	12.274771	1,740,955.25	15.140000	2,147,336.48	406,381.23	0.41
		Base		12.274771	1,740,955.25	15.140000	2,147,336.48	406,381.23	0.41
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,470.000	21.289182	989,308.28	28.765000	1,336,709.55	347,401.27	0.25
		Base		21.289182	989,308.28	28.765000	1,336,709.55	347,401.27	0.25
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,968.000	21.103149	168,149.89	31.640000	252,107.52	83,957.63	0.05
		Base		21.103149	168,149.89	31.640000	252,107.52	83,957.63	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	38,006.000	20.658376	785,142.22	48.110000	1,828,468.66	1,043,326.44	0.35
		Base		20.658376	785,142.22	48.110000	1,828,468.66	1,043,326.44	0.35
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	32,428.000	33.109753	1,073,683.07	50.190000	1,627,561.32	553,878.25	0.31
		Base		33.109753	1,073,683.07	50.190000	1,627,561.32	553,878.25	0.31
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	22,891.000	15.113814	345,970.32	17.020000	389,604.82	43,634.50	0.07
		Base		15.113814	345,970.32	17.020000	389,604.82	43,634.50	0.07
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	29,582.000	20.377859	602,817.82	19.800000	585,723.60	-17,094.22	0.11
		Base		20.377859	602,817.82	19.800000	585,723.60	-17,094.22	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	30,831.000	15.045402	463,864.80	19.610000	604,595.91	140,731.11	0.11
		Base		15.045402	463,864.80	19.610000	604,595.91	140,731.11	0.11
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,402.000	29.327452	774,303.40	44.510000	1,175,153.02	400,849.62	0.22
		Base		29.327452	774,303.40	44.510000	1,175,153.02	400,849.62	0.22
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	27,104.000	14.714655	398,826.01	38.890000	1,054,074.56	655,248.55	0.20
		Base		14.714655	398,826.01	38.890000	1,054,074.56	655,248.55	0.20

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594793101	MICREL INC COMMON STOCK NPV								
		Local	31,794.000	11.311547	359,639.33	14.930000	474,684.42	115,045.09	0.09
		Base		11.311547	359,639.33	14.930000	474,684.42	115,045.09	0.09
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,422.000	133.557024	857,703.21	178.340000	1,145,299.48	287,596.27	0.22
		Base		133.557024	857,703.21	178.340000	1,145,299.48	287,596.27	0.22
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	67,511.000	20.650452	1,394,132.65	32.240000	2,176,554.64	782,421.99	0.41
		Base		20.650452	1,394,132.65	32.240000	2,176,554.64	782,421.99	0.41
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,753.000	25.450241	833,571.73	41.490000	1,358,921.97	525,350.24	0.26
		Base		25.450241	833,571.73	41.490000	1,358,921.97	525,350.24	0.26
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	22,346.000	28.730140	642,003.71	63.690000	1,423,216.74	781,213.03	0.27
		Base		28.730140	642,003.71	63.690000	1,423,216.74	781,213.03	0.27
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	33,162.000	14.989159	497,070.49	13.650000	452,661.30	-44,409.19	0.09
		Base		14.989159	497,070.49	13.650000	452,661.30	-44,409.19	0.09
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	7,161.000	11.326223	81,107.08	18.200000	130,330.20	49,223.12	0.02
		Base		11.326223	81,107.08	18.200000	130,330.20	49,223.12	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	25,596.000	20.534291	525,595.72	52.730000	1,349,677.08	824,081.36	0.26
		Base		20.534291	525,595.72	52.730000	1,349,677.08	824,081.36	0.26
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	27,444.000	16.035464	440,077.27	32.010000	878,482.44	438,405.17	0.17
		Base		16.035464	440,077.27	32.010000	878,482.44	438,405.17	0.17
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	22,429.000	39.223987	879,754.81	63.240000	1,418,409.96	538,655.15	0.27
		Base		39.223987	879,754.81	63.240000	1,418,409.96	538,655.15	0.27

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611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
			63,014.000	Local	4.494531	283,218.35	6.720000	423,454.08	140,235.73	0.08
				Base	4.494531	283,218.35	6.720000	423,454.08	140,235.73	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
			28,877.000	Local	44.998550	1,299,423.13	75.460000	2,179,058.42	879,635.29	0.41
				Base	44.998550	1,299,423.13	75.460000	2,179,058.42	879,635.29	0.41
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
			12,878.000	Local	19.698039	253,671.34	25.690000	330,835.82	77,164.48	0.06
				Base	19.698039	253,671.34	25.690000	330,835.82	77,164.48	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			40,411.000	Local	21.789843	880,549.36	34.810000	1,406,706.91	526,157.55	0.27
				Base	21.789843	880,549.36	34.810000	1,406,706.91	526,157.55	0.27
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
			17,684.000	Local	12.366436	218,688.05	19.900000	351,911.60	133,223.55	0.07
				Base	12.366436	218,688.05	19.900000	351,911.60	133,223.55	0.07
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			31,060.000	Local	21.910269	680,532.96	24.010000	745,750.60	65,217.64	0.14
				Base	21.910269	680,532.96	24.010000	745,750.60	65,217.64	0.14
62914B100	NIC INC COMMON STOCK NPV								
			43,137.000	Local	16.578044	715,127.09	17.500000	754,897.50	39,770.41	0.14
				Base	16.578044	715,127.09	17.500000	754,897.50	39,770.41	0.14
630077105	NANOMETRICS INC COMMON STOCK NPV								
			17,160.000	Local	16.273423	279,251.94	17.880000	306,820.80	27,568.86	0.06
				Base	16.273423	279,251.94	17.880000	306,820.80	27,568.86	0.06
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
			87,925.000	Local	8.400177	738,585.54	10.730000	943,435.25	204,849.71	0.18
				Base	8.400177	738,585.54	10.730000	943,435.25	204,849.71	0.18
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
			3,488.000	Local	94.717827	330,375.78	60.640000	211,512.32	-118,863.46	0.04
				Base	94.717827	330,375.78	60.640000	211,512.32	-118,863.46	0.04

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638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,706.000	50.366032	388,120.64	74.710000	575,715.26	187,594.62	0.11
		Base		50.366032	388,120.64	74.710000	575,715.26	187,594.62	0.11
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	23,120.000	17.001920	393,084.39	35.790000	827,464.80	434,380.41	0.16
		Base		17.001920	393,084.39	35.790000	827,464.80	434,380.41	0.16
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	34,447.000	11.380291	392,016.90	13.990000	481,913.53	89,896.63	0.09
		Base		11.380291	392,016.90	13.990000	481,913.53	89,896.63	0.09
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,813.000	26.247616	310,063.09	60.420000	713,741.46	403,678.37	0.14
		Base		26.247616	310,063.09	60.420000	713,741.46	403,678.37	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	26,230.000	29.593701	776,242.78	51.150000	1,341,664.50	565,421.72	0.25
		Base		29.593701	776,242.78	51.150000	1,341,664.50	565,421.72	0.25
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,568.000	34.834985	855,825.91	32.240000	792,072.32	-63,753.59	0.15
		Base		34.834985	855,825.91	32.240000	792,072.32	-63,753.59	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	26,626.000	22.819659	607,596.23	40.320000	1,073,560.32	465,964.09	0.20
		Base		22.819659	607,596.23	40.320000	1,073,560.32	465,964.09	0.20
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	30,011.000	45.873044	1,376,695.93	62.580000	1,878,088.38	501,392.45	0.36
		Base		45.873044	1,376,695.93	62.580000	1,878,088.38	501,392.45	0.36
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	59,661.000	12.330525	735,651.45	9.470000	564,989.67	-170,661.78	0.11
		Base		12.330525	735,651.45	9.470000	564,989.67	-170,661.78	0.11
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	28,305.000	16.029399	453,712.13	19.960000	564,967.80	111,255.67	0.11
		Base		16.029399	453,712.13	19.960000	564,967.80	111,255.67	0.11

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665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	40,713.000	11.987646	488,053.05	8.620000	350,946.06	-137,106.99	0.07
		Base		11.987646	488,053.05	8.620000	350,946.06	-137,106.99	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	67,440.000	12.554646	846,685.34	11.815000	796,803.60	-49,881.74	0.15
		Base		12.554646	846,685.34	11.815000	796,803.60	-49,881.74	0.15
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	19,325.000	45.727532	883,684.56	47.250000	913,106.25	29,421.69	0.17
		Base		45.727532	883,684.56	47.250000	913,106.25	29,421.69	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	32,614.000	38.237766	1,247,086.50	54.190000	1,767,352.66	520,266.16	0.34
		Base		38.237766	1,247,086.50	54.190000	1,767,352.66	520,266.16	0.34
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	20,441.000	13.327552	272,428.50	17.210000	351,789.61	79,361.11	0.07
		Base		13.327552	272,428.50	17.210000	351,789.61	79,361.11	0.07
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	33,415.000	27.115715	906,071.62	45.750000	1,528,736.25	622,664.63	0.29
		Base		27.115715	906,071.62	45.750000	1,528,736.25	622,664.63	0.29
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,891.000	31.582785	691,378.75	28.790000	630,241.89	-61,136.86	0.12
		Base		31.582785	691,378.75	28.790000	630,241.89	-61,136.86	0.12
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	31,737.000	15.924367	505,391.64	17.450000	553,810.65	48,419.01	0.11
		Base		15.924367	505,391.64	17.450000	553,810.65	48,419.01	0.11
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	13,240.000	46.268181	612,590.71	72.470000	959,502.80	346,912.09	0.18
		Base		46.268181	612,590.71	72.470000	959,502.80	346,912.09	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	75,980.000	11.653637	885,443.34	14.090000	1,070,558.20	185,114.86	0.20
		Base		11.653637	885,443.34	14.090000	1,070,558.20	185,114.86	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,475.000	24.132508	156,257.99	15.090000	97,707.75	-58,550.24	0.02
		Base		24.132508	156,257.99	15.090000	97,707.75	-58,550.24	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	25,291.000	17.723901	448,255.19	35.050000	886,449.55	438,194.36	0.17
		Base		17.723901	448,255.19	35.050000	886,449.55	438,194.36	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	33,466.000	15.946818	533,676.20	38.210000	1,278,735.86	745,059.66	0.24
		Base		15.946818	533,676.20	38.210000	1,278,735.86	745,059.66	0.24
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	0.748	39.331551	29.42	66.280000	49.58	20.16	0.00
		Base		39.331551	29.42	66.280000	49.58	20.16	0.00
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	19,280.000	8.778400	169,247.56	10.200000	196,656.00	27,408.44	0.04
		Base		8.778400	169,247.56	10.200000	196,656.00	27,408.44	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,064.000	13.457805	364,222.04	14.310000	387,285.84	23,063.80	0.07
		Base		13.457805	364,222.04	14.310000	387,285.84	23,063.80	0.07
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,435.000	50.579360	679,533.70	64.520000	866,826.20	187,292.50	0.16
		Base		50.579360	679,533.70	64.520000	866,826.20	187,292.50	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	10,295.000	42.237779	434,837.93	55.030000	566,533.85	131,695.92	0.11
		Base		42.237779	434,837.93	55.030000	566,533.85	131,695.92	0.11
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	25,484.000	37.209242	948,240.32	51.680000	1,317,013.12	368,772.80	0.25
		Base		37.209242	948,240.32	51.680000	1,317,013.12	368,772.80	0.25
69336V101	PGT INC COMMON STOCK USD.01								
		Local	33,361.000	8.704558	290,392.77	10.170000	339,281.37	48,888.60	0.06
		Base		8.704558	290,392.77	10.170000	339,281.37	48,888.60	0.06

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69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,574.000	29.719792	1,057,251.89	50.090000	1,781,901.66	724,649.77	0.34
		Base		29.719792	1,057,251.89	50.090000	1,781,901.66	724,649.77	0.34
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,578.000	63.011227	855,566.44	83.180000	1,129,418.04	273,851.60	0.21
		Base		63.011227	855,566.44	83.180000	1,129,418.04	273,851.60	0.21
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,109.000	20.503995	432,818.84	61.840000	1,305,380.56	872,561.72	0.25
		Base		20.503995	432,818.84	61.840000	1,305,380.56	872,561.72	0.25
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	39,080.000	28.079287	1,097,338.54	64.460000	2,519,096.80	1,421,758.26	0.48
		Base		28.079287	1,097,338.54	64.460000	2,519,096.80	1,421,758.26	0.48
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,882.000	27.737222	412,785.34	21.710000	323,088.22	-89,697.12	0.06
		Base		27.737222	412,785.34	21.710000	323,088.22	-89,697.12	0.06
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	58,982.000	17.131158	1,010,429.97	17.610000	1,038,673.02	28,243.05	0.20
		Base		17.131158	1,010,429.97	17.610000	1,038,673.02	28,243.05	0.20
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	50,831.000	10.422137	529,767.67	6.640000	337,517.84	-192,249.83	0.06
		Base		10.422137	529,767.67	6.640000	337,517.84	-192,249.83	0.06
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	48,194.000	15.403614	742,361.76	22.780000	1,097,859.32	355,497.56	0.21
		Base		15.403614	742,361.76	22.780000	1,097,859.32	355,497.56	0.21
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	38,009.000	11.768012	447,290.38	8.880000	337,519.92	-109,770.46	0.06
		Base		11.768012	447,290.38	8.880000	337,519.92	-109,770.46	0.06
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	24,453.000	11.875954	290,402.71	19.880000	486,125.64	195,722.93	0.09
		Base		11.875954	290,402.71	19.880000	486,125.64	195,722.93	0.09

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713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	14,120.000	8.850730	124,972.31	15.600000	220,272.00	95,299.69	0.04
		Base		8.850730	124,972.31	15.600000	220,272.00	95,299.69	0.04
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,397.000	12.344963	177,730.43	15.390000	221,569.83	43,839.40	0.04
		Base		12.344963	177,730.43	15.390000	221,569.83	43,839.40	0.04
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	41,739.000	6.919288	288,804.15	2.920000	121,877.88	-166,926.27	0.02
		Base		6.919288	288,804.15	2.920000	121,877.88	-166,926.27	0.02
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	21,100.000	14.581373	307,666.97	25.000000	527,500.00	219,833.03	0.10
		Base		14.581373	307,666.97	25.000000	527,500.00	219,833.03	0.10
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	55,648.000	31.823455	1,770,911.62	37.300000	2,075,670.40	304,758.78	0.39
		Base		31.823455	1,770,911.62	37.300000	2,075,670.40	304,758.78	0.39
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	42,606.000	14.310667	609,720.27	25.740000	1,096,678.44	486,958.17	0.21
		Base		14.310667	609,720.27	25.740000	1,096,678.44	486,958.17	0.21
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	23,558.000	18.323964	431,675.95	42.000000	989,436.00	557,760.05	0.19
		Base		18.323964	431,675.95	42.000000	989,436.00	557,760.05	0.19
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	45,322.000	11.615058	526,417.68	5.320000	241,113.04	-285,304.64	0.05
		Base		11.615058	526,417.68	5.320000	241,113.04	-285,304.64	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,569.000	31.858620	368,572.38	54.750000	633,402.75	264,830.37	0.12
		Base		31.858620	368,572.38	54.750000	633,402.75	264,830.37	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	23,891.000	32.193061	769,124.42	40.250000	961,612.75	192,488.33	0.18
		Base		32.193061	769,124.42	40.250000	961,612.75	192,488.33	0.18

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73278L105	POOL CORP COMMON STOCK USD.001								
		Local	30,846.000	32.721035	1,009,313.06	69.170000	2,133,617.82	1,124,304.76	0.40
		Base		32.721035	1,009,313.06	69.170000	2,133,617.82	1,124,304.76	0.40
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,576.000	60.932913	1,010,023.97	60.010000	994,725.76	-15,298.21	0.19
		Base		60.932913	1,010,023.97	60.010000	994,725.76	-15,298.21	0.19
737464107	POST PROPERTIES INC REIT USD.01								
		Local	38,153.000	42.930317	1,637,920.40	56.870000	2,169,761.11	531,840.71	0.41
		Base		42.930317	1,637,920.40	56.870000	2,169,761.11	531,840.71	0.41
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,580.000	38.760775	255,045.90	33.740000	222,009.20	-33,036.70	0.04
		Base		38.760775	255,045.90	33.740000	222,009.20	-33,036.70	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,973.000	38.992808	817,796.17	54.860000	1,150,578.78	332,782.61	0.22
		Base		38.992808	817,796.17	54.860000	1,150,578.78	332,782.61	0.22
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	37,061.000	15.476651	573,580.18	38.540000	1,428,330.94	854,750.76	0.27
		Base		15.476651	573,580.18	38.540000	1,428,330.94	854,750.76	0.27
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,620.000	37.646530	1,529,202.05	44.990000	1,827,493.80	298,291.75	0.35
		Base		37.646530	1,529,202.05	44.990000	1,827,493.80	298,291.75	0.35
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	49,949.000	16.633237	830,813.56	34.730000	1,734,728.77	903,915.21	0.33
		Base		16.633237	830,813.56	34.730000	1,734,728.77	903,915.21	0.33
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	35,649.000	23.957044	854,044.67	27.340000	974,643.66	120,598.99	0.18
		Base		23.957044	854,044.67	27.340000	974,643.66	120,598.99	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,446.000	45.022205	380,257.54	46.000000	388,516.00	8,258.46	0.07
		Base		45.022205	380,257.54	46.000000	388,516.00	8,258.46	0.07

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74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	38,256.000	14.242122	544,846.61	18.200000	696,259.20	151,412.59	0.13
		Base		14.242122	544,846.61	18.200000	696,259.20	151,412.59	0.13
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	62,612.000	9.882246	618,747.20	15.010000	939,806.12	321,058.92	0.18
		Base		9.882246	618,747.20	15.010000	939,806.12	321,058.92	0.18
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,425.000	44.740906	421,683.04	81.180000	765,121.50	343,438.46	0.15
		Base		44.740906	421,683.04	81.180000	765,121.50	343,438.46	0.15
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	31,252.000	36.746195	1,148,392.08	17.380000	543,159.76	-605,232.32	0.10
		Base		36.746195	1,148,392.08	17.380000	543,159.76	-605,232.32	0.10
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,296.000	16.914943	444,795.33	19.590000	515,138.64	70,343.31	0.10
		Base		16.914943	444,795.33	19.590000	515,138.64	70,343.31	0.10
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	87,528.000	4.349813	380,730.39	2.100000	183,808.80	-196,921.59	0.03
		Base		4.349813	380,730.39	2.100000	183,808.80	-196,921.59	0.03
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	24,593.000	7.998036	196,695.69	6.710000	165,019.03	-31,676.66	0.03
		Base		7.998036	196,695.69	6.710000	165,019.03	-31,676.66	0.03
749607107	RLI CORP COMMON STOCK USD1.								
		Local	26,285.000	34.245495	900,142.84	48.390000	1,271,931.15	371,788.31	0.24
		Base		34.245495	900,142.84	48.390000	1,271,931.15	371,788.31	0.24
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	21,819.000	28.712259	626,472.79	27.870000	608,095.53	-18,377.26	0.12
		Base		28.712259	626,472.79	27.870000	608,095.53	-18,377.26	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	29,881.000	24.510341	732,393.49	18.560000	554,591.36	-177,802.13	0.11
		Base		24.510341	732,393.49	18.560000	554,591.36	-177,802.13	0.11

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,957.000	38.162463	379,983.64	83.470000	831,110.79	451,127.15	0.16
		Base		38.162463	379,983.64	83.470000	831,110.79	451,127.15	0.16
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	31,791.000	15.731215	500,111.05	16.040000	509,927.64	9,816.59	0.10
		Base		15.731215	500,111.05	16.040000	509,927.64	9,816.59	0.10
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	21,849.000	16.411547	358,575.88	25.710000	561,737.79	203,161.91	0.11
		Base		16.411547	358,575.88	25.710000	561,737.79	203,161.91	0.11
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	27,052.000	11.047853	298,866.53	17.720000	479,361.44	180,494.91	0.09
		Base		11.047853	298,866.53	17.720000	479,361.44	180,494.91	0.09
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	65,133.000	15.753639	1,026,081.74	16.750000	1,090,977.75	64,896.01	0.21
		Base		15.753639	1,026,081.74	16.750000	1,090,977.75	64,896.01	0.21
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	34,115.000	10.486057	357,731.85	4.900000	167,163.50	-190,568.35	0.03
		Base		10.486057	357,731.85	4.900000	167,163.50	-190,568.35	0.03
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	19,395.000	25.753923	499,497.33	25.670000	497,869.65	-1,627.68	0.09
		Base		25.753923	499,497.33	25.670000	497,869.65	-1,627.68	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,925.000	29.230624	582,420.19	23.970000	477,602.25	-104,817.94	0.09
		Base		29.230624	582,420.19	23.970000	477,602.25	-104,817.94	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,991.000	47.849560	621,613.63	78.280000	1,016,935.48	395,321.85	0.19
		Base		47.849560	621,613.63	78.280000	1,016,935.48	395,321.85	0.19
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	43,987.000	8.916113	392,193.05	6.580000	289,434.46	-102,758.59	0.05
		Base		8.916113	392,193.05	6.580000	289,434.46	-102,758.59	0.05

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781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,573.000	9.662476	227,773.55	12.330000	290,655.09	62,881.54	0.06
		Base		9.662476	227,773.55	12.330000	290,655.09	62,881.54	0.06
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	25,115.000	6.473336	162,577.83	15.260000	383,254.90	220,677.07	0.07
		Base		6.473336	162,577.83	15.260000	383,254.90	220,677.07	0.07
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	32,755.000	20.249723	663,279.68	45.500000	1,490,352.50	827,072.82	0.28
		Base		20.249723	663,279.68	45.500000	1,490,352.50	827,072.82	0.28
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	21,165.000	19.964956	422,558.30	28.330000	599,604.45	177,046.15	0.11
		Base		19.964956	422,558.30	28.330000	599,604.45	177,046.15	0.11
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	41,293.000	22.097629	912,477.39	32.690000	1,349,868.17	437,390.78	0.26
		Base		22.097629	912,477.39	32.690000	1,349,868.17	437,390.78	0.26
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,956.000	44.837779	401,567.15	58.500000	523,926.00	122,358.85	0.10
		Base		44.837779	401,567.15	58.500000	523,926.00	122,358.85	0.10
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,872.000	25.904293	411,152.94	27.180000	431,400.96	20,248.02	0.08
		Base		25.904293	411,152.94	27.180000	431,400.96	20,248.02	0.08
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	17,586.000	35.296750	620,728.64	46.030000	809,483.58	188,754.94	0.15
		Base		35.296750	620,728.64	46.030000	809,483.58	188,754.94	0.15
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	14,586.000	51.214659	747,017.01	85.210000	1,242,873.06	495,856.05	0.24
		Base		51.214659	747,017.01	85.210000	1,242,873.06	495,856.05	0.24
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,585.000	16.104575	943,486.53	22.700000	1,329,879.50	386,392.97	0.25
		Base		16.104575	943,486.53	22.700000	1,329,879.50	386,392.97	0.25

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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
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,907.000	41.148400	325,360.40	53.870000	425,950.09	100,589.69	0.08
		Base		41.148400	325,360.40	53.870000	425,950.09	100,589.69	0.08
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	20,281.000	35.162986	713,140.52	36.360000	737,417.16	24,276.64	0.14
		Base		35.162986	713,140.52	36.360000	737,417.16	24,276.64	0.14
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,062.000	29.661416	565,405.91	37.010000	705,484.62	140,078.71	0.13
		Base		29.661416	565,405.91	37.010000	705,484.62	140,078.71	0.13
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	20,701.000	24.571201	508,648.44	42.580000	881,448.58	372,800.14	0.17
		Base		24.571201	508,648.44	42.580000	881,448.58	372,800.14	0.17
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,641.000	31.530758	682,357.14	46.820000	1,013,231.62	330,874.48	0.19
		Base		31.530758	682,357.14	46.820000	1,013,231.62	330,874.48	0.19
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	34,949.000	11.682442	408,289.65	13.510000	472,160.99	63,871.34	0.09
		Base		11.682442	408,289.65	13.510000	472,160.99	63,871.34	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	21,318.000	10.535350	224,592.59	23.060000	491,593.08	267,000.49	0.09
		Base		10.535350	224,592.59	23.060000	491,593.08	267,000.49	0.09
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,536.000	73.365181	919,705.91	72.510000	908,985.36	-10,720.55	0.17
		Base		73.365181	919,705.91	72.510000	908,985.36	-10,720.55	0.17
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	37,853.000	19.318932	731,279.54	32.100000	1,215,081.30	483,801.76	0.23
		Base		19.318932	731,279.54	32.100000	1,215,081.30	483,801.76	0.23
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	68,821.000	13.779992	948,352.86	13.560000	933,212.76	-15,140.10	0.18
		Base		13.779992	948,352.86	13.560000	933,212.76	-15,140.10	0.18

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816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	40,080.000	17.706254	709,666.68	27.230000	1,091,378.40	381,711.72	0.21
		Base		17.706254	709,666.68	27.230000	1,091,378.40	381,711.72	0.21
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,032.000	26.022462	130,945.03	27.040000	136,065.28	5,120.25	0.03
		Base		26.022462	130,945.03	27.040000	136,065.28	5,120.25	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	11,266.000	27.044876	304,687.57	40.950000	461,342.70	156,655.13	0.09
		Base		27.044876	304,687.57	40.950000	461,342.70	156,655.13	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,554.000	29.516615	872,334.03	36.200000	1,069,854.80	197,520.77	0.20
		Base		29.516615	872,334.03	36.200000	1,069,854.80	197,520.77	0.20
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,546.000	16.190500	251,697.52	7.900000	122,813.40	-128,884.12	0.02
		Base		16.190500	251,697.52	7.900000	122,813.40	-128,884.12	0.02
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	29,126.000	22.147888	645,079.40	68.140000	1,984,645.64	1,339,566.24	0.38
		Base		22.147888	645,079.40	68.140000	1,984,645.64	1,339,566.24	0.38
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	36,354.000	13.556072	492,817.45	14.620000	531,495.48	38,678.03	0.10
		Base		13.556072	492,817.45	14.620000	531,495.48	38,678.03	0.10
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	36,938.000	22.512942	831,583.04	30.850000	1,139,537.30	307,954.26	0.22
		Base		22.512942	831,583.04	30.850000	1,139,537.30	307,954.26	0.22
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	35,778.000	11.409653	408,214.58	31.790000	1,137,382.62	729,168.04	0.22
		Base		11.409653	408,214.58	31.790000	1,137,382.62	729,168.04	0.22
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	23,629.000	16.118231	380,857.68	24.730000	584,345.17	203,487.49	0.11
		Base		16.118231	380,857.68	24.730000	584,345.17	203,487.49	0.11

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	23,900.000	54.267895	1,297,002.70	56.680000	1,354,652.00	57,649.30	0.26
		Base		54.267895	1,297,002.70	56.680000	1,354,652.00	57,649.30	0.26
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	15,653.000	28.529077	446,565.64	28.710000	449,397.63	2,831.99	0.09
		Base		28.529077	446,565.64	28.710000	449,397.63	2,831.99	0.09
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	33,044.000	41.490513	1,371,012.51	57.260000	1,892,099.44	521,086.93	0.36
		Base		41.490513	1,371,012.51	57.260000	1,892,099.44	521,086.93	0.36
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	23,649.000	50.288619	1,189,275.55	92.020000	2,176,180.98	986,905.43	0.41
		Base		50.288619	1,189,275.55	92.020000	2,176,180.98	986,905.43	0.41
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	26,635.000	21.154705	563,455.56	26.550000	707,159.25	143,703.69	0.13
		Base		21.154705	563,455.56	26.550000	707,159.25	143,703.69	0.13
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	41,089.000	10.432465	428,659.54	6.230000	255,984.47	-172,675.07	0.05
		Base		10.432465	428,659.54	6.230000	255,984.47	-172,675.07	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,402.000	14.709314	226,552.86	18.590000	286,323.18	59,770.32	0.05
		Base		14.709314	226,552.86	18.590000	286,323.18	59,770.32	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	22,586.000	17.681376	399,351.55	21.420000	483,792.12	84,440.57	0.09
		Base		17.681376	399,351.55	21.420000	483,792.12	84,440.57	0.09
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	10,398.000	23.985069	249,396.75	56.060000	582,911.88	333,515.13	0.11
		Base		23.985069	249,396.75	56.060000	582,911.88	333,515.13	0.11
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,798.000	18.921867	280,005.79	41.920000	620,332.16	340,326.37	0.12
		Base		18.921867	280,005.79	41.920000	620,332.16	340,326.37	0.12

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85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	107,432.000	5.690864	611,380.87	8.740000	938,955.68	327,574.81	0.18
		Base		5.690864	611,380.87	8.740000	938,955.68	327,574.81	0.18
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,060.000	39.755224	360,182.33	72.500000	656,850.00	296,667.67	0.12
		Base		39.755224	360,182.33	72.500000	656,850.00	296,667.67	0.12
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	20,111.000	9.142155	183,857.87	16.440000	330,624.84	146,766.97	0.06
		Base		9.142155	183,857.87	16.440000	330,624.84	146,766.97	0.06
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,592.000	42.117340	572,458.89	41.080000	558,359.36	-14,099.53	0.11
		Base		42.117340	572,458.89	41.080000	558,359.36	-14,099.53	0.11
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	63,859.000	10.884050	695,044.53	13.720000	876,145.48	181,100.95	0.17
		Base		10.884050	695,044.53	13.720000	876,145.48	181,100.95	0.17
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	15,753.000	17.442982	274,779.29	37.630000	592,785.39	318,006.10	0.11
		Base		17.442982	274,779.29	37.630000	592,785.39	318,006.10	0.11
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	85,368.000	12.447285	1,062,599.83	14.500000	1,237,836.00	175,236.17	0.23
		Base		12.447285	1,062,599.83	14.500000	1,237,836.00	175,236.17	0.23
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	39,903.000	29.425296	1,174,157.59	16.940000	675,956.82	-498,200.77	0.13
		Base		29.425296	1,174,157.59	16.940000	675,956.82	-498,200.77	0.13
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,745.000	42.247792	327,209.15	60.870000	471,438.15	144,229.00	0.09
		Base		42.247792	327,209.15	60.870000	471,438.15	144,229.00	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,781.000	32.334684	445,604.28	51.960000	716,060.76	270,456.48	0.14
		Base		32.334684	445,604.28	51.960000	716,060.76	270,456.48	0.14

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	60,002.000	13.440011	806,427.56	13.130000	787,826.26	-18,601.30	0.15
		Base		13.440011	806,427.56	13.130000	787,826.26	-18,601.30	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,389.000	14.078924	653,107.20	18.250000	846,599.25	193,492.05	0.16
		Base		14.078924	653,107.20	18.250000	846,599.25	193,492.05	0.16
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	24,479.000	16.850313	412,478.82	40.180000	983,566.22	571,087.40	0.19
		Base		16.850313	412,478.82	40.180000	983,566.22	571,087.40	0.19
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	16,457.000	19.803700	325,909.49	19.420000	319,594.94	-6,314.55	0.06
		Base		19.803700	325,909.49	19.420000	319,594.94	-6,314.55	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,134.000	15.108263	137,998.87	24.050000	219,672.70	81,673.83	0.04
		Base		15.108263	137,998.87	24.050000	219,672.70	81,673.83	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	128,765.000	8.668271	1,116,169.92	13.410000	1,726,738.65	610,568.73	0.33
		Base		8.668271	1,116,169.92	13.410000	1,726,738.65	610,568.73	0.33
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	31,155.000	29.862561	930,368.09	3.130000	97,515.15	-832,852.94	0.02
		Base		29.862561	930,368.09	3.130000	97,515.15	-832,852.94	0.02
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,675.000	18.059536	499,797.65	23.250000	643,443.75	143,646.10	0.12
		Base		18.059536	499,797.65	23.250000	643,443.75	143,646.10	0.12
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	25,566.000	33.619844	859,524.92	44.260000	1,131,551.16	272,026.24	0.21
		Base		33.619844	859,524.92	44.260000	1,131,551.16	272,026.24	0.21
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	26,212.000	36.985930	969,475.21	85.950000	2,252,921.40	1,283,446.19	0.43
		Base		36.985930	969,475.21	85.950000	2,252,921.40	1,283,446.19	0.43

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87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	19,838.000	37.655694	747,013.65	76.250000	1,512,647.50	765,633.85	0.29
		Base		37.655694	747,013.65	76.250000	1,512,647.50	765,633.85	0.29
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	61,872.000	11.625134	719,270.27	11.950000	739,370.40	20,100.13	0.14
		Base		11.625134	719,270.27	11.950000	739,370.40	20,100.13	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	37,890.000	12.420225	470,602.31	8.810000	333,810.90	-136,791.41	0.06
		Base		12.420225	470,602.31	8.810000	333,810.90	-136,791.41	0.06
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	59,757.000	16.455699	983,343.20	26.490000	1,582,962.93	599,619.73	0.30
		Base		16.455699	983,343.20	26.490000	1,582,962.93	599,619.73	0.30
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	25,581.000	15.252954	390,185.82	12.410000	317,460.21	-72,725.61	0.06
		Base		15.252954	390,185.82	12.410000	317,460.21	-72,725.61	0.06
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	37,305.000	18.337657	684,086.29	23.480000	875,921.40	191,835.11	0.17
		Base		18.337657	684,086.29	23.480000	875,921.40	191,835.11	0.17
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,462.000	19.064731	237,584.68	24.300000	302,826.60	65,241.92	0.06
		Base		19.064731	237,584.68	24.300000	302,826.60	65,241.92	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,070.000	42.607518	556,880.26	65.370000	854,385.90	297,505.64	0.16
		Base		42.607518	556,880.26	65.370000	854,385.90	297,505.64	0.16
88157K101	TESCO CORP COMMON STOCK NPV								
		Local	25,625.000	14.135440	362,220.66	10.630000	272,393.75	-89,826.91	0.05
		Base		14.135440	362,220.66	10.630000	272,393.75	-89,826.91	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	56,543.000	11.058115	625,258.98	5.970000	337,561.71	-287,697.27	0.06
		Base		11.058115	625,258.98	5.970000	337,561.71	-287,697.27	0.06

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,471.000	23.451860	1,042,927.65	25.430000	1,130,897.53	87,969.88	0.21
		Base		23.451860	1,042,927.65	25.430000	1,130,897.53	87,969.88	0.21
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	33,361.000	17.915397	597,675.57	40.060000	1,336,441.66	738,766.09	0.25
		Base		17.915397	597,675.57	40.060000	1,336,441.66	738,766.09	0.25
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	32,470.000	34.851904	1,131,641.31	46.430000	1,507,582.10	375,940.79	0.29
		Base		34.851904	1,131,641.31	46.430000	1,507,582.10	375,940.79	0.29
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	44,391.000	18.302242	812,454.84	37.640000	1,670,877.24	858,422.40	0.32
		Base		18.302242	812,454.84	37.640000	1,670,877.24	858,422.40	0.32
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	38,081.000	24.472987	931,955.83	9.980000	380,048.38	-551,907.45	0.07
		Base		24.472987	931,955.83	9.980000	380,048.38	-551,907.45	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,389.000	41.042653	344,306.82	51.950000	435,808.55	91,501.73	0.08
		Base		41.042653	344,306.82	51.950000	435,808.55	91,501.73	0.08
891092108	TORO CO COMMON STOCK USD1.								
		Local	39,544.000	34.874749	1,379,087.07	67.650000	2,675,151.60	1,296,064.53	0.51
		Base		34.874749	1,379,087.07	67.650000	2,675,151.60	1,296,064.53	0.51
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	18,176.000	19.913369	361,945.39	20.560000	373,698.56	11,753.17	0.07
		Base		19.913369	361,945.39	20.560000	373,698.56	11,753.17	0.07
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	30,200.000	16.405799	495,455.14	23.010000	694,902.00	199,446.86	0.13
		Base		16.405799	495,455.14	23.010000	694,902.00	199,446.86	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	67,406.000	5.428994	365,946.76	6.760000	455,664.56	89,717.80	0.09
		Base		5.428994	365,946.76	6.760000	455,664.56	89,717.80	0.09

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	31,072.000	7.982240	248,024.15	18.980000	589,746.56	341,722.41	0.11
		Base		7.982240	248,024.15	18.980000	589,746.56	341,722.41	0.11
902104108	II VI INC COMMON STOCK NPV								
		Local	36,942.000	21.772869	804,333.32	17.490000	646,115.58	-158,217.74	0.12
		Base		21.772869	804,333.32	17.490000	646,115.58	-158,217.74	0.12
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	40,167.000	34.480272	1,384,969.10	50.550000	2,030,441.85	645,472.75	0.39
		Base		34.480272	1,384,969.10	50.550000	2,030,441.85	645,472.75	0.39
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	26,822.000	43.469739	1,165,945.35	51.540000	1,382,405.88	216,460.53	0.26
		Base		43.469739	1,165,945.35	51.540000	1,382,405.88	216,460.53	0.26
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	37,771.000	33.590873	1,268,760.85	32.410000	1,224,158.11	-44,602.74	0.23
		Base		33.590873	1,268,760.85	32.410000	1,224,158.11	-44,602.74	0.23
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,082.000	26.439589	530,959.82	18.040000	362,279.28	-168,680.54	0.07
		Base		26.439589	530,959.82	18.040000	362,279.28	-168,680.54	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	10,205.000	29.760533	303,706.24	32.320000	329,825.60	26,119.36	0.06
		Base		29.760533	303,706.24	32.320000	329,825.60	26,119.36	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,111.000	62.674292	696,374.06	118.830000	1,320,320.13	623,946.07	0.25
		Base		62.674292	696,374.06	118.830000	1,320,320.13	623,946.07	0.25
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	32,100.000	10.941470	351,221.19	19.020000	610,542.00	259,320.81	0.12
		Base		10.941470	351,221.19	19.020000	610,542.00	259,320.81	0.12
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	45,226.000	26.966270	1,219,576.51	37.450000	1,693,713.70	474,137.19	0.32
		Base		26.966270	1,219,576.51	37.450000	1,693,713.70	474,137.19	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
			14,945.000	Local 20.751325	310,128.55	28.840000	431,013.80	120,885.25	0.08
				Base 20.751325	310,128.55	28.840000	431,013.80	120,885.25	0.08
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
			11,257.000	Local 24.815762	279,351.03	24.410000	274,783.37	-4,567.66	0.05
				Base 24.815762	279,351.03	24.410000	274,783.37	-4,567.66	0.05
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
			27,632.000	Local 33.535777	926,660.60	40.390000	1,116,056.48	189,395.88	0.21
				Base 33.535777	926,660.60	40.390000	1,116,056.48	189,395.88	0.21
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
			16,468.000	Local 44.400405	731,185.87	47.910000	788,981.88	57,796.01	0.15
				Base 44.400405	731,185.87	47.910000	788,981.88	57,796.01	0.15
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
			11,221.000	Local 26.750224	300,164.26	56.510000	634,098.71	333,934.45	0.12
				Base 26.750224	300,164.26	56.510000	634,098.71	333,934.45	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
			14,189.000	Local 33.422153	474,226.93	54.050000	766,915.45	292,688.52	0.15
				Base 33.422153	474,226.93	54.050000	766,915.45	292,688.52	0.15
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
			9,059.000	Local 40.781432	369,438.99	50.830000	460,468.97	91,029.98	0.09
				Base 40.781432	369,438.99	50.830000	460,468.97	91,029.98	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
			20,687.000	Local 13.932670	288,225.15	24.900000	515,106.30	226,881.15	0.10
				Base 13.932670	288,225.15	24.900000	515,106.30	226,881.15	0.10
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
			15,342.000	Local 15.267854	234,239.42	9.840000	150,965.28	-83,274.14	0.03
				Base 15.267854	234,239.42	9.840000	150,965.28	-83,274.14	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
			19,291.000	Local 19.020225	366,919.16	22.720000	438,291.52	71,372.36	0.08
				Base 19.020225	366,919.16	22.720000	438,291.52	71,372.36	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,363.000	47.246329	725,845.36	48.820000	750,021.66	24,176.30	0.14
		Base		47.246329	725,845.36	48.820000	750,021.66	24,176.30	0.14
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	14,232.000	8.418776	119,816.02	8.600000	122,395.20	2,579.18	0.02
		Base		8.418776	119,816.02	8.600000	122,395.20	2,579.18	0.02
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	20,851.000	11.379573	237,275.48	25.620000	534,202.62	296,927.14	0.10
		Base		11.379573	237,275.48	25.620000	534,202.62	296,927.14	0.10
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	11,103.000	29.101361	323,112.41	29.180000	323,985.54	873.13	0.06
		Base		29.101361	323,112.41	29.180000	323,985.54	873.13	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	28,568.000	38.216349	1,091,764.67	30.490000	871,038.32	-220,726.35	0.17
		Base		38.216349	1,091,764.67	30.490000	871,038.32	-220,726.35	0.17
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	5,717.000	40.418433	231,072.18	50.650000	289,566.05	58,493.87	0.05
		Base		40.418433	231,072.18	50.650000	289,566.05	58,493.87	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,257.000	21.910145	312,372.94	26.560000	378,665.92	66,292.98	0.07
		Base		21.910145	312,372.94	26.560000	378,665.92	66,292.98	0.07
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	30,614.000	44.748738	1,369,937.86	65.340000	2,000,318.76	630,380.90	0.38
		Base		44.748738	1,369,937.86	65.340000	2,000,318.76	630,380.90	0.38
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,779.000	12.046189	141,892.06	13.180000	155,247.22	13,355.16	0.03
		Base		12.046189	141,892.06	13.180000	155,247.22	13,355.16	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,067.000	21.915716	417,866.95	39.360000	750,477.12	332,610.17	0.14
		Base		21.915716	417,866.95	39.360000	750,477.12	332,610.17	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,951.000	106.427633	526,923.21	131.970000	653,383.47	126,460.26	0.12
		Base		106.427633	526,923.21	131.970000	653,383.47	126,460.26	0.12
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	21,932.000	42.476220	931,588.46	42.400000	929,916.80	-1,671.66	0.18
		Base		42.476220	931,588.46	42.400000	929,916.80	-1,671.66	0.18
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,770.000	46.637934	455,652.62	81.200000	793,324.00	337,671.38	0.15
		Base		46.637934	455,652.62	81.200000	793,324.00	337,671.38	0.15
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	23,354.000	39.435090	920,967.10	57.450000	1,341,687.30	420,720.20	0.25
		Base		39.435090	920,967.10	57.450000	1,341,687.30	420,720.20	0.25
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,213.000	38.219409	772,528.91	54.980000	1,111,310.74	338,781.83	0.21
		Base		38.219409	772,528.91	54.980000	1,111,310.74	338,781.83	0.21
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	35,518.000	8.250293	293,033.90	9.390000	333,514.02	40,480.12	0.06
		Base		8.250293	293,033.90	9.390000	333,514.02	40,480.12	0.06
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	50,484.000	25.372440	1,280,902.25	54.720000	2,762,484.48	1,481,582.23	0.52
		Base		25.372440	1,280,902.25	54.720000	2,762,484.48	1,481,582.23	0.52
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	18,389.000	46.714739	859,037.34	43.070000	792,014.23	-67,023.11	0.15
		Base		46.714739	859,037.34	43.070000	792,014.23	-67,023.11	0.15
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	50,062.000	5.124886	256,562.02	9.510000	476,089.62	219,527.60	0.09
		Base		5.124886	256,562.02	9.510000	476,089.62	219,527.60	0.09
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	19,149.000	12.030042	230,363.28	23.210000	444,448.29	214,085.01	0.08
		Base		12.030042	230,363.28	23.210000	444,448.29	214,085.01	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	33,183.000	36.218057	1,201,823.80	47.090000	1,562,587.47	360,763.67	0.30
		Base		36.218057	1,201,823.80	47.090000	1,562,587.47	360,763.67	0.30
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	72,147.000	20.302475	1,464,762.63	30.560000	2,204,812.32	740,049.69	0.42
		Base		20.302475	1,464,762.63	30.560000	2,204,812.32	740,049.69	0.42
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,384.000	66.044231	421,626.37	82.110000	524,190.24	102,563.87	0.10
		Base		66.044231	421,626.37	82.110000	524,190.24	102,563.87	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,186.000	10.058740	172,869.51	15.520000	266,726.72	93,857.21	0.05
		Base		10.058740	172,869.51	15.520000	266,726.72	93,857.21	0.05
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	16,174.000	16.752586	270,956.33	16.630000	268,973.62	-1,982.71	0.05
		Base		16.752586	270,956.33	16.630000	268,973.62	-1,982.71	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	15,362.000	25.881995	397,599.20	38.820000	596,352.84	198,753.64	0.11
		Base		25.881995	397,599.20	38.820000	596,352.84	198,753.64	0.11
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	20,785.000	20.189906	419,647.20	17.950000	373,090.75	-46,556.45	0.07
		Base		20.189906	419,647.20	17.950000	373,090.75	-46,556.45	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	18,969.000	34.715090	658,510.54	76.620000	1,453,404.78	794,894.24	0.28
		Base		34.715090	658,510.54	76.620000	1,453,404.78	794,894.24	0.28
G62185106	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666								
		Local	26,180.000	33.735392	883,192.56	36.040000	943,527.20	60,334.64	0.18
		Base		33.735392	883,192.56	36.040000	943,527.20	60,334.64	0.18
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		Local	59,375.000	10.317364	612,593.46	2.060000	122,312.50	-490,280.96	0.02
		Base		10.317364	612,593.46	2.060000	122,312.50	-490,280.96	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	65,173.000	9.851760	642,068.73	13.080000	852,462.84	210,394.11	0.16
		Base		9.851760	642,068.73	13.080000	852,462.84	210,394.11	0.16
US DOLLAR Total									
		Local	17,769,986.748		383,848,526.15		515,312,837.28	131,464,311.13	97.77
		Base			383,848,526.15		515,312,837.28	131,464,311.13	97.77
EQUITY Total									
		Base	17,769,986.748		383,848,526.15		515,312,837.28	131,464,311.13	97.77

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,537,278.938	Base	395,615,818.34		527,080,129.47	131,464,311.13	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,982,082.680	1.000000	2,982,082.68	1.000000	2,982,082.68	0.00	0.16
		Base		1.000000	2,982,082.68	1.000000	2,982,082.68	0.00	0.16
US DOLLAR Total									
		Local	2,982,082.680		2,982,082.68		2,982,082.68	0.00	0.16
		Base			2,982,082.68		2,982,082.68	0.00	0.16
CASH Total									
		Base	2,982,082.680		2,982,082.68		2,982,082.68	0.00	0.16
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	485,859.830	1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
		Base		1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
US DOLLAR Total									
		Local	485,859.830		485,859.83		485,859.83	0.00	0.03
		Base			485,859.83		485,859.83	0.00	0.03
EQUITY Total									
		Base	485,859.830		485,859.83		485,859.83	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		Local	5,000,000.000	99.874936	4,993,746.82	108.591800	5,429,590.00	435,843.18	0.29
		Base		99.874936	4,993,746.82	108.591800	5,429,590.00	435,843.18	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.664924	4,983,246.22	117.767100	5,888,355.00	905,108.78	0.31
		Base		99.664924	4,983,246.22	117.767100	5,888,355.00	905,108.78	0.31
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.880687	3,968,259.68	112.567400	4,472,302.80	504,043.12	0.24
		Base		99.880687	3,968,259.68	112.567400	4,472,302.80	504,043.12	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.717963	4,985,898.17	154.691800	7,734,590.00	2,748,691.83	0.41
		Base		99.717963	4,985,898.17	154.691800	7,734,590.00	2,748,691.83	0.41
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					0.7926	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.959100	6,997,137.00	-2,863.00	0.37
		Base		100.000000	7,000,000.00	99.959100	6,997,137.00	-2,863.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.915240	2,997,457.19	128.201600	3,846,048.00	848,590.81	0.20
		Base		99.915240	2,997,457.19	128.201600	3,846,048.00	848,590.81	0.20
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.274550	5,513,727.51	114.274300	5,713,715.00	199,987.49	0.30
		Base		110.274550	5,513,727.51	114.274300	5,713,715.00	199,987.49	0.30
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.65465	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.842800	6,988,996.00	-11,004.00	0.37
		Base		100.000000	7,000,000.00	99.842800	6,988,996.00	-11,004.00	0.37
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.9146	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.303700	7,021,259.00	21,259.00	0.37
		Base		100.000000	7,000,000.00	100.303700	7,021,259.00	21,259.00	0.37
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5881	15 Aug 2016		
		Local	5,000,000.000	99.391267	4,969,563.34	98.844300	4,942,215.00	-27,348.34	0.26
		Base		99.391267	4,969,563.34	98.844300	4,942,215.00	-27,348.34	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	107.265437	5,363,271.86	107.226800	5,361,340.00	-1,931.86	0.28
		Base		107.265437	5,363,271.86	107.226800	5,361,340.00	-1,931.86	0.28

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06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.6731	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.029800	7,002,086.00	2,086.00	0.37
		Base		100.000000	7,000,000.00	100.029800	7,002,086.00	2,086.00	0.37
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.966142	4,998,307.08	101.588200	5,079,410.00	81,102.92	0.27
		Base		99.966142	4,998,307.08	101.588200	5,079,410.00	81,102.92	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.961663	4,608,237.88	112.128300	4,656,688.30	48,450.42	0.25
Original Face:		Base	4,153,000.000	110.961663	4,608,237.88	112.128300	4,656,688.30	48,450.42	0.25
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.877058	5,143,852.92	109.428880	5,471,444.00	327,591.08	0.29
Original Face:		Base	5,000,000.000	102.877058	5,143,852.92	109.428880	5,471,444.00	327,591.08	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.018896	5,250,944.82	107.294700	5,364,735.00	113,790.18	0.28
Original Face:		Base	5,000,000.000	105.018896	5,250,944.82	107.294700	5,364,735.00	113,790.18	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,135,320.810	100.416851	4,152,558.93	99.729900	4,124,151.31	-28,407.62	0.22
Original Face:		Base	5,000,000.000	100.416851	4,152,558.93	99.729900	4,124,151.31	-28,407.62	0.22
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,720,476.520	99.998809	4,720,420.29	99.685600	4,705,635.34	-14,784.95	0.25
Original Face:		Base	5,250,000.000	99.998809	4,720,420.29	99.685600	4,705,635.34	-14,784.95	0.25
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,296,903.920	99.998873	2,296,878.03	100.009390	2,297,119.60	241.57	0.12
Original Face:		Base	2,500,000.000	99.998873	2,296,878.03	100.009390	2,297,119.60	241.57	0.12
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.839407	2,995,182.21	102.183600	3,065,508.00	70,325.79	0.16
		Base		99.839407	2,995,182.21	102.183600	3,065,508.00	70,325.79	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.0	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.204200	4,008,168.00	8,168.00	0.21
		Base		100.000000	4,000,000.00	100.204200	4,008,168.00	8,168.00	0.21

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17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	104.695429	5,234,771.46	104.854300	5,242,715.00	7,943.54	0.28
		Base		104.695429	5,234,771.46	104.854300	5,242,715.00	7,943.54	0.28
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	100.735397	5,036,769.84	100.735397	5,036,769.85	0.01	0.27
		Base		100.735397	5,036,769.84	100.735397	5,036,769.85	0.01	0.27
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.176800	2,083,536.00	83,536.00	0.11
		Base		100.000000	2,000,000.00	104.176800	2,083,536.00	83,536.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.811150	4,990,557.49	102.063500	5,103,175.00	112,617.51	0.27
		Base		99.811150	4,990,557.49	102.063500	5,103,175.00	112,617.51	0.27
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	1,047,388.080	99.422171	1,041,335.97	99.674100	1,043,974.64	2,638.67	0.06
Original Face:		Base	1,175,000.000	99.422171	1,041,335.97	99.674100	1,043,974.64	2,638.67	0.06
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.987847	5,149,392.35	102.353500	5,117,675.00	-31,717.35	0.27
Original Face:		Base	5,000,000.000	102.987847	5,149,392.35	102.353500	5,117,675.00	-31,717.35	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.707801	9,970,780.05	127.684600	12,768,460.00	2,797,679.95	0.68
		Base		99.707801	9,970,780.05	127.684600	12,768,460.00	2,797,679.95	0.68
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.735348	4,986,767.40	114.516500	5,725,825.00	739,057.60	0.30
		Base		99.735348	4,986,767.40	114.516500	5,725,825.00	739,057.60	0.30
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.424301	5,621,215.05	111.478200	5,573,910.00	-47,305.05	0.30
Original Face:		Base	5,000,000.000	112.424301	5,621,215.05	111.478200	5,573,910.00	-47,305.05	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.841011	2,995,230.32	101.559900	3,046,797.00	51,566.68	0.16
		Base		99.841011	2,995,230.32	101.559900	3,046,797.00	51,566.68	0.16

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24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.772510	2,993,175.29	98.525200	2,955,756.00	-37,419.29	0.16
		Base		99.772510	2,993,175.29	98.525200	2,955,756.00	-37,419.29	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.987821	4,999,391.03	105.889300	5,294,465.00	295,073.97	0.28
		Base		99.987821	4,999,391.03	105.889300	5,294,465.00	295,073.97	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.912302	4,995,615.10	112.268100	5,613,405.00	617,789.90	0.30
		Base		99.912302	4,995,615.10	112.268100	5,613,405.00	617,789.90	0.30
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.610088	7,470,756.58	111.371400	8,352,855.00	882,098.42	0.44
		Base		99.610088	7,470,756.58	111.371400	8,352,855.00	882,098.42	0.44
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	224,505.350	100.201590	224,957.93	112.258601	252,026.57	27,068.64	0.01
Original Face:		Base	5,000,000.000	100.201590	224,957.93	112.258601	252,026.57	27,068.64	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	860,537.400	100.000000	860,537.40	104.984382	903,429.87	42,892.47	0.05
Original Face:		Base	15,000,000.000	100.000000	860,537.40	104.984382	903,429.87	42,892.47	0.05
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	928,346.830	100.444531	932,473.62	105.515183	979,546.86	47,073.24	0.05
Original Face:		Base	16,453,008.000	100.444531	932,473.62	105.515183	979,546.86	47,073.24	0.05
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,657,986.800	105.243965	9,112,008.58	102.996270	8,917,403.46	-194,605.12	0.47
Original Face:		Base	10,000,000.000	105.243965	9,112,008.58	102.996270	8,917,403.46	-194,605.12	0.47
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,964,633.480	103.961151	2,042,455.58	107.964371	2,121,104.18	78,648.60	0.11
Original Face:		Base	5,085,000.000	103.961151	2,042,455.58	107.964371	2,121,104.18	78,648.60	0.11
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	6,861,839.960	103.370618	7,093,126.40	105.117932	7,213,024.26	119,897.86	0.38
Original Face:		Base	11,186,424.000	103.370618	7,093,126.40	105.117932	7,213,024.26	119,897.86	0.38

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312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	8,136.690	99.811594	8,121.36	104.857500	8,531.93	410.57	0.00
Original Face:		Base	3,000,000.000	99.811594	8,121.36	104.857500	8,531.93	410.57	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	3,570,769.600	105.494826	3,766,977.16	113.592981	4,056,143.63	289,166.47	0.22
Original Face:		Base	10,300,000.000	105.494826	3,766,977.16	113.592981	4,056,143.63	289,166.47	0.22
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	254,291.900	99.753818	253,665.88	106.210418	270,084.49	16,418.61	0.01
Original Face:		Base	5,000,000.000	99.753818	253,665.88	106.210418	270,084.49	16,418.61	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,575,641.070	99.517436	1,568,037.59	111.614739	1,758,647.67	190,610.08	0.09
Original Face:		Base	14,598,876.000	99.517436	1,568,037.59	111.614739	1,758,647.67	190,610.08	0.09
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	1,369,725.260	99.506546	1,362,966.30	111.586876	1,528,433.63	165,467.33	0.08
Original Face:		Base	11,774,977.000	99.506546	1,362,966.30	111.586876	1,528,433.63	165,467.33	0.08
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	603,026.410	99.433949	599,612.97	111.315753	671,263.39	71,650.42	0.04
Original Face:		Base	3,598,890.000	99.433949	599,612.97	111.315753	671,263.39	71,650.42	0.04
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	531,109.310	99.546272	528,699.52	111.187957	590,529.59	61,830.07	0.03
Original Face:		Base	6,241,535.000	99.546272	528,699.52	111.187957	590,529.59	61,830.07	0.03
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	512,808.070	99.985973	512,736.14	105.585162	541,449.23	28,713.09	0.03
Original Face:		Base	5,489,657.000	99.985973	512,736.14	105.585162	541,449.23	28,713.09	0.03
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	645,968.650	100.281981	647,790.16	112.611378	727,434.20	79,644.04	0.04
Original Face:		Base	5,000,000.000	100.281981	647,790.16	112.611378	727,434.20	79,644.04	0.04
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	527,108.000	101.073046	532,764.11	112.606417	593,557.43	60,793.32	0.03
Original Face:		Base	5,000,000.000	101.073046	532,764.11	112.606417	593,557.43	60,793.32	0.03

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31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	711,249.750	100.727784	716,426.11	112.889479	802,926.14	86,500.03	0.04
Original Face:		Base	5,000,000.000	100.727784	716,426.11	112.889479	802,926.14	86,500.03	0.04
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.399	01 Jan 2037		
		Local	3,161,583.240	104.449781	3,302,266.76	106.880223	3,379,107.22	76,840.46	0.18
Original Face:		Base	6,000,000.000	104.449781	3,302,266.76	106.880223	3,379,107.22	76,840.46	0.18
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.288	01 Oct 2036		
		Local	2,238,864.050	104.398038	2,337,330.14	106.805177	2,391,222.71	53,892.57	0.13
Original Face:		Base	5,000,000.000	104.398038	2,337,330.14	106.805177	2,391,222.71	53,892.57	0.13
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	7,397,096.400	104.592825	7,736,832.09	102.752259	7,600,683.65	-136,148.44	0.40
Original Face:		Base	10,000,000.000	104.592825	7,736,832.09	102.752259	7,600,683.65	-136,148.44	0.40
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	7,582,321.500	104.514091	7,924,594.36	102.752200	7,791,002.15	-133,592.21	0.41
Original Face:		Base	10,000,000.000	104.514091	7,924,594.36	102.752200	7,791,002.15	-133,592.21	0.41
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	5,529,973.080	103.567495	5,727,254.57	105.102528	5,812,141.50	84,886.93	0.31
Original Face:		Base	5,920,907.000	103.567495	5,727,254.57	105.102528	5,812,141.50	84,886.93	0.31
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	9,607,829.000	104.530803	10,043,140.85	105.104948	10,098,303.67	55,162.82	0.54
Original Face:		Base	10,000,000.000	104.530803	10,043,140.85	105.104948	10,098,303.67	55,162.82	0.54
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.878086	7,990,246.85	102.021100	8,161,688.00	171,441.15	0.43
		Base		99.878086	7,990,246.85	102.021100	8,161,688.00	171,441.15	0.43
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	4,376,005.430	101.686716	4,449,816.22	102.127935	4,469,123.98	19,307.76	0.24
Original Face:		Base	4,500,000.000	101.686716	4,449,816.22	102.127935	4,469,123.98	19,307.76	0.24
31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.250041	5,012,502.03	102.596400	5,129,820.00	117,317.97	0.27
		Base		100.250041	5,012,502.03	102.596400	5,129,820.00	117,317.97	0.27

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31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	114.878653	5,743,932.65	120.330900	6,016,545.00	272,612.35	0.32
		Base		114.878653	5,743,932.65	120.330900	6,016,545.00	272,612.35	0.32
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.154600	5,857,729.98	121.054600	6,052,730.00	195,000.02	0.32
		Base		117.154600	5,857,729.98	121.054600	6,052,730.00	195,000.02	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	101.819349	5,090,967.45	110.386800	5,519,340.00	428,372.55	0.29
		Base		101.819349	5,090,967.45	110.386800	5,519,340.00	428,372.55	0.29
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	120.821446	6,041,072.31	124.764700	6,238,235.00	197,162.69	0.33
		Base		120.821446	6,041,072.31	124.764700	6,238,235.00	197,162.69	0.33
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	119.855815	5,992,790.74	126.554500	6,327,725.00	334,934.26	0.34
		Base		119.855815	5,992,790.74	126.554500	6,327,725.00	334,934.26	0.34
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	101.791276	10,179,127.60	101.808500	10,180,850.00	1,722.40	0.54
		Base		101.791276	10,179,127.60	101.808500	10,180,850.00	1,722.40	0.54
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	100.924726	2,800,661.14	101.073000	2,804,775.75	4,114.61	0.15
		Base		100.924726	2,800,661.14	101.073000	2,804,775.75	4,114.61	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.480333	5,124,016.63	101.437200	5,071,860.00	-52,156.63	0.27
		Base		102.480333	5,124,016.63	101.437200	5,071,860.00	-52,156.63	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.681272	5,084,063.62	100.443000	5,022,150.00	-61,913.62	0.27
		Base		101.681272	5,084,063.62	100.443000	5,022,150.00	-61,913.62	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	101.871984	5,093,599.18	110.699300	5,534,965.00	441,365.82	0.29
		Base		101.871984	5,093,599.18	110.699300	5,534,965.00	441,365.82	0.29

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3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	113.940297	5,697,014.85	112.957400	5,647,870.00	-49,144.85	0.30
		Base		113.940297	5,697,014.85	112.957400	5,647,870.00	-49,144.85	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	112.270532	6,186,106.30	111.332600	6,134,426.26	-51,680.04	0.33
		Base		112.270532	6,186,106.30	111.332600	6,134,426.26	-51,680.04	0.33
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,369,544.810	105.941150	2,510,323.03	106.181600	2,516,020.59	5,697.56	0.13
Original Face:		Base	3,000,000.000	105.941150	2,510,323.03	106.181600	2,516,020.59	5,697.56	0.13
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60662	25 Mar 2052		
		Local	1,365,807.050	110.275034	1,506,144.19	111.890300	1,528,205.61	22,061.42	0.08
Original Face:		Base	4,261,779.000	110.275034	1,506,144.19	111.890300	1,528,205.61	22,061.42	0.08
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,591,465.500	107.370973	4,929,901.18	108.442000	4,979,077.02	49,175.84	0.26
Original Face:		Base	6,000,000.000	107.370973	4,929,901.18	108.442000	4,979,077.02	49,175.84	0.26
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.722828	5,136,141.40	104.217000	5,210,850.00	74,708.60	0.28
Original Face:		Base	5,000,000.000	102.722828	5,136,141.40	104.217000	5,210,850.00	74,708.60	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,696,859.350	105.524925	3,901,108.07	102.763600	3,799,025.75	-102,082.32	0.20
Original Face:		Base	5,000,000.000	105.524925	3,901,108.07	102.763600	3,799,025.75	-102,082.32	0.20
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,816,569.310	112.058899	5,397,394.52	109.440200	5,271,263.09	-126,131.43	0.28
Original Face:		Base	5,469,245.000	112.058899	5,397,394.52	109.440200	5,271,263.09	-126,131.43	0.28
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	6,977,831.800	100.604007	7,019,978.37	101.178600	7,060,072.53	40,094.16	0.37
Original Face:		Base	10,000,000.000	100.604007	7,019,978.37	101.178600	7,060,072.53	40,094.16	0.37
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,992,137.000	102.674437	4,098,904.19	99.079600	3,955,393.37	-143,510.82	0.21
Original Face:		Base	5,000,000.000	102.674437	4,098,904.19	99.079600	3,955,393.37	-143,510.82	0.21

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3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,566,509.400	99.908419	4,562,327.34	101.385900	4,629,796.65	67,469.31	0.25
	Original Face:	Base	6,000,000.000	99.908419	4,562,327.34	101.385900	4,629,796.65	67,469.31	0.25
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,142,176.150	99.151689	4,107,037.61	101.853000	4,218,930.67	111,893.06	0.22
	Original Face:	Base	5,000,000.000	99.151689	4,107,037.61	101.853000	4,218,930.67	111,893.06	0.22
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.521	25 Apr 2038		
		Local	4,122,482.800	99.820847	4,115,097.24	100.112700	4,127,128.84	12,031.60	0.22
	Original Face:	Base	5,000,000.000	99.820847	4,115,097.24	100.112700	4,127,128.84	12,031.60	0.22
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,157,485.900	107.132613	4,454,023.28	105.221100	4,374,552.40	-79,470.88	0.23
	Original Face:	Base	5,000,000.000	107.132613	4,454,023.28	105.221100	4,374,552.40	-79,470.88	0.23
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,632,041.990	104.831373	1,710,892.02	106.776300	1,742,634.05	31,742.03	0.09
	Original Face:	Base	1,750,000.000	104.831373	1,710,892.02	106.776300	1,742,634.05	31,742.03	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.001248	3,396,221.43	97.145600	3,547,564.96	151,343.53	0.19
	Original Face:	Base	3,651,802.000	93.001248	3,396,221.43	97.145600	3,547,564.96	151,343.53	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	6,882,363.640	103.144390	7,098,771.98	102.491600	7,053,844.61	-44,927.37	0.37
	Original Face:	Base	8,500,000.000	103.144390	7,098,771.98	102.491600	7,053,844.61	-44,927.37	0.37
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,362,985.450	103.336900	4,508,573.92	103.160900	4,500,895.06	-7,678.86	0.24
	Original Face:	Base	5,000,000.000	103.336900	4,508,573.92	103.160900	4,500,895.06	-7,678.86	0.24
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,668,247.750	106.638059	4,978,128.77	107.815500	5,033,094.65	54,965.88	0.27
	Original Face:	Base	5,000,000.000	106.638059	4,978,128.77	107.815500	5,033,094.65	54,965.88	0.27
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,410,669.650	103.197430	4,551,697.72	103.880400	4,581,821.28	30,123.56	0.24
	Original Face:	Base	5,000,000.000	103.197430	4,551,697.72	103.880400	4,581,821.28	30,123.56	0.24

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3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,709,334.500	101.462655	4,778,215.80	103.891000	4,892,574.71	114,358.91	0.26
	Original Face:	Base	5,000,000.000	101.462655	4,778,215.80	103.891000	4,892,574.71	114,358.91	0.26
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,798,637.190	109.520089	8,541,074.39	110.780000	8,639,330.28	98,255.89	0.46
	Original Face:	Base	8,346,000.000	109.520089	8,541,074.39	110.780000	8,639,330.28	98,255.89	0.46
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,507,335.850	102.605736	4,624,785.11	103.717500	4,674,896.06	50,110.95	0.25
	Original Face:	Base	5,000,000.000	102.605736	4,624,785.11	103.717500	4,674,896.06	50,110.95	0.25
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,462,906.700	103.043297	5,629,159.20	103.869100	5,674,272.02	45,112.82	0.30
	Original Face:	Base	6,000,000.000	103.043297	5,629,159.20	103.869100	5,674,272.02	45,112.82	0.30
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,833,731.650	104.820965	9,259,602.77	106.358700	9,395,442.14	135,839.37	0.50
	Original Face:	Base	9,284,523.000	104.820965	9,259,602.77	106.358700	9,395,442.14	135,839.37	0.50
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,604,066.400	101.766225	4,685,384.59	101.308800	4,664,324.42	-21,060.17	0.25
	Original Face:	Base	5,000,000.000	101.766225	4,685,384.59	101.308800	4,664,324.42	-21,060.17	0.25
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.414194	25 May 2018		
		Local	9,891,998.000	100.241392	9,915,876.54	100.043900	9,896,340.59	-19,535.95	0.53
	Original Face:	Base	10,000,000.000	100.241392	9,915,876.54	100.043900	9,896,340.59	-19,535.95	0.53
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.860958	10,998,174.41	101.219900	10,822,708.04	-175,466.37	0.57
	Original Face:	Base	10,692,273.000	102.860958	10,998,174.41	101.219900	10,822,708.04	-175,466.37	0.57
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	664,604.630	99.824821	663,440.38	111.415341	740,471.51	77,031.13	0.04
	Original Face:	Base	6,625,000.000	99.824821	663,440.38	111.415341	740,471.51	77,031.13	0.04
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	303,877.750	99.995409	303,863.80	105.018839	319,128.89	15,265.09	0.02
	Original Face:	Base	5,000,000.000	99.995409	303,863.80	105.018839	319,128.89	15,265.09	0.02

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	583,546.500	99.917405	583,064.52	113.792946	664,034.75	80,970.23	0.04
Original Face:		Base	6,000,000.000	99.917405	583,064.52	113.792946	664,034.75	80,970.23	0.04
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,366,712.650	103.706530	3,491,500.85	106.651100	3,590,636.08	99,135.23	0.19
Original Face:		Base	5,000,000.000	103.706530	3,491,500.85	106.651100	3,590,636.08	99,135.23	0.19
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	752,317.750	102.554286	771,534.10	101.876600	766,435.74	-5,098.36	0.04
Original Face:		Base	5,000,000.000	102.554286	771,534.10	101.876600	766,435.74	-5,098.36	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.087292	5,354,364.59	111.563400	5,578,170.00	223,805.41	0.30
Original Face:		Base	5,000,000.000	107.087292	5,354,364.59	111.563400	5,578,170.00	223,805.41	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,593,164.570	105.011395	2,723,118.30	106.453700	2,760,519.63	37,401.33	0.15
Original Face:		Base	7,703,000.000	105.011395	2,723,118.30	106.453700	2,760,519.63	37,401.33	0.15
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,036,083.910	103.514293	3,142,780.80	103.975000	3,156,768.25	13,987.45	0.17
Original Face:		Base	10,316,000.000	103.514293	3,142,780.80	103.975000	3,156,768.25	13,987.45	0.17
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,292,910.900	103.747227	3,416,303.73	106.189000	3,496,709.16	80,405.43	0.19
Original Face:		Base	10,000,000.000	103.747227	3,416,303.73	106.189000	3,496,709.16	80,405.43	0.19
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,256,309.400	103.556686	6,478,826.70	106.874400	6,686,393.13	207,566.43	0.35
Original Face:		Base	10,000,000.000	103.556686	6,478,826.70	106.874400	6,686,393.13	207,566.43	0.35
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	8,264,957.870	103.111121	8,522,090.75	100.296800	8,289,488.26	-232,602.49	0.44
Original Face:		Base	13,000,000.000	103.111121	8,522,090.75	100.296800	8,289,488.26	-232,602.49	0.44
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,483,228.500	108.095679	3,765,219.50	106.602200	3,713,198.21	-52,021.29	0.20
Original Face:		Base	5,000,000.000	108.095679	3,765,219.50	106.602200	3,713,198.21	-52,021.29	0.20

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,362,768.650	102.671984	4,479,341.12	100.612400	4,389,486.25	-89,854.87	0.23
	Original Face:	Base	5,000,000.000	102.671984	4,479,341.12	100.612400	4,389,486.25	-89,854.87	0.23
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,247,352.400	104.565191	4,441,252.16	103.198300	4,383,195.47	-58,056.69	0.23
	Original Face:	Base	5,000,000.000	104.565191	4,441,252.16	103.198300	4,383,195.47	-58,056.69	0.23
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,103,614.100	101.064727	4,147,306.38	101.983300	4,185,001.08	37,694.70	0.22
	Original Face:	Base	5,000,000.000	101.064727	4,147,306.38	101.983300	4,185,001.08	37,694.70	0.22
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,219,568.800	104.954948	4,428,646.22	104.056900	4,390,752.49	-37,893.73	0.23
	Original Face:	Base	5,000,000.000	104.954948	4,428,646.22	104.056900	4,390,752.49	-37,893.73	0.23
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,410,134.850	105.686325	4,660,909.44	106.561200	4,699,492.62	38,583.18	0.25
	Original Face:	Base	5,000,000.000	105.686325	4,660,909.44	106.561200	4,699,492.62	38,583.18	0.25
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,496,348.900	102.190504	4,594,841.61	104.228700	4,686,486.01	91,644.40	0.25
	Original Face:	Base	5,000,000.000	102.190504	4,594,841.61	104.228700	4,686,486.01	91,644.40	0.25
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	857,507.030	101.277353	868,460.42	102.998300	883,217.66	14,757.24	0.05
	Original Face:	Base	1,000,000.000	101.277353	868,460.42	102.998300	883,217.66	14,757.24	0.05
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	8,634,592.800	103.113387	8,903,421.11	103.475400	8,934,679.44	31,258.33	0.47
	Original Face:	Base	10,000,000.000	103.113387	8,903,421.11	103.475400	8,934,679.44	31,258.33	0.47
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,569,881.450	102.468535	4,682,690.56	102.820800	4,698,788.67	16,098.11	0.25
	Original Face:	Base	5,000,000.000	102.468535	4,682,690.56	102.820800	4,698,788.67	16,098.11	0.25
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,483,543.500	102.526208	4,596,807.12	104.147300	4,669,489.50	72,682.38	0.25
	Original Face:	Base	5,000,000.000	102.526208	4,596,807.12	104.147300	4,669,489.50	72,682.38	0.25

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3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	5,320,939.600	103.850646	5,525,830.15	103.367200	5,500,106.28	-25,723.87	0.29
	Original Face:	Base	6,185,000.000	103.850646	5,525,830.15	103.367200	5,500,106.28	-25,723.87	0.29
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,544,724.380	103.580445	5,743,250.16	104.201900	5,777,708.15	34,457.99	0.31
	Original Face:	Base	6,000,000.000	103.580445	5,743,250.16	104.201900	5,777,708.15	34,457.99	0.31
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.602683	1,760,035.22	105.760200	1,887,795.25	127,760.03	0.10
	Original Face:	Base	1,784,977.000	98.602683	1,760,035.22	105.760200	1,887,795.25	127,760.03	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,262,451.300	101.756148	9,425,113.62	103.223800	9,561,054.21	135,940.59	0.51
	Original Face:	Base	10,000,000.000	101.756148	9,425,113.62	103.223800	9,561,054.21	135,940.59	0.51
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,925,415.810	103.354152	5,090,621.72	103.659760	5,105,674.21	15,052.49	0.27
	Original Face:	Base	5,183,921.000	103.354152	5,090,621.72	103.659760	5,105,674.21	15,052.49	0.27
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,663,273.950	103.303467	4,817,323.66	103.322500	4,818,211.23	887.57	0.26
	Original Face:	Base	5,000,000.000	103.303467	4,817,323.66	103.322500	4,818,211.23	887.57	0.26
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,595,125.400	101.777898	4,676,822.05	101.993700	4,686,738.42	9,916.37	0.25
	Original Face:	Base	5,000,000.000	101.777898	4,676,822.05	101.993700	4,686,738.42	9,916.37	0.25
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	9,477,954.200	103.308345	9,791,517.65	103.886900	9,846,352.80	54,835.15	0.52
	Original Face:	Base	10,000,000.000	103.308345	9,791,517.65	103.886900	9,846,352.80	54,835.15	0.52
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	106.130423	5,306,521.16	108.601810	5,430,090.50	123,569.34	0.29
	Original Face:	Base	5,000,000.000	106.130423	5,306,521.16	108.601810	5,430,090.50	123,569.34	0.29
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.600241	1,992,004.82	103.055400	2,061,108.00	69,103.18	0.11
		Base		99.600241	1,992,004.82	103.055400	2,061,108.00	69,103.18	0.11

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31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.641	01 Nov 2020		
		Local	4,085,000.000	100.697931	4,113,510.49	99.868772	4,079,639.34	-33,871.15	0.22
Original Face:		Base	4,085,000.000	100.697931	4,113,510.49	99.868772	4,079,639.34	-33,871.15	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	106.480837	2,017,811.87	106.653414	2,021,082.20	3,270.33	0.11
Original Face:		Base	1,895,000.000	106.480837	2,017,811.87	106.653414	2,021,082.20	3,270.33	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	5,673,870.500	105.070210	5,961,547.67	107.328294	6,089,668.41	128,120.74	0.32
Original Face:		Base	10,000,000.000	105.070210	5,961,547.67	107.328294	6,089,668.41	128,120.74	0.32
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	4,064,133.640	104.085675	4,230,180.94	106.712523	4,336,939.55	106,758.61	0.23
Original Face:		Base	7,000,000.000	104.085675	4,230,180.94	106.712523	4,336,939.55	106,758.61	0.23
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.292	01 Nov 2035		
		Local	2,347,798.800	104.318672	2,449,192.54	106.505454	2,500,533.77	51,341.23	0.13
Original Face:		Base	5,000,000.000	104.318672	2,449,192.54	106.505454	2,500,533.77	51,341.23	0.13
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	9,819,009.400	107.049120	10,511,163.16	109.091000	10,711,655.54	200,492.38	0.57
Original Face:		Base	20,000,000.000	107.049120	10,511,163.16	109.091000	10,711,655.54	200,492.38	0.57
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.231	01 May 2036		
		Local	2,484,387.750	104.477122	2,595,616.82	106.096671	2,635,852.70	40,235.88	0.14
Original Face:		Base	5,000,000.000	104.477122	2,595,616.82	106.096671	2,635,852.70	40,235.88	0.14
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.115	01 Oct 2037		
		Local	1,365,181.160	108.278243	1,478,194.18	107.061205	1,461,579.40	-16,614.78	0.08
Original Face:		Base	4,000,000.000	108.278243	1,478,194.18	107.061205	1,461,579.40	-16,614.78	0.08
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	6,240,812.640	105.974872	6,613,693.23	108.669159	6,781,838.61	168,145.38	0.36
Original Face:		Base	8,000,000.000	105.974872	6,613,693.23	108.669159	6,781,838.61	168,145.38	0.36
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,640,393.350	112.598804	5,225,027.40	111.731850	5,184,797.34	-40,230.06	0.28
Original Face:		Base	5,000,000.000	112.598804	5,225,027.40	111.731850	5,184,797.34	-40,230.06	0.28

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3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.616	01 Aug 2037		
		Local	1,318,369.600	108.629233	1,432,134.79	106.492351	1,403,962.78	-28,172.01	0.07
Original Face:		Base	5,000,000.000	108.629233	1,432,134.79	106.492351	1,403,962.78	-28,172.01	0.07
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,566,328.380	103.676064	4,734,189.52	104.953886	4,792,539.08	58,349.56	0.25
Original Face:		Base	6,000,000.000	103.676064	4,734,189.52	104.953886	4,792,539.08	58,349.56	0.25
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	4,259,953.150	100.950134	4,300,428.41	102.700855	4,375,008.31	74,579.90	0.23
Original Face:		Base	5,000,000.000	100.950134	4,300,428.41	102.700855	4,375,008.31	74,579.90	0.23
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,801,345.800	105.809866	10,370,790.85	107.828230	10,568,617.69	197,826.84	0.56
Original Face:		Base	10,000,000.000	105.809866	10,370,790.85	107.828230	10,568,617.69	197,826.84	0.56
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,898,049.850	101.739310	4,983,242.12	100.566276	4,925,786.33	-57,455.79	0.26
Original Face:		Base	5,948,304.000	101.739310	4,983,242.12	100.566276	4,925,786.33	-57,455.79	0.26
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	5,291,780.580	103.079163	5,454,723.13	106.737870	5,648,333.88	193,610.75	0.30
Original Face:		Base	6,000,000.000	103.079163	5,454,723.13	106.737870	5,648,333.88	193,610.75	0.30
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	10,605,791.650	106.112879	11,254,110.85	108.465549	11,503,630.14	249,519.29	0.61
Original Face:		Base	11,523,254.000	106.112879	11,254,110.85	108.465549	11,503,630.14	249,519.29	0.61
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	49,045.000	99.771659	48,933.01	101.475900	49,768.86	835.85	0.00
Original Face:		Base	5,000,000.000	99.771659	48,933.01	101.475900	49,768.86	835.85	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,559,483.300	101.808928	1,587,693.23	105.723500	1,648,740.33	61,047.10	0.09
Original Face:		Base	5,000,000.000	101.808928	1,587,693.23	105.723500	1,648,740.33	61,047.10	0.09
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,944,959.300	102.064323	1,985,109.54	105.721400	2,056,238.20	71,128.66	0.11
Original Face:		Base	5,000,000.000	102.064323	1,985,109.54	105.721400	2,056,238.20	71,128.66	0.11

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31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,298,329.200	102.346777	1,328,798.09	104.833200	1,361,080.05	32,281.96	0.07
	Original Face:	Base	5,000,000.000	102.346777	1,328,798.09	104.833200	1,361,080.05	32,281.96	0.07
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	148,002.350	99.846117	147,774.60	103.851600	153,702.81	5,928.21	0.01
	Original Face:	Base	5,000,000.000	99.846117	147,774.60	103.851600	153,702.81	5,928.21	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	359,400.300	102.834146	369,586.23	105.099200	377,726.84	8,140.61	0.02
	Original Face:	Base	760,000.000	102.834146	369,586.23	105.099200	377,726.84	8,140.61	0.02
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	637,522.200	101.974019	650,107.01	109.767400	699,791.54	49,684.53	0.04
	Original Face:	Base	5,000,000.000	101.974019	650,107.01	109.767400	699,791.54	49,684.53	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.00989	25 Sep 2039		
		Local	1,724,251.600	106.183066	1,830,863.22	114.818200	1,979,754.65	148,891.43	0.11
	Original Face:	Base	5,000,000.000	106.183066	1,830,863.22	114.818200	1,979,754.65	148,891.43	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	850,885.740	102.889874	875,475.27	104.469700	888,917.78	13,442.51	0.05
	Original Face:	Base	6,000,000.000	102.889874	875,475.27	104.469700	888,917.78	13,442.51	0.05
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	495,983.550	102.346921	507,623.89	104.517000	518,387.13	10,763.24	0.03
	Original Face:	Base	5,000,000.000	102.346921	507,623.89	104.517000	518,387.13	10,763.24	0.03
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56505	25 Aug 2039		
		Local	4,068,828.200	103.321168	4,203,960.83	107.223400	4,362,735.94	158,775.11	0.23
	Original Face:	Base	10,000,000.000	103.321168	4,203,960.83	107.223400	4,362,735.94	158,775.11	0.23
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,244,906.900	103.764829	2,329,423.80	105.727700	2,373,488.43	44,064.63	0.13
	Original Face:	Base	6,000,000.000	103.764829	2,329,423.80	105.727700	2,373,488.43	44,064.63	0.13
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.224070	4,961,203.51	101.544200	5,077,210.00	116,006.49	0.27
	Original Face:	Base	5,000,000.000	99.224070	4,961,203.51	101.544200	5,077,210.00	116,006.49	0.27

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,841,034.000	103.500071	1,905,471.50	103.570800	1,906,773.64	1,302.14	0.10
Original Face:		Base	5,000,000.000	103.500071	1,905,471.50	103.570800	1,906,773.64	1,302.14	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05188	25 Oct 2040		
		Local	2,304,432.700	110.162984	2,538,631.83	115.110000	2,652,632.48	114,000.65	0.14
Original Face:		Base	5,000,000.000	110.162984	2,538,631.83	115.110000	2,652,632.48	114,000.65	0.14
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	337,500.200	100.137715	337,964.99	105.462085	355,934.75	17,969.76	0.02
Original Face:		Base	10,000,000.000	100.137715	337,964.99	105.462085	355,934.75	17,969.76	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,592,670.670	99.524348	2,580,338.59	112.922549	2,927,709.81	347,371.22	0.16
Original Face:		Base	11,959,998.000	99.524348	2,580,338.59	112.922549	2,927,709.81	347,371.22	0.16
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	631,949.600	100.518598	635,226.88	105.546298	666,999.41	31,772.53	0.04
Original Face:		Base	10,000,000.000	100.518598	635,226.88	105.546298	666,999.41	31,772.53	0.04
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	292,895.770	103.466796	303,049.87	105.119103	307,889.41	4,839.54	0.02
Original Face:		Base	3,640,000.000	103.466796	303,049.87	105.119103	307,889.41	4,839.54	0.02
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	417,983.740	100.713987	420,968.09	105.751679	442,024.82	21,056.73	0.02
Original Face:		Base	4,300,000.000	100.713987	420,968.09	105.751679	442,024.82	21,056.73	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	587,214.650	99.172422	582,354.99	111.393216	654,117.28	71,762.29	0.03
Original Face:		Base	5,000,000.000	99.172422	582,354.99	111.393216	654,117.28	71,762.29	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	559,136.440	100.806767	563,647.37	112.998417	631,815.33	68,167.96	0.03
Original Face:		Base	6,500,000.000	100.806767	563,647.37	112.998417	631,815.33	68,167.96	0.03
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	942,658.240	100.190903	944,457.80	113.792954	1,072,678.66	128,220.86	0.06
Original Face:		Base	8,000,000.000	100.190903	944,457.80	113.792954	1,072,678.66	128,220.86	0.06

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	816,109.300	100.622597	821,190.37	113.754155	928,358.24	107,167.87	0.05
	Original Face:	Base	5,457,127.000	100.622597	821,190.37	113.754155	928,358.24	107,167.87	0.05
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	578,299.250	100.697272	582,331.57	113.611939	657,016.99	74,685.42	0.03
	Original Face:	Base	5,000,000.000	100.697272	582,331.57	113.611939	657,016.99	74,685.42	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,694,080.600	101.278688	1,715,742.61	113.794984	1,927,778.75	212,036.14	0.10
	Original Face:	Base	10,547,657.000	101.278688	1,715,742.61	113.794984	1,927,778.75	212,036.14	0.10
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,271,820.600	100.719416	2,288,164.44	114.245679	2,595,456.87	307,292.43	0.14
	Original Face:	Base	17,500,000.000	100.719416	2,288,164.44	114.245679	2,595,456.87	307,292.43	0.14
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	830,228.910	104.408815	866,832.17	112.429920	933,425.70	66,593.53	0.05
	Original Face:	Base	9,397,749.000	104.408815	866,832.17	112.429920	933,425.70	66,593.53	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,782,921.960	106.429200	2,961,841.58	113.714167	3,164,576.53	202,734.95	0.17
	Original Face:	Base	9,100,000.000	106.429200	2,961,841.58	113.714167	3,164,576.53	202,734.95	0.17
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,555,352.030	102.117223	2,609,454.54	106.843536	2,730,228.47	120,773.93	0.14
	Original Face:	Base	7,060,000.000	102.117223	2,609,454.54	106.843536	2,730,228.47	120,773.93	0.14
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,468,096.580	104.778135	2,586,025.57	106.883909	2,637,998.10	51,972.53	0.14
	Original Face:	Base	6,000,000.000	104.778135	2,586,025.57	106.883909	2,637,998.10	51,972.53	0.14
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,423,681.150	105.146410	3,599,877.82	107.535245	3,681,663.91	81,786.09	0.20
	Original Face:	Base	5,000,000.000	105.146410	3,599,877.82	107.535245	3,681,663.91	81,786.09	0.20
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	4,224,337.850	101.815621	4,301,035.82	102.645479	4,336,091.82	35,056.00	0.23
	Original Face:	Base	5,000,000.000	101.815621	4,301,035.82	102.645479	4,336,091.82	35,056.00	0.23

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,323,980.070	102.083901	1,351,570.50	106.220830	1,406,342.62	54,772.12	0.07
	Original Face:	Base	7,000,000.000	102.083901	1,351,570.50	106.220830	1,406,342.62	54,772.12	0.07
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	4,383,669.050	103.841440	4,552,065.05	105.547968	4,626,873.61	74,808.56	0.25
	Original Face:	Base	5,000,000.000	103.841440	4,552,065.05	105.547968	4,626,873.61	74,808.56	0.25
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,927,693.070	105.433421	7,304,103.81	107.995187	7,481,575.09	177,471.28	0.40
	Original Face:	Base	7,899,440.000	105.433421	7,304,103.81	107.995187	7,481,575.09	177,471.28	0.40
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	7,009,867.440	108.247113	7,587,979.16	109.353442	7,665,531.33	77,552.17	0.41
	Original Face:	Base	8,000,000.000	108.247113	7,587,979.16	109.353442	7,665,531.33	77,552.17	0.41
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.31	01 Feb 2037		
		Local	1,748,841.800	103.959868	1,818,093.63	106.616718	1,864,557.73	46,464.10	0.10
	Original Face:	Base	5,000,000.000	103.959868	1,818,093.63	106.616718	1,864,557.73	46,464.10	0.10
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,195,413.370	108.296527	1,294,591.16	114.645044	1,370,482.18	75,891.02	0.07
	Original Face:	Base	3,262,241.000	108.296527	1,294,591.16	114.645044	1,370,482.18	75,891.02	0.07
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.291	01 Jan 2037		
		Local	2,851,952.970	103.953764	2,964,712.47	106.714933	3,043,459.70	78,747.23	0.16
	Original Face:	Base	6,271,091.000	103.953764	2,964,712.47	106.714933	3,043,459.70	78,747.23	0.16
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	4,130,324.520	105.132504	4,342,313.60	106.234250	4,387,819.28	45,505.68	0.23
	Original Face:	Base	12,000,000.000	105.132504	4,342,313.60	106.234250	4,387,819.28	45,505.68	0.23
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.891717	14,983,757.53	99.571400	14,935,710.00	-48,047.53	0.79
		Base		99.891717	14,983,757.53	99.571400	14,935,710.00	-48,047.53	0.79
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.584964	4,979,248.19	134.497600	6,724,880.00	1,745,631.81	0.36
		Base		99.584964	4,979,248.19	134.497600	6,724,880.00	1,745,631.81	0.36

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34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	1,023,237.580	99.997336	1,023,210.32	99.997300	1,023,209.95	-0.37	0.05
Original Face:		Base	3,000,000.000	99.997336	1,023,210.32	99.997300	1,023,209.95	-0.37	0.05
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.983147	9,998,314.68	103.374800	10,337,480.00	339,165.32	0.55
		Base		99.983147	9,998,314.68	103.374800	10,337,480.00	339,165.32	0.55
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.825852	4,991,292.58	91.522800	4,576,140.00	-415,152.58	0.24
		Base		99.825852	4,991,292.58	91.522800	4,576,140.00	-415,152.58	0.24
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.623	15 Mar 2020		
		Local	5,000,000.000	99.975041	4,998,752.03	100.106200	5,005,310.00	6,557.97	0.27
Original Face:		Base	5,000,000.000	99.975041	4,998,752.03	100.106200	5,005,310.00	6,557.97	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	545,340.950	101.253737	552,178.09	113.677078	619,927.66	67,749.57	0.03
Original Face:		Base	7,000,000.000	101.253737	552,178.09	113.677078	619,927.66	67,749.57	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,417,517.450	103.329863	2,498,017.48	103.587899	2,504,255.53	6,238.05	0.13
Original Face:		Base	5,000,000.000	103.329863	2,498,017.48	103.587899	2,504,255.53	6,238.05	0.13
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	445,147.580	99.870093	444,569.30	106.049383	472,076.26	27,506.96	0.03
Original Face:		Base	7,500,000.000	99.870093	444,569.30	106.049383	472,076.26	27,506.96	0.03
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	5,108,157.950	105.255831	5,376,634.08	103.642500	5,294,222.60	-82,411.48	0.28
Original Face:		Base	10,000,000.000	105.255831	5,376,634.08	103.642500	5,294,222.60	-82,411.48	0.28
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	382,896.400	99.925071	382,609.50	106.049383	406,059.27	23,449.77	0.02
Original Face:		Base	5,000,000.000	99.925071	382,609.50	106.049383	406,059.27	23,449.77	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	467,131.450	101.173122	472,611.47	112.863406	527,220.46	54,608.99	0.03
Original Face:		Base	7,322,535.000	101.173122	472,611.47	112.863406	527,220.46	54,608.99	0.03

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36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,164,824.260	106.562179	3,372,505.68	113.501726	3,592,130.16	219,624.48	0.19
Original Face:		Base	8,800,000.000	106.562179	3,372,505.68	113.501726	3,592,130.16	219,624.48	0.19
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.777228	4,988,861.38	110.962100	5,548,105.00	559,243.62	0.29
		Base		99.777228	4,988,861.38	110.962100	5,548,105.00	559,243.62	0.29
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.914067	4,995,703.37	110.907700	5,545,385.00	549,681.63	0.29
		Base		99.914067	4,995,703.37	110.907700	5,545,385.00	549,681.63	0.29
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.086792	5,004,339.59	102.671300	5,133,565.00	129,225.41	0.27
		Base		100.086792	5,004,339.59	102.671300	5,133,565.00	129,225.41	0.27
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.765100	10,076,510.00	76,510.00	0.53
		Base		100.000000	10,000,000.00	100.765100	10,076,510.00	76,510.00	0.53
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4561	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.925100	4,996,255.00	-3,745.00	0.27
		Base		100.000000	5,000,000.00	99.925100	4,996,255.00	-3,745.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.958999	4,997,949.97	111.466400	5,573,320.00	575,370.03	0.30
		Base		99.958999	4,997,949.97	111.466400	5,573,320.00	575,370.03	0.30
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	101.335600	9,120,204.00	120,204.00	0.48
		Base		100.000000	9,000,000.00	101.335600	9,120,204.00	120,204.00	0.48
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	113.071593	2,035,288.68	114.619800	2,063,156.40	27,867.72	0.11
		Base		113.071593	2,035,288.68	114.619800	2,063,156.40	27,867.72	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.984739	4,999,236.93	106.649200	5,332,460.00	333,223.07	0.28
		Base		99.984739	4,999,236.93	106.649200	5,332,460.00	333,223.07	0.28

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38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	1,963,649.720	109.038834	2,141,140.76	101.871300	2,000,395.50	-140,745.26	0.11
Original Face:		Base	4,000,000.000	109.038834	2,141,140.76	101.871300	2,000,395.50	-140,745.26	0.11
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,683,376.230	107.952352	1,817,244.24	104.690200	1,762,329.94	-54,914.30	0.09
Original Face:		Base	2,500,000.000	107.952352	1,817,244.24	104.690200	1,762,329.94	-54,914.30	0.09
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,322,909.680	107.698507	6,809,679.35	103.799700	6,563,161.28	-246,518.07	0.35
Original Face:		Base	8,000,000.000	107.698507	6,809,679.35	103.799700	6,563,161.28	-246,518.07	0.35
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,828,590.700	104.466772	1,910,269.67	102.444700	1,873,294.26	-36,975.41	0.10
Original Face:		Base	10,000,000.000	104.466772	1,910,269.67	102.444700	1,873,294.26	-36,975.41	0.10
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,068,206.390	103.847907	2,147,789.04	104.309900	2,157,344.02	9,554.98	0.11
Original Face:		Base	7,440,000.000	103.847907	2,147,789.04	104.309900	2,157,344.02	9,554.98	0.11
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,302,259.680	103.659760	1,349,919.26	105.588900	1,375,041.67	25,122.41	0.07
Original Face:		Base	4,500,000.000	103.659760	1,349,919.26	105.588900	1,375,041.67	25,122.41	0.07
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,049,649.340	105.432761	3,215,329.50	103.888400	3,168,231.90	-47,097.60	0.17
Original Face:		Base	7,600,000.000	105.432761	3,215,329.50	103.888400	3,168,231.90	-47,097.60	0.17
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74072	20 Aug 2034		
		Local	1,971,753.350	109.662863	2,162,281.17	112.163000	2,211,577.71	49,296.54	0.12
Original Face:		Base	5,000,000.000	109.662863	2,162,281.17	112.163000	2,211,577.71	49,296.54	0.12
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12281	20 Apr 2037		
		Local	4,465,802.400	110.722072	4,944,628.94	112.204600	5,010,835.72	66,206.78	0.27
Original Face:		Base	10,000,000.000	110.722072	4,944,628.94	112.204600	5,010,835.72	66,206.78	0.27
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.870023	3,375,775.74	100.265900	3,258,641.75	-117,133.99	0.17
Original Face:		Base	3,250,000.000	103.870023	3,375,775.74	100.265900	3,258,641.75	-117,133.99	0.17

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38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.639806	5,231,990.30	98.907800	4,945,390.00	-286,600.30	0.26
Original Face:		Base	5,000,000.000	104.639806	5,231,990.30	98.907800	4,945,390.00	-286,600.30	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,955,211.590	100.293373	2,963,881.37	100.528800	2,970,838.75	6,957.38	0.16
Original Face:		Base	3,000,000.000	100.293373	2,963,881.37	100.528800	2,970,838.75	6,957.38	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.398549	5,287,767.24	105.052400	5,703,294.80	415,527.56	0.30
Original Face:		Base	5,429,000.000	97.398549	5,287,767.24	105.052400	5,703,294.80	415,527.56	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	4,901,962.600	103.029261	5,050,455.86	103.175000	5,057,599.91	7,144.05	0.27
Original Face:		Base	5,000,000.000	103.029261	5,050,455.86	103.175000	5,057,599.91	7,144.05	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.991105	4,999,555.26	99.675500	4,983,775.00	-15,780.26	0.26
Original Face:		Base	5,000,000.000	99.991105	4,999,555.26	99.675500	4,983,775.00	-15,780.26	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.891677	4,994,583.85	111.472700	5,573,635.00	579,051.15	0.30
		Base		99.891677	4,994,583.85	111.472700	5,573,635.00	579,051.15	0.30
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.989266	4,999,463.30	99.989266	4,999,463.30	0.00	0.27
		Base		99.989266	4,999,463.30	99.989266	4,999,463.30	0.00	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.106742	4,955,337.10	133.334800	6,666,740.00	1,711,402.90	0.35
		Base		99.106742	4,955,337.10	133.334800	6,666,740.00	1,711,402.90	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.358040	11,035,804.02	112.259100	11,225,910.00	190,105.98	0.60
Original Face:		Base	10,000,000.000	110.358040	11,035,804.02	112.259100	11,225,910.00	190,105.98	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.432564	6,261,980.56	106.984500	6,178,354.88	-83,625.68	0.33
Original Face:		Base	5,775,000.000	108.432564	6,261,980.56	106.984500	6,178,354.88	-83,625.68	0.33

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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
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,289,458.260	102.969401	9,565,299.55	103.401700	9,605,457.76	40,158.21	0.51
	Original Face:	Base	10,000,000.000	102.969401	9,565,299.55	103.401700	9,605,457.76	40,158.21	0.51
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.317615	10,031,761.51	100.866500	10,086,650.00	54,888.49	0.54
	Original Face:	Base	10,000,000.000	100.317615	10,031,761.51	100.866500	10,086,650.00	54,888.49	0.54
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.782416	4,889,120.80	122.385900	6,119,295.00	1,230,174.20	0.32
		Base		97.782416	4,889,120.80	122.385900	6,119,295.00	1,230,174.20	0.32
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.1971	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.293600	4,964,680.00	-35,320.00	0.26
		Base		100.000000	5,000,000.00	99.293600	4,964,680.00	-35,320.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.953089	3,998,123.56	104.250500	4,170,020.00	171,896.44	0.22
		Base		99.953089	3,998,123.56	104.250500	4,170,020.00	171,896.44	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.943943	3,498,038.01	100.246900	3,508,641.50	10,603.49	0.19
		Base		99.943943	3,498,038.01	100.246900	3,508,641.50	10,603.49	0.19
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	101.895700	3,056,871.00	56,871.00	0.16
		Base		100.000000	3,000,000.00	101.895700	3,056,871.00	56,871.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.449639	1,988,992.77	105.983100	2,119,662.00	130,669.23	0.11
		Base		99.449639	1,988,992.77	105.983100	2,119,662.00	130,669.23	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.946921	2,998,407.64	111.887600	3,356,628.00	358,220.36	0.18
		Base		99.946921	2,998,407.64	111.887600	3,356,628.00	358,220.36	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.641277	4,982,063.86	132.587100	6,629,355.00	1,647,291.14	0.35
		Base		99.641277	4,982,063.86	132.587100	6,629,355.00	1,647,291.14	0.35

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58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		5,800,000.000	Local	99.995053	5,799,713.10	100.077120	5,804,472.96	4,759.86	0.31
	Original Face:	5,800,000.000	Base	99.995053	5,799,713.10	100.077120	5,804,472.96	4,759.86	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		2,847,000.000	Local	107.194351	3,051,823.17	107.285100	3,054,406.80	2,583.63	0.16
			Base	107.194351	3,051,823.17	107.285100	3,054,406.80	2,583.63	0.16
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		5,000,000.000	Local	99.565909	4,978,295.46	101.085700	5,054,285.00	75,989.54	0.27
			Base	99.565909	4,978,295.46	101.085700	5,054,285.00	75,989.54	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		10,000,000.000	Local	99.944200	9,994,420.03	112.416700	11,241,670.00	1,247,249.97	0.60
			Base	99.944200	9,994,420.03	112.416700	11,241,670.00	1,247,249.97	0.60
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		5,000,000.000	Local	101.030744	5,051,537.22	101.003100	5,050,155.00	-1,382.22	0.27
			Base	101.030744	5,051,537.22	101.003100	5,050,155.00	-1,382.22	0.27
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	110.942446	3,439,215.83	113.689200	3,524,365.20	85,149.37	0.19
			Base	110.942446	3,439,215.83	113.689200	3,524,365.20	85,149.37	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		5,000,000.000	Local	99.846768	4,992,338.42	96.324100	4,816,205.00	-176,133.42	0.26
			Base	99.846768	4,992,338.42	96.324100	4,816,205.00	-176,133.42	0.26
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		7,500,000.000	Local	99.932461	7,494,934.60	109.314800	8,198,610.00	703,675.40	0.44
			Base	99.932461	7,494,934.60	109.314800	8,198,610.00	703,675.40	0.44
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		3,000,000.000	Local	99.907008	2,997,210.25	112.339300	3,370,179.00	372,968.75	0.18
			Base	99.907008	2,997,210.25	112.339300	3,370,179.00	372,968.75	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		3,000,000.000	Local	99.937642	2,998,129.27	100.361700	3,010,851.00	12,721.73	0.16
			Base	99.937642	2,998,129.27	100.361700	3,010,851.00	12,721.73	0.16

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651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.471429	7,957,714.34	98.092500	7,847,400.00	-110,314.34	0.42
		Base		99.471429	7,957,714.34	98.092500	7,847,400.00	-110,314.34	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.914461	4,995,723.03	112.137800	5,606,890.00	611,166.97	0.30
		Base		99.914461	4,995,723.03	112.137800	5,606,890.00	611,166.97	0.30
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.874004	4,993,700.21	104.151700	5,207,585.00	213,884.79	0.28
		Base		99.874004	4,993,700.21	104.151700	5,207,585.00	213,884.79	0.28
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.993727	3,999,749.09	99.993727	3,999,749.08	-0.01	0.21
		Base		99.993727	3,999,749.09	99.993727	3,999,749.08	-0.01	0.21
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	104.261800	4,170,472.00	170,472.00	0.22
		Base		100.000000	4,000,000.00	104.261800	4,170,472.00	170,472.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.843108	4,992,155.42	106.713900	5,335,695.00	343,539.58	0.28
		Base		99.843108	4,992,155.42	106.713900	5,335,695.00	343,539.58	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.350116	4,967,505.78	111.696000	5,584,800.00	617,294.22	0.30
		Base		99.350116	4,967,505.78	111.696000	5,584,800.00	617,294.22	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	5,000,000.000	99.999513	4,999,975.65	99.999513	4,999,975.65	0.00	0.27
		Base		99.999513	4,999,975.65	99.999513	4,999,975.65	0.00	0.27
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.794716	2,993,841.49	101.875400	3,056,262.00	62,420.51	0.16
		Base		99.794716	2,993,841.49	101.875400	3,056,262.00	62,420.51	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.939989	9,794,118.96	131.646500	12,901,357.00	3,107,238.04	0.68
		Base		99.939989	9,794,118.96	131.646500	12,901,357.00	3,107,238.04	0.68

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742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.975104	2,999,253.12	101.046870	3,031,406.10	32,152.98	0.16
		Base		99.975104	2,999,253.12	101.046870	3,031,406.10	32,152.98	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.523065	3,980,922.58	96.579100	3,863,164.00	-117,758.58	0.21
		Base		99.523065	3,980,922.58	96.579100	3,863,164.00	-117,758.58	0.21
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	121.473900	6,073,695.00	1,073,695.00	0.32
		Base		100.000000	5,000,000.00	121.473900	6,073,695.00	1,073,695.00	0.32
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.976235	3,999,049.41	105.897500	4,235,900.00	236,850.59	0.22
		Base		99.976235	3,999,049.41	105.897500	4,235,900.00	236,850.59	0.22
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.867273	4,993,363.66	100.381300	5,019,065.00	25,701.34	0.27
		Base		99.867273	4,993,363.66	100.381300	5,019,065.00	25,701.34	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6971	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.881200	9,988,120.00	-11,880.00	0.53
		Base		100.000000	10,000,000.00	99.881200	9,988,120.00	-11,880.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.796204	3,991,848.16	110.217100	4,408,684.00	416,835.84	0.23
		Base		99.796204	3,991,848.16	110.217100	4,408,684.00	416,835.84	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.361899	5,518,094.97	133.845700	6,692,285.00	1,174,190.03	0.36
		Base		110.361899	5,518,094.97	133.845700	6,692,285.00	1,174,190.03	0.36
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.991717	9,999,171.65	109.892200	10,989,220.00	990,048.35	0.58
		Base		99.991717	9,999,171.65	109.892200	10,989,220.00	990,048.35	0.58
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.745384	4,987,269.22	105.889700	5,294,485.00	307,215.78	0.28
		Base		99.745384	4,987,269.22	105.889700	5,294,485.00	307,215.78	0.28

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89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.797648	4,989,882.39	100.728500	5,036,425.00	46,542.61	0.27
		Base		99.797648	4,989,882.39	100.728500	5,036,425.00	46,542.61	0.27
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.609562	2,988,286.86	109.898100	3,296,943.00	308,656.14	0.18
		Base		99.609562	2,988,286.86	109.898100	3,296,943.00	308,656.14	0.18
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.937338	9,993,733.77	102.152300	10,215,230.00	221,496.23	0.54
		Base		99.937338	9,993,733.77	102.152300	10,215,230.00	221,496.23	0.54
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.608798	4,980,439.90	135.544500	6,777,225.00	1,796,785.10	0.36
		Base		99.608798	4,980,439.90	135.544500	6,777,225.00	1,796,785.10	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.919738	9,991,973.82	101.401300	10,140,130.00	148,156.18	0.54
		Base		99.919738	9,991,973.82	101.401300	10,140,130.00	148,156.18	0.54
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	102.478300	5,123,915.00	123,915.00	0.27
		Base		100.000000	5,000,000.00	102.478300	5,123,915.00	123,915.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	104.282331	5,214,116.53	108.273400	5,413,670.00	199,553.47	0.29
		Base		104.282331	5,214,116.53	108.273400	5,413,670.00	199,553.47	0.29
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	105.983015	5,299,150.76	111.828100	5,591,405.00	292,254.24	0.30
		Base		105.983015	5,299,150.76	111.828100	5,591,405.00	292,254.24	0.30
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	114.922870	11,492,286.97	119.656200	11,965,620.00	473,333.03	0.64
		Base		114.922870	11,492,286.97	119.656200	11,965,620.00	473,333.03	0.64
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	117.663230	11,766,323.02	129.140600	12,914,060.00	1,147,736.98	0.69
		Base		117.663230	11,766,323.02	129.140600	12,914,060.00	1,147,736.98	0.69

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912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	120.076796	9,005,759.68	135.414100	10,156,057.50	1,150,297.82	0.54
		Base		120.076796	9,005,759.68	135.414100	10,156,057.50	1,150,297.82	0.54
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	126.152852	6,307,642.58	138.453100	6,922,655.00	615,012.42	0.37
		Base		126.152852	6,307,642.58	138.453100	6,922,655.00	615,012.42	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	128.825421	6,441,271.04	142.070300	7,103,515.00	662,243.96	0.38
		Base		128.825421	6,441,271.04	142.070300	7,103,515.00	662,243.96	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	115.435562	5,771,778.12	139.226600	6,961,330.00	1,189,551.88	0.37
		Base		115.435562	5,771,778.12	139.226600	6,961,330.00	1,189,551.88	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	7,500,000.000	126.143275	9,460,745.63	145.953100	10,946,482.50	1,485,736.87	0.58
		Base		126.143275	9,460,745.63	145.953100	10,946,482.50	1,485,736.87	0.58
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	7,500,000.000	119.471611	8,960,370.84	138.742200	10,405,665.00	1,445,294.16	0.55
		Base		119.471611	8,960,370.84	138.742200	10,405,665.00	1,445,294.16	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	2,500,000.000	146.712195	3,667,804.87	147.679700	3,691,992.50	24,187.63	0.20
		Base		146.712195	3,667,804.87	147.679700	3,691,992.50	24,187.63	0.20
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		Local	10,000,000.000	122.445575	12,244,557.51	146.054700	14,605,470.00	2,360,912.49	0.78
		Base		122.445575	12,244,557.51	146.054700	14,605,470.00	2,360,912.49	0.78
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		Local	5,000,000.000	140.715585	7,035,779.23	138.117200	6,905,860.00	-129,919.23	0.37
		Base		140.715585	7,035,779.23	138.117200	6,905,860.00	-129,919.23	0.37
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		Local	5,000,000.000	133.630862	6,681,543.12	135.570300	6,778,515.00	96,971.88	0.36
		Base		133.630862	6,681,543.12	135.570300	6,778,515.00	96,971.88	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	138.744960	6,937,248.01	135.921900	6,796,095.00	-141,153.01	0.36
			Base	138.744960	6,937,248.01	135.921900	6,796,095.00	-141,153.01	0.36
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	122.545410	3,063,635.24	143.898400	3,597,460.00	533,824.76	0.19
			Base	122.545410	3,063,635.24	143.898400	3,597,460.00	533,824.76	0.19
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.936046	4,996,802.29	100.765600	5,038,280.00	41,477.71	0.27
			Base	99.936046	4,996,802.29	100.765600	5,038,280.00	41,477.71	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.286351	5,064,317.53	103.890600	5,194,530.00	130,212.47	0.28
			Base	101.286351	5,064,317.53	103.890600	5,194,530.00	130,212.47	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.831005	4,991,550.24	100.703100	5,035,155.00	43,604.76	0.27
			Base	99.831005	4,991,550.24	100.703100	5,035,155.00	43,604.76	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.780712	4,989,035.62	102.421900	5,121,095.00	132,059.38	0.27
			Base	99.780712	4,989,035.62	102.421900	5,121,095.00	132,059.38	0.27
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.993214	4,999,660.68	100.054700	5,002,735.00	3,074.32	0.27
			Base	99.993214	4,999,660.68	100.054700	5,002,735.00	3,074.32	0.27
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	100.664606	5,033,230.30	101.898400	5,094,920.00	61,689.70	0.27
			Base	100.664606	5,033,230.30	101.898400	5,094,920.00	61,689.70	0.27
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	102.381073	5,119,053.65	106.406200	5,320,310.00	201,256.35	0.28
			Base	102.381073	5,119,053.65	106.406200	5,320,310.00	201,256.35	0.28
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.309522	5,115,476.09	106.929700	5,346,485.00	231,008.91	0.28
			Base	102.309522	5,115,476.09	106.929700	5,346,485.00	231,008.91	0.28

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Base Currency: USD - US DOLLAR

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912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.985488	2,624,637.19	102.109400	2,552,735.00	-71,902.19	0.14
			Base	104.985488	2,624,637.19	102.109400	2,552,735.00	-71,902.19	0.14
912828G46	US TREASURY N/B 11/16 0.5					0.5	30 Nov 2016		
		5,000,000.000	Local	99.795989	4,989,799.44	99.945300	4,997,265.00	7,465.56	0.27
			Base	99.795989	4,989,799.44	99.945300	4,997,265.00	7,465.56	0.27
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	106.837810	10,683,780.95	108.906200	10,890,620.00	206,839.05	0.58
			Base	106.837810	10,683,780.95	108.906200	10,890,620.00	206,839.05	0.58
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.269222	10,226,922.23	109.695300	10,969,530.00	742,607.77	0.58
			Base	102.269222	10,226,922.23	109.695300	10,969,530.00	742,607.77	0.58
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	104.684434	5,234,221.72	105.593800	5,279,690.00	45,468.28	0.28
			Base	104.684434	5,234,221.72	105.593800	5,279,690.00	45,468.28	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.427758	7,532,081.82	102.648400	7,698,630.00	166,548.18	0.41
			Base	100.427758	7,532,081.82	102.648400	7,698,630.00	166,548.18	0.41
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	101.893532	5,094,676.60	102.234400	5,111,720.00	17,043.40	0.27
			Base	101.893532	5,094,676.60	102.234400	5,111,720.00	17,043.40	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.162444	5,058,122.19	103.992200	5,199,610.00	141,487.81	0.28
			Base	101.162444	5,058,122.19	103.992200	5,199,610.00	141,487.81	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	104.176138	5,208,806.90	104.304700	5,215,235.00	6,428.10	0.28
			Base	104.176138	5,208,806.90	104.304700	5,215,235.00	6,428.10	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	103.668573	10,366,857.34	103.828100	10,382,810.00	15,952.66	0.55
			Base	103.668573	10,366,857.34	103.828100	10,382,810.00	15,952.66	0.55

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912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	104.756220	10,475,621.98	104.875000	10,487,500.00	11,878.02	0.56
			Base	104.756220	10,475,621.98	104.875000	10,487,500.00	11,878.02	0.56
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	104.811087	5,240,554.35	104.835900	5,241,795.00	1,240.65	0.28
			Base	104.811087	5,240,554.35	104.835900	5,241,795.00	1,240.65	0.28
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	108.443909	5,422,195.43	110.257800	5,512,890.00	90,694.57	0.29
			Base	108.443909	5,422,195.43	110.257800	5,512,890.00	90,694.57	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	105.317548	7,898,816.12	105.351600	7,901,370.00	2,553.88	0.42
			Base	105.317548	7,898,816.12	105.351600	7,901,370.00	2,553.88	0.42
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	111.225029	5,561,251.43	109.796900	5,489,845.00	-71,406.43	0.29
			Base	111.225029	5,561,251.43	109.796900	5,489,845.00	-71,406.43	0.29
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	100.594678	10,059,467.84	100.679700	10,067,970.00	8,502.16	0.53
			Base	100.594678	10,059,467.84	100.679700	10,067,970.00	8,502.16	0.53
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	103.825425	7,786,906.91	103.765600	7,782,420.00	-4,486.91	0.41
			Base	103.825425	7,786,906.91	103.765600	7,782,420.00	-4,486.91	0.41
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.607572	5,030,378.59	105.367200	5,268,360.00	237,981.41	0.28
			Base	100.607572	5,030,378.59	105.367200	5,268,360.00	237,981.41	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.516568	5,025,828.41	100.648400	5,032,420.00	6,591.59	0.27
			Base	100.516568	5,025,828.41	100.648400	5,032,420.00	6,591.59	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.461213	4,973,060.63	105.257800	5,262,890.00	289,829.37	0.28
			Base	99.461213	4,973,060.63	105.257800	5,262,890.00	289,829.37	0.28

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912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	100.605701	17,605,997.63	100.695300	17,621,677.50	15,679.87	0.94
			Base	100.605701	17,605,997.63	100.695300	17,621,677.50	15,679.87	0.94
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.776482	10,077,648.22	100.882800	10,088,280.00	10,631.78	0.54
			Base	100.776482	10,077,648.22	100.882800	10,088,280.00	10,631.78	0.54
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.342394	5,017,119.71	103.554700	5,177,735.00	160,615.29	0.27
			Base	100.342394	5,017,119.71	103.554700	5,177,735.00	160,615.29	0.27
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	101.478461	10,147,846.10	101.570300	10,157,030.00	9,183.90	0.54
			Base	101.478461	10,147,846.10	101.570300	10,157,030.00	9,183.90	0.54
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.715452	10,071,545.24	101.585900	10,158,590.00	87,044.76	0.54
			Base	100.715452	10,071,545.24	101.585900	10,158,590.00	87,044.76	0.54
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	105.345028	5,267,251.41	104.679700	5,233,985.00	-33,266.41	0.28
			Base	105.345028	5,267,251.41	104.679700	5,233,985.00	-33,266.41	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.694356	10,169,435.59	101.828100	10,182,810.00	13,374.41	0.54
			Base	101.694356	10,169,435.59	101.828100	10,182,810.00	13,374.41	0.54
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	109.401256	5,470,062.78	108.195300	5,409,765.00	-60,297.78	0.29
			Base	109.401256	5,470,062.78	108.195300	5,409,765.00	-60,297.78	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.323893	5,166,194.67	104.007800	5,200,390.00	34,195.33	0.28
			Base	103.323893	5,166,194.67	104.007800	5,200,390.00	34,195.33	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.301526	10,130,152.58	101.437500	10,143,750.00	13,597.42	0.54
			Base	101.301526	10,130,152.58	101.437500	10,143,750.00	13,597.42	0.54

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912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.576343	5,028,817.14	100.796900	5,039,845.00	11,027.86	0.27
			Base	100.576343	5,028,817.14	100.796900	5,039,845.00	11,027.86	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.631062	10,063,106.21	100.820300	10,082,030.00	18,923.79	0.54
			Base	100.631062	10,063,106.21	100.820300	10,082,030.00	18,923.79	0.54
912828SK7	WI TREASURY SEC 03/15 0.375					0.375	15 Mar 2015		
		5,500,000.000	Local	100.005106	5,500,280.85	100.005106	5,500,280.83	-0.02	0.29
			Base	100.005106	5,500,280.85	100.005106	5,500,280.83	-0.02	0.29
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.879050	4,993,952.49	100.562500	5,028,125.00	34,172.51	0.27
			Base	99.879050	4,993,952.49	100.562500	5,028,125.00	34,172.51	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.008222	5,000,411.12	100.008222	5,000,411.10	-0.02	0.27
			Base	100.008222	5,000,411.12	100.008222	5,000,411.10	-0.02	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.641102	5,032,055.09	99.484400	4,974,220.00	-57,835.09	0.26
			Base	100.641102	5,032,055.09	99.484400	4,974,220.00	-57,835.09	0.26
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.015512	10,001,551.16	100.078100	10,007,810.00	6,258.84	0.53
			Base	100.015512	10,001,551.16	100.078100	10,007,810.00	6,258.84	0.53
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.315722	4,965,786.11	98.281200	4,914,060.00	-51,726.11	0.26
			Base	99.315722	4,965,786.11	98.281200	4,914,060.00	-51,726.11	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.422998	4,971,149.91	98.484400	4,924,220.00	-46,929.91	0.26
			Base	99.422998	4,971,149.91	98.484400	4,924,220.00	-46,929.91	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.935329	9,993,532.85	100.054700	10,005,470.00	11,937.15	0.53
			Base	99.935329	9,993,532.85	100.054700	10,005,470.00	11,937.15	0.53

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912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.949298	4,997,464.89	100.062500	5,003,125.00	5,660.11	0.27
			Base	99.949298	4,997,464.89	100.062500	5,003,125.00	5,660.11	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.463501	4,973,175.05	97.960900	4,898,045.00	-75,130.05	0.26
			Base	99.463501	4,973,175.05	97.960900	4,898,045.00	-75,130.05	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.973777	4,998,688.83	100.062500	5,003,125.00	4,436.17	0.27
			Base	99.973777	4,998,688.83	100.062500	5,003,125.00	4,436.17	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.809132	4,990,456.58	99.570300	4,978,515.00	-11,941.58	0.26
			Base	99.809132	4,990,456.58	99.570300	4,978,515.00	-11,941.58	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.720432	4,936,021.58	98.289100	4,914,455.00	-21,566.58	0.26
			Base	98.720432	4,936,021.58	98.289100	4,914,455.00	-21,566.58	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.277812	7,445,835.87	97.773400	7,333,005.00	-112,830.87	0.39
			Base	99.277812	7,445,835.87	97.773400	7,333,005.00	-112,830.87	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.893869	9,989,386.91	100.031200	10,003,120.00	13,733.09	0.53
			Base	99.893869	9,989,386.91	100.031200	10,003,120.00	13,733.09	0.53
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.917707	9,991,770.70	99.398400	9,939,840.00	-51,930.70	0.53
			Base	99.917707	9,991,770.70	99.398400	9,939,840.00	-51,930.70	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.011552	5,000,577.58	100.085900	5,004,295.00	3,717.42	0.27
			Base	100.011552	5,000,577.58	100.085900	5,004,295.00	3,717.42	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		101,600.000	Local	104.878632	106,556.69	101.851600	103,481.23	-3,075.46	0.01
Original Face:		100,000.000	Base	104.878632	106,556.69	101.851600	103,481.23	-3,075.46	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		Local	5,000,000.000	99.682585	4,984,129.23	99.859400	4,992,970.00	8,840.77	0.27
		Base		99.682585	4,984,129.23	99.859400	4,992,970.00	8,840.77	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		Local	10,000,000.000	99.986516	9,998,651.61	100.031200	10,003,120.00	4,468.39	0.53
		Base		99.986516	9,998,651.61	100.031200	10,003,120.00	4,468.39	0.53
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.055643	5,002,782.15	100.273400	5,013,670.00	10,887.85	0.27
		Base		100.055643	5,002,782.15	100.273400	5,013,670.00	10,887.85	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	5,000,000.000	100.371930	5,018,596.49	100.593800	5,029,690.00	11,093.51	0.27
		Base		100.371930	5,018,596.49	100.593800	5,029,690.00	11,093.51	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.073144	10,007,314.39	100.203100	10,020,310.00	12,995.61	0.53
		Base		100.073144	10,007,314.39	100.203100	10,020,310.00	12,995.61	0.53
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.922119	4,996,105.95	100.921900	5,046,095.00	49,989.05	0.27
		Base		99.922119	4,996,105.95	100.921900	5,046,095.00	49,989.05	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	3,026,000.000	102.084324	3,089,071.63	102.267200	3,094,605.47	5,533.84	0.16
		Base		102.084324	3,089,071.63	102.267200	3,094,605.47	5,533.84	0.16
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.929053	6,995,033.74	111.792400	7,825,468.00	830,434.26	0.42
		Base		99.929053	6,995,033.74	111.792400	7,825,468.00	830,434.26	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.827302	5,091,365.11	105.712300	5,285,615.00	194,249.89	0.28
Original Face:		Base	5,000,000.000	101.827302	5,091,365.11	105.712300	5,285,615.00	194,249.89	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.805013	5,140,250.64	101.729200	5,086,460.00	-53,790.64	0.27
Original Face:		Base	5,000,000.000	102.805013	5,140,250.64	101.729200	5,086,460.00	-53,790.64	0.27

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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
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.114580	7,482,478.92	104.558000	7,737,292.00	254,813.08	0.41
Original Face:		Base	7,400,000.000	101.114580	7,482,478.92	104.558000	7,737,292.00	254,813.08	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,702,985.280	99.999611	1,702,978.66	99.855440	1,700,523.44	-2,455.22	0.09
Original Face:		Base	2,000,000.000	99.999611	1,702,978.66	99.855440	1,700,523.44	-2,455.22	0.09
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.921585	4,996,079.23	109.306500	5,465,325.00	469,245.77	0.29
		Base		99.921585	4,996,079.23	109.306500	5,465,325.00	469,245.77	0.29
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.886905	4,994,345.26	131.262000	6,563,100.00	1,568,754.74	0.35
		Base		99.886905	4,994,345.26	131.262000	6,563,100.00	1,568,754.74	0.35
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	101.408800	5,070,440.00	70,440.00	0.27
		Base		100.000000	5,000,000.00	101.408800	5,070,440.00	70,440.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.996957	3,999,878.27	99.996957	3,999,878.28	0.01	0.21
		Base		99.996957	3,999,878.27	99.996957	3,999,878.28	0.01	0.21
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.1871	26 Sep 2017		
		Local	10,000,000.000	97.377232	9,737,723.21	98.513130	9,851,313.00	113,589.79	0.52
		Base		97.377232	9,737,723.21	98.513130	9,851,313.00	113,589.79	0.52
US DOLLAR Total									
		Local	1,756,129,217.210		1,817,182,544.99		1,880,028,183.72	62,845,638.73	99.82
Original Face:		Base	1,170,504,190.000		1,817,182,544.99		1,880,028,183.72	62,845,638.73	99.82
FIXED INCOME Total									
		Base	1,756,129,217.210		1,817,182,544.99		1,880,028,183.72	62,845,638.73	99.82
Original Face:			1,170,504,190.000						

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Holdings

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

As of: *February 28, 2015*

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,759,597,159.720	Base	1,820,650,487.50		1,883,496,126.23	62,845,638.73	100.00
Original Face:		1,170,504,190.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		969,882.220	Local	1.000000	969,882.22	1.000000	969,882.22	0.00	0.33
			Base	1.000000	969,882.22	1.000000	969,882.22	0.00	0.33
US DOLLAR Total									
		969,882.220	Local		969,882.22		969,882.22	0.00	0.33
			Base		969,882.22		969,882.22	0.00	0.33
CASH Total									
		969,882.220	Base		969,882.22		969,882.22	0.00	0.33
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
13738KQX8	CAN AST & CAN LTD JT					0.22	31 Mar 2015		
		2,500,000.000	Local	99.981667	2,499,541.67	99.981667	2,499,541.67	0.00	0.85
			Base	99.981667	2,499,541.67	99.981667	2,499,541.67	0.00	0.85
15963UUW4	CHARIOT FNDG LLC					0.26	30 Jul 2015		
		5,000,000.000	Local	99.890944	4,994,547.22	99.862730	4,993,136.50	-1,410.72	1.70
			Base	99.890944	4,994,547.22	99.862730	4,993,136.50	-1,410.72	1.70
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		36,000,000.000	Local	100.000000	36,000,000.00	100.000000	36,000,000.00	0.00	12.29
			Base	100.000000	36,000,000.00	100.000000	36,000,000.00	0.00	12.29
US DOLLAR Total									
		43,500,000.000	Local		43,494,088.89		43,492,678.17	-1,410.72	14.85
			Base		43,494,088.89		43,492,678.17	-1,410.72	14.85
CASH EQUIVALENT Total									
		43,500,000.000	Base		43,494,088.89		43,492,678.17	-1,410.72	14.85

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
			784,000.000	Local	100.769334	790,031.58	100.830400	790,510.34	478.76	0.27
				Base	100.769334	790,031.58	100.830400	790,510.34	478.76	0.27
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90885	11 Mar 2019		
			500,000.000	Local	100.000000	500,000.00	100.157400	500,787.00	787.00	0.17
				Base	100.000000	500,000.00	100.157400	500,787.00	787.00	0.17
023135AK2	AMAZON.COM INC SR UNSECURED 11/15 0.65					0.65	27 Nov 2015		
			2,700,000.000	Local	100.069462	2,701,875.48	100.034800	2,700,939.60	-935.88	0.92
				Base	100.069462	2,701,875.48	100.034800	2,700,939.60	-935.88	0.92
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
			500,000.000	Local	111.716826	558,584.13	111.152200	555,761.00	-2,823.13	0.19
				Base	111.716826	558,584.13	111.152200	555,761.00	-2,823.13	0.19
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7081	13 Nov 2015		
			1,000,000.000	Local	100.000000	1,000,000.00	100.195700	1,001,957.00	1,957.00	0.34
				Base	100.000000	1,000,000.00	100.195700	1,001,957.00	1,957.00	0.34
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
			1,000,000.000	Local	100.393824	1,003,938.24	100.360900	1,003,609.00	-329.24	0.34
				Base	100.393824	1,003,938.24	100.360900	1,003,609.00	-329.24	0.34
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
			500,000.000	Local	99.989212	499,946.06	100.530300	502,651.50	2,705.44	0.17
				Base	99.989212	499,946.06	100.530300	502,651.50	2,705.44	0.17
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7626	29 Jul 2016		
			500,000.000	Local	100.000000	500,000.00	100.293000	501,465.00	1,465.00	0.17
				Base	100.000000	500,000.00	100.293000	501,465.00	1,465.00	0.17
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
			500,000.000	Local	99.939604	499,698.02	101.625600	508,128.00	8,429.98	0.17
				Base	99.939604	499,698.02	101.625600	508,128.00	8,429.98	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03523TBM9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8					0.8	15 Jul 2015		
		Local	1,500,000.000	100.171271	1,502,569.07	100.147100	1,502,206.50	-362.57	0.51
		Base		100.171271	1,502,569.07	100.147100	1,502,206.50	-362.57	0.51
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.6546	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.842800	1,996,856.00	-3,144.00	0.68
		Base		100.000000	2,000,000.00	99.842800	1,996,856.00	-3,144.00	0.68
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.3031	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.024700	2,000,494.00	494.00	0.68
		Base		100.000000	2,000,000.00	100.024700	2,000,494.00	494.00	0.68
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.5031	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.315600	2,006,312.00	6,312.00	0.68
		Base		100.000000	2,000,000.00	100.315600	2,006,312.00	6,312.00	0.68
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.071300	1,000,713.00	713.00	0.34
		Base		100.000000	1,000,000.00	100.071300	1,000,713.00	713.00	0.34
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.51544	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.999960	2,999,998.80	-1.20	1.02
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.999960	2,999,998.80	-1.20	1.02
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.686337	755,147.53	102.348500	767,613.75	12,466.22	0.26
		Base		100.686337	755,147.53	102.348500	767,613.75	12,466.22	0.26
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.976074	499,880.37	102.241100	511,205.50	11,325.13	0.17
		Base		99.976074	499,880.37	102.241100	511,205.50	11,325.13	0.17
06423AAV5	BANK ONE CORP SUBORDINATED 04/15 4.9					4.9	30 Apr 2015		
		Local	500,000.000	100.748802	503,744.01	100.748802	503,744.01	0.00	0.17
		Base		100.748802	503,744.01	100.748802	503,744.01	0.00	0.17
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.959773	999,597.73	100.063200	1,000,632.00	1,034.27	0.34
		Base		99.959773	999,597.73	100.063200	1,000,632.00	1,034.27	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.993456	999,934.56	100.308000	1,003,080.00	3,145.44	0.34
		Base		99.993456	999,934.56	100.308000	1,003,080.00	3,145.44	0.34
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.965338	999,653.38	101.577900	1,015,779.00	16,125.62	0.35
		Base		99.965338	999,653.38	101.577900	1,015,779.00	16,125.62	0.35
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.270349	1,985,406.98	99.541000	1,990,820.00	5,413.02	0.68
		Base		99.270349	1,985,406.98	99.541000	1,990,820.00	5,413.02	0.68
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.975614	2,499,390.35	100.086300	2,502,157.50	2,767.15	0.85
Original Face:		Base	2,500,000.000	99.975614	2,499,390.35	100.086300	2,502,157.50	2,767.15	0.85
14912L5B3	CATERPILLAR FINANCIAL SE SR UNSECURED 03/15 1.05					1.05	26 Mar 2015		
		Local	1,200,000.000	100.055030	1,200,660.36	100.055030	1,200,660.36	0.00	0.41
		Base		100.055030	1,200,660.36	100.055030	1,200,660.36	0.00	0.41
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.5011	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.136600	1,001,366.00	1,366.00	0.34
		Base		100.000000	1,000,000.00	100.136600	1,001,366.00	1,366.00	0.34
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.884410	499,422.05	99.511000	497,555.00	-1,867.05	0.17
		Base		99.884410	499,422.05	99.511000	497,555.00	-1,867.05	0.17
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.4109	28 Aug 2015		
		Local	2,049,000.000	100.051760	2,050,060.57	100.067600	2,050,385.12	324.55	0.70
		Base		100.051760	2,050,060.57	100.067600	2,050,385.12	324.55	0.70
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977600	4,998,880.00	-1,120.00	1.71
		Base		100.000000	5,000,000.00	99.977600	4,998,880.00	-1,120.00	1.71
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	2,000,000.000	100.017619	2,000,352.38	100.017619	2,000,352.38	0.00	0.68
		Base		100.017619	2,000,352.38	100.017619	2,000,352.38	0.00	0.68

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191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.21485	05 Mar 2015		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.17
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.17
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.898956	499,494.78	100.637700	503,188.50	3,693.72	0.17
		Base		99.898956	499,494.78	100.637700	503,188.50	3,693.72	0.17
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7615	21 May 2015		
		Local	2,000,000.000	99.995742	1,999,914.83	99.995742	1,999,914.84	0.01	0.68
		Base		99.995742	1,999,914.83	99.995742	1,999,914.84	0.01	0.68
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8546	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.988386	499,941.93	100.170700	500,853.50	911.57	0.17
		Base		99.988386	499,941.93	100.170700	500,853.50	911.57	0.17
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.893944	499,469.72	100.169700	500,848.50	1,378.78	0.17
		Base		99.893944	499,469.72	100.169700	500,848.50	1,378.78	0.17
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3576	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.068400	2,001,368.00	1,368.00	0.68
		Base		100.000000	2,000,000.00	100.068400	2,001,368.00	1,368.00	0.68
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.624279	1,992,485.57	100.581100	2,011,622.00	19,136.43	0.69
		Base		99.624279	1,992,485.57	100.581100	2,011,622.00	19,136.43	0.69
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.864794	499,323.97	99.914700	499,573.50	249.53	0.17
		Base		99.864794	499,323.97	99.914700	499,573.50	249.53	0.17
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	73,920.320	101.580093	75,088.33	106.555475	78,766.15	3,677.82	0.03
Original Face:		Base	1,100,000.000	101.580093	75,088.33	106.555475	78,766.15	3,677.82	0.03

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,351,933.160	104.125853	1,407,711.94	108.347152	1,464,781.08	57,069.14	0.50
	Original Face:	Base	2,090,000.000	104.125853	1,407,711.94	108.347152	1,464,781.08	57,069.14	0.50
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	120,470.820	100.378482	120,926.78	105.110586	126,627.58	5,700.80	0.04
	Original Face:	Base	1,500,000.000	100.378482	120,926.78	105.110586	126,627.58	5,700.80	0.04
3128MBXP7	FED HM LN PC POOL G13186 FG 07/15 FIXED 5					5.0	01 Jul 2015		
		Local	2,221.810	100.063012	2,223.21	105.515183	2,344.35	121.14	0.00
	Original Face:	Base	1,000,000.000	100.063012	2,223.21	105.515183	2,344.35	121.14	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	121,000.170	101.098841	122,329.77	104.259949	126,154.72	3,824.95	0.04
	Original Face:	Base	1,500,000.000	101.098841	122,329.77	104.259949	126,154.72	3,824.95	0.04
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	13,346.930	101.777188	13,584.13	107.427745	14,338.31	754.18	0.00
	Original Face:	Base	250,000.000	101.777188	13,584.13	107.427745	14,338.31	754.18	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	136,213.430	100.175166	136,452.03	107.915396	146,995.26	10,543.23	0.05
	Original Face:	Base	1,000,000.000	100.175166	136,452.03	107.915396	146,995.26	10,543.23	0.05
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	172,904.330	101.069354	174,753.29	107.440868	185,769.91	11,016.62	0.06
	Original Face:	Base	2,206,300.000	101.069354	174,753.29	107.440868	185,769.91	11,016.62	0.06
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,969,476.200	102.099912	2,010,833.47	104.842548	2,064,849.03	54,015.56	0.70
	Original Face:	Base	5,000,000.000	102.099912	2,010,833.47	104.842548	2,064,849.03	54,015.56	0.70
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,161,078.300	102.891685	4,281,403.57	102.691042	4,273,054.66	-8,348.91	1.46
	Original Face:	Base	5,000,000.000	102.891685	4,281,403.57	102.691042	4,273,054.66	-8,348.91	1.46
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	155,985.350	101.782110	158,765.18	107.459068	167,620.40	8,855.22	0.06
	Original Face:	Base	1,000,000.000	101.782110	158,765.18	107.459068	167,620.40	8,855.22	0.06

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3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	1,293,071.220	102.036565	1,319,405.45	106.876378	1,381,987.68	62,582.23	0.47
	Original Face:	Base	6,000,000.000	102.036565	1,319,405.45	106.876378	1,381,987.68	62,582.23	0.47
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	1,212,300.450	102.646848	1,244,388.20	106.261986	1,288,214.53	43,826.33	0.44
	Original Face:	Base	5,000,000.000	102.646848	1,244,388.20	106.261986	1,288,214.53	43,826.33	0.44
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	3,417,013.150	104.524120	3,571,602.91	104.857572	3,582,997.02	11,394.11	1.22
	Original Face:	Base	5,000,000.000	104.524120	3,571,602.91	104.857572	3,582,997.02	11,394.11	1.22
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,435,672.470	104.481619	2,544,830.04	107.336169	2,614,357.52	69,527.48	0.89
	Original Face:	Base	5,700,000.000	104.481619	2,544,830.04	107.336169	2,614,357.52	69,527.48	0.89
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,141,231.080	104.120067	1,188,250.56	108.339673	1,236,406.02	48,155.46	0.42
	Original Face:	Base	2,000,000.000	104.120067	1,188,250.56	108.339673	1,236,406.02	48,155.46	0.42
3130A2BQ8	FEDERAL HOME LOAN BANK BONDS 06/18 1.5					1.5	29 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.095700	2,001,914.00	1,914.00	0.68
		Base		100.000000	2,000,000.00	100.095700	2,001,914.00	1,914.00	0.68
3130A3QM9	FEDERAL HOME LOAN BANK BONDS 12/15 0.25					0.25	09 Dec 2015		
		Local	1,000,000.000	99.981772	999,817.72	99.994600	999,946.00	128.28	0.34
		Base		99.981772	999,817.72	99.994600	999,946.00	128.28	0.34
3130A43H3	FEDERAL HOME LOAN BANK BONDS 02/17 0.7					0.7	27 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.616800	4,980,840.00	-19,160.00	1.70
		Base		100.000000	5,000,000.00	99.616800	4,980,840.00	-19,160.00	1.70
3130A45K4	FEDERAL HOME LOAN BANK BONDS 02/17 0.8					0.8	27 Feb 2017		
		Local	5,000,000.000	99.921798	4,996,089.89	99.923100	4,996,155.00	65.11	1.71
		Base		99.921798	4,996,089.89	99.923100	4,996,155.00	65.11	1.71
3133ECKZ6	FEDERAL FARM CREDIT BANK BONDS 04/16 0.43					0.43	11 Apr 2016		
		Local	2,500,000.000	100.000000	2,500,000.00	99.922000	2,498,050.00	-1,950.00	0.85
		Base		100.000000	2,500,000.00	99.922000	2,498,050.00	-1,950.00	0.85

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3134G5R49	FREDDIE MAC NOTES 06/18 VAR					0.75	18 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.021500	2,000,430.00	430.00	0.68
		Base		100.000000	2,000,000.00	100.021500	2,000,430.00	430.00	0.68
3134G5RM9	FREDDIE MAC NOTES 12/17 1.3					1.3	12 Dec 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.028800	3,000,864.00	864.00	1.02
		Base		100.000000	3,000,000.00	100.028800	3,000,864.00	864.00	1.02
3134G5SD8	FREDDIE MAC NOTES 12/18 VAR					0.75	24 Dec 2018		
		Local	1,000,000.000	99.856879	998,568.79	100.033500	1,000,335.00	1,766.21	0.34
		Base		99.856879	998,568.79	100.033500	1,000,335.00	1,766.21	0.34
313588HP3	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/15 0.00000					0.01	01 Jul 2015		
		Local	5,160,000.000	99.959333	5,157,901.60	99.978800	5,158,906.08	1,004.48	1.76
		Base		99.959333	5,157,901.60	99.978800	5,158,906.08	1,004.48	1.76
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.320440	1,946,408.79	98.977800	1,979,556.00	33,147.21	0.68
		Base		97.320440	1,946,408.79	98.977800	1,979,556.00	33,147.21	0.68
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	131,615.950	99.493382	130,949.16	105.028516	138,234.28	7,285.12	0.05
	Original Face:	Base	2,360,770.000	99.493382	130,949.16	105.028516	138,234.28	7,285.12	0.05
31371MAT4	FNMA POOL 255718 FN 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,662.010	100.004813	1,662.09	100.004813	1,662.09	0.00	0.00
	Original Face:	Base	4,120,000.000	100.004813	1,662.09	100.004813	1,662.09	0.00	0.00
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	717.510	100.345640	719.99	102.117877	732.71	12.72	0.00
	Original Face:	Base	345,556.000	100.345640	719.99	102.117877	732.71	12.72	0.00
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	178,332.050	101.012084	180,136.92	108.206993	192,967.75	12,830.83	0.07
	Original Face:	Base	2,500,000.000	101.012084	180,136.92	108.206993	192,967.75	12,830.83	0.07
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	198,745.070	101.829117	202,380.35	108.920602	216,474.33	14,093.98	0.07
	Original Face:	Base	983,845.000	101.829117	202,380.35	108.920602	216,474.33	14,093.98	0.07

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31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	137,267.300	101.037035	138,690.81	107.603951	147,705.04	9,014.23	0.05
Original Face:		Base	1,800,000.000	101.037035	138,690.81	107.603951	147,705.04	9,014.23	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	376,596.820	103.040790	388,048.34	105.632350	397,808.07	9,759.73	0.14
Original Face:		Base	3,350,000.000	103.040790	388,048.34	105.632350	397,808.07	9,759.73	0.14
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	113,859.770	101.043986	115,048.45	105.665907	120,310.96	5,262.51	0.04
Original Face:		Base	1,500,000.000	101.043986	115,048.45	105.665907	120,310.96	5,262.51	0.04
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,358,875.420	104.547578	3,511,622.89	107.341564	3,605,469.41	93,846.52	1.23
Original Face:		Base	5,200,000.000	104.547578	3,511,622.89	107.341564	3,605,469.41	93,846.52	1.23
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,767,500.800	102.259447	1,807,436.55	102.698244	1,815,192.28	7,755.73	0.62
Original Face:		Base	2,680,283.000	102.259447	1,807,436.55	102.698244	1,815,192.28	7,755.73	0.62
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	10,409,414.250	103.280530	10,750,898.16	102.699586	10,690,425.34	-60,472.82	3.65
Original Face:		Base	15,000,000.000	103.280530	10,750,898.16	102.699586	10,690,425.34	-60,472.82	3.65
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	486,742.950	103.459479	503,581.72	107.958271	525,479.27	21,897.55	0.18
Original Face:		Base	1,500,000.000	103.459479	503,581.72	107.958271	525,479.27	21,897.55	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	605,248.030	102.091295	617,905.55	106.220830	642,899.48	24,993.93	0.22
Original Face:		Base	3,200,000.000	102.091295	617,905.55	106.220830	642,899.48	24,993.93	0.22
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	441,722.290	104.374912	461,047.25	106.248797	469,324.62	8,277.37	0.16
Original Face:		Base	765,534.000	104.374912	461,047.25	106.248797	469,324.62	8,277.37	0.16
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	3,247,287.900	103.274538	3,353,621.59	102.702169	3,335,035.11	-18,586.48	1.14
Original Face:		Base	5,157,070.000	103.274538	3,353,621.59	102.702169	3,335,035.11	-18,586.48	1.14

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31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	754,823.450	102.446885	773,293.11	107.798462	813,688.07	40,394.96	0.28
Original Face:		Base	5,000,000.000	102.446885	773,293.11	107.798462	813,688.07	40,394.96	0.28
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	1,156,773.950	103.292521	1,194,860.97	106.683151	1,234,082.90	39,221.93	0.42
Original Face:		Base	5,000,000.000	103.292521	1,194,860.97	106.683151	1,234,082.90	39,221.93	0.42
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	921,423.360	104.279736	960,857.85	107.528301	990,790.88	29,933.03	0.34
Original Face:		Base	2,000,000.000	104.279736	960,857.85	107.528301	990,790.88	29,933.03	0.34
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	1,273,290.500	104.087514	1,325,336.43	109.038485	1,388,376.67	63,040.24	0.47
Original Face:		Base	5,000,000.000	104.087514	1,325,336.43	109.038485	1,388,376.67	63,040.24	0.47
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	5,944,498.240	108.078737	6,424,738.62	109.076690	6,484,061.92	59,323.30	2.21
Original Face:		Base	14,750,000.000	108.078737	6,424,738.62	109.076690	6,484,061.92	59,323.30	2.21
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	723,084.100	101.833919	736,344.88	104.854557	758,186.63	21,841.75	0.26
Original Face:		Base	2,000,000.000	101.833919	736,344.88	104.854557	758,186.63	21,841.75	0.26
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.978005	4,998,900.23	99.586750	4,979,337.50	-19,562.73	1.70
Original Face:		Base	5,000,000.000	99.978005	4,998,900.23	99.586750	4,979,337.50	-19,562.73	1.70
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.568	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.999930	4,249,997.03	-2.97	1.45
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	99.999930	4,249,997.03	-2.97	1.45
36164EAB1	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A2					0.89	24 Nov 2017		
		Local	3,000,000.000	99.989250	2,999,677.50	99.989250	2,999,677.50	0.00	1.02
Original Face:		Base	3,000,000.000	99.989250	2,999,677.50	99.989250	2,999,677.50	0.00	1.02
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.664078	498,320.39	99.897600	499,488.00	1,167.61	0.17
		Base		99.664078	498,320.39	99.897600	499,488.00	1,167.61	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7541	13 Apr 2015		
		Local	400,000.000	99.991188	399,964.75	99.991188	399,964.75	0.00	0.14
		Base		99.991188	399,964.75	99.991188	399,964.75	0.00	0.14
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.971108	499,855.54	102.671300	513,356.50	13,500.96	0.18
		Base		99.971108	499,855.54	102.671300	513,356.50	13,500.96	0.18
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.802454	998,024.54	99.483200	994,832.00	-3,192.54	0.34
		Base		99.802454	998,024.54	99.483200	994,832.00	-3,192.54	0.34
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	113.301868	2,266,037.36	113.030700	2,260,614.00	-5,423.36	0.77
		Base		113.301868	2,266,037.36	113.030700	2,260,614.00	-5,423.36	0.77
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.441077	1,004,410.77	101.826400	1,018,264.00	13,853.23	0.35
		Base		100.441077	1,004,410.77	101.826400	1,018,264.00	13,853.23	0.35
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1562	18 Nov 2015		
		Local	1,000,000.000	100.107769	1,001,077.69	100.101300	1,001,013.00	-64.69	0.34
		Base		100.107769	1,001,077.69	100.101300	1,001,013.00	-64.69	0.34
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2626	24 Aug 2016		
		Local	1,000,000.000	101.205029	1,012,050.29	101.538000	1,015,380.00	3,329.71	0.35
		Base		101.205029	1,012,050.29	101.538000	1,015,380.00	3,329.71	0.35
38147QTR7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/18 VAR					1.0	12 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961920	4,998,096.00	-1,904.00	1.71
		Base		100.000000	5,000,000.00	99.961920	4,998,096.00	-1,904.00	1.71
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.921728	999,217.28	101.335500	1,013,355.00	14,137.72	0.35
		Base		99.921728	999,217.28	101.335500	1,013,355.00	14,137.72	0.35
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	89,044.930	99.998956	89,044.00	100.001400	89,046.18	2.18	0.03
Original Face:		Base	2,000,000.000	99.998956	89,044.00	100.001400	89,046.18	2.18	0.03

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44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	1,896,523.510	99.991007	1,896,352.96	100.085200	1,898,139.35	1,786.39	0.65
	Original Face:	Base	2,000,000.000	99.991007	1,896,352.96	100.085200	1,898,139.35	1,786.39	0.65
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.523	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.002400	1,000,024.00	24.00	0.34
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	100.002400	1,000,024.00	24.00	0.34
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.895767	1,997,915.34	99.882300	1,997,646.00	-269.34	0.68
		Base		99.895767	1,997,915.34	99.882300	1,997,646.00	-269.34	0.68
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.840847	998,408.47	101.928600	1,019,286.00	20,877.53	0.35
		Base		99.840847	998,408.47	101.928600	1,019,286.00	20,877.53	0.35
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.828604	499,143.02	100.840300	504,201.50	5,058.48	0.17
		Base		99.828604	499,143.02	100.840300	504,201.50	5,058.48	0.17
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.849000	499,245.00	-755.00	0.17
		Base		100.000000	500,000.00	99.849000	499,245.00	-755.00	0.17
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.889251	998,892.51	99.978400	999,784.00	891.49	0.34
		Base		99.889251	998,892.51	99.978400	999,784.00	891.49	0.34
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.3257	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.049200	1,000,492.00	492.00	0.34
		Base		100.000000	1,000,000.00	100.049200	1,000,492.00	492.00	0.34
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.344600	501,723.00	1,723.00	0.17
		Base		100.000000	500,000.00	100.344600	501,723.00	1,723.00	0.17
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.090175	1,010,901.75	102.053300	1,020,533.00	9,631.25	0.35
		Base		101.090175	1,010,901.75	102.053300	1,020,533.00	9,631.25	0.35

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494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.3771	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.085600	1,000,856.00	856.00	0.34
		Base		100.000000	1,000,000.00	100.085600	1,000,856.00	856.00	0.34
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	102.884329	1,028,843.29	105.002700	1,050,027.00	21,183.71	0.36
		Base		102.884329	1,028,843.29	105.002700	1,050,027.00	21,183.71	0.36
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.912000	4,995,600.00	99.988800	4,999,440.00	3,840.00	1.71
		Base		99.912000	4,995,600.00	99.988800	4,999,440.00	3,840.00	1.71
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.6576	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.177400	500,887.00	887.00	0.17
		Base		100.000000	500,000.00	100.177400	500,887.00	887.00	0.17
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.977505	999,775.05	99.977505	999,775.05	0.00	0.34
		Base		99.977505	999,775.05	99.977505	999,775.05	0.00	0.34
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.908024	999,080.24	99.931700	999,317.00	236.76	0.34
		Base		99.908024	999,080.24	99.931700	999,317.00	236.76	0.34
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					0.6306	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.215700	5,511,863.50	11,863.50	1.88
		Base		100.000000	5,500,000.00	100.215700	5,511,863.50	11,863.50	1.88
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.981198	2,999,435.93	99.719700	2,991,591.00	-7,844.93	1.02
		Base		99.981198	2,999,435.93	99.719700	2,991,591.00	-7,844.93	1.02
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	101.082800	1,516,242.00	16,242.00	0.52
		Base		100.000000	1,500,000.00	101.082800	1,516,242.00	16,242.00	0.52
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.990095	4,999,504.74	100.558000	5,027,900.00	28,395.26	1.72
		Base		99.990095	4,999,504.74	100.558000	5,027,900.00	28,395.26	1.72

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654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.71
		Base		99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.71
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.473	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.987200	1,999,744.00	-256.00	0.68
	Original Face:	Base	2,000,000.000	100.000000	2,000,000.00	99.987200	1,999,744.00	-256.00	0.68
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	31,326.710	99.998979	31,326.39	100.004400	31,328.09	1.70	0.01
	Original Face:	Base	500,000.000	99.998979	31,326.39	100.004400	31,328.09	1.70	0.01
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.412383	1,506,185.75	101.632700	1,524,490.50	18,304.75	0.52
		Base		100.412383	1,506,185.75	101.632700	1,524,490.50	18,304.75	0.52
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	102.458046	512,290.23	102.589700	512,948.50	658.27	0.18
		Base		102.458046	512,290.23	102.589700	512,948.50	658.27	0.18
713448BX5	PEPSICO INC SR UNSECURED 03/15 0.75					0.75	05 Mar 2015		
		Local	330,000.000	100.005494	330,018.13	100.005494	330,018.13	0.00	0.11
		Base		100.005494	330,018.13	100.005494	330,018.13	0.00	0.11
713448CE6	PEPSICO INC SR UNSECURED 02/16 0.7					0.7	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.256000	1,002,560.00	2,560.00	0.34
		Base		100.000000	1,000,000.00	100.256000	1,002,560.00	2,560.00	0.34
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.4711	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.097600	1,000,976.00	976.00	0.34
		Base		100.000000	1,000,000.00	100.097600	1,000,976.00	976.00	0.34
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.924487	999,244.87	100.100100	1,001,001.00	1,756.13	0.34
		Base		99.924487	999,244.87	100.100100	1,001,001.00	1,756.13	0.34
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	100.175497	1,001,754.97	100.175497	1,001,754.97	0.00	0.34
		Base		100.175497	1,001,754.97	100.175497	1,001,754.97	0.00	0.34

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717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.917287	999,172.87	100.279800	1,002,798.00	3,625.13	0.34
		Base		99.917287	999,172.87	100.279800	1,002,798.00	3,625.13	0.34
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.834473	998,344.73	102.233400	1,022,334.00	23,989.27	0.35
		Base		99.834473	998,344.73	102.233400	1,022,334.00	23,989.27	0.35
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.883708	499,418.54	100.926100	504,630.50	5,211.96	0.17
		Base		99.883708	499,418.54	100.926100	504,630.50	5,211.96	0.17
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.877072	4,035,082.87	100.715100	4,028,604.00	-6,478.87	1.38
		Base		100.877072	4,035,082.87	100.715100	4,028,604.00	-6,478.87	1.38
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.990752	999,907.52	100.070900	1,000,709.00	801.48	0.34
		Base		99.990752	999,907.52	100.070900	1,000,709.00	801.48	0.34
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.866802	499,334.01	99.854800	499,274.00	-60.01	0.17
		Base		99.866802	499,334.01	99.854800	499,274.00	-60.01	0.17
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.732964	249,332.41	101.258300	253,145.75	3,813.34	0.09
		Base		99.732964	249,332.41	101.258300	253,145.75	3,813.34	0.09
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.285074	501,425.37	100.300000	501,500.00	74.63	0.17
		Base		100.285074	501,425.37	100.300000	501,500.00	74.63	0.17
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.969906	499,849.53	100.308600	501,543.00	1,693.47	0.17
		Base		99.969906	499,849.53	100.308600	501,543.00	1,693.47	0.17
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.5471	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.264400	1,002,644.00	2,644.00	0.34
		Base		100.000000	1,000,000.00	100.264400	1,002,644.00	2,644.00	0.34

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89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.983473	999,834.73	100.313000	1,003,130.00	3,295.27	0.34
		Base		99.983473	999,834.73	100.313000	1,003,130.00	3,295.27	0.34
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.934066	499,670.33	101.680400	508,402.00	8,731.67	0.17
		Base		99.934066	499,670.33	101.680400	508,402.00	8,731.67	0.17
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.833200	4,991,660.00	-8,340.00	1.70
		Base		100.000000	5,000,000.00	99.833200	4,991,660.00	-8,340.00	1.70
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					1.01	17 Jul 2017		
		Local	3,750,000.000	100.000000	3,750,000.00	99.999050	3,749,964.38	-35.62	1.28
Original Face:		Base	3,750,000.000	100.000000	3,750,000.00	99.999050	3,749,964.38	-35.62	1.28
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.937066	499,685.33	102.152300	510,761.50	11,076.17	0.17
		Base		99.937066	499,685.33	102.152300	510,761.50	11,076.17	0.17
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.919569	999,195.69	101.401300	1,014,013.00	14,817.31	0.35
		Base		99.919569	999,195.69	101.401300	1,014,013.00	14,817.31	0.35
911759LD8	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 0.93					0.93	01 Aug 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.292800	1,002,928.00	2,928.00	0.34
		Base		100.000000	1,000,000.00	100.292800	1,002,928.00	2,928.00	0.34
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	102.984034	1,029,840.34	103.765600	1,037,656.00	7,815.66	0.35
		Base		102.984034	1,029,840.34	103.765600	1,037,656.00	7,815.66	0.35
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	103.859049	1,038,590.49	104.875000	1,048,750.00	10,159.51	0.36
		Base		103.859049	1,038,590.49	104.875000	1,048,750.00	10,159.51	0.36
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.200568	501,002.84	100.585900	502,929.50	1,926.66	0.17
		Base		100.200568	501,002.84	100.585900	502,929.50	1,926.66	0.17

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		1,000,000.000	Local	100.270849	1,002,708.49	100.695300	1,006,953.00	4,244.51	0.34
			Base	100.270849	1,002,708.49	100.695300	1,006,953.00	4,244.51	0.34
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		500,000.000	Local	100.509098	502,545.49	101.570300	507,851.50	5,306.01	0.17
			Base	100.509098	502,545.49	101.570300	507,851.50	5,306.01	0.17
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.98	20 Jun 2017		
		6,000,000.000	Local	99.999510	5,999,970.60	99.999510	5,999,970.60	0.00	2.05
Original Face:		6,000,000.000	Base	99.999510	5,999,970.60	99.999510	5,999,970.60	0.00	2.05
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		198,000.000	Local	101.152586	200,282.12	101.981100	201,922.58	1,640.46	0.07
			Base	101.152586	200,282.12	101.981100	201,922.58	1,640.46	0.07
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5106	15 Jun 2017		
		1,000,000.000	Local	98.803490	988,034.90	99.774300	997,743.00	9,708.10	0.34
			Base	98.803490	988,034.90	99.774300	997,743.00	9,708.10	0.34
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		1,000,000.000	Local	99.973778	999,737.78	100.177400	1,001,774.00	2,036.22	0.34
			Base	99.973778	999,737.78	100.177400	1,001,774.00	2,036.22	0.34
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		1,000,000.000	Local	100.143884	1,001,438.84	102.148700	1,021,487.00	20,048.16	0.35
			Base	100.143884	1,001,438.84	102.148700	1,021,487.00	20,048.16	0.35
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		1,000,000.000	Local	99.897919	998,979.19	100.174000	1,001,740.00	2,760.81	0.34
			Base	99.897919	998,979.19	100.174000	1,001,740.00	2,760.81	0.34
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		2,000,000.000	Local	99.955470	1,999,109.39	100.576000	2,011,520.00	12,410.61	0.69
			Base	99.955470	1,999,109.39	100.576000	2,011,520.00	12,410.61	0.69
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5581	14 May 2018		
		2,000,000.000	Local	100.000000	2,000,000.00	99.936000	1,998,720.00	-1,280.00	0.68
			Base	100.000000	2,000,000.00	99.936000	1,998,720.00	-1,280.00	0.68

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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
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
			1,000,000.000	Local 104.815431	1,048,154.31	105.585000	1,055,850.00	7,695.69	0.36
				Base 104.815431	1,048,154.31	105.585000	1,055,850.00	7,695.69	0.36
US DOLLAR Total									
			244,845,216.060	Local	247,250,743.67		248,443,894.67	1,193,151.00	84.82
	Original Face:		164,559,358.000	Base	247,250,743.67		248,443,894.67	1,193,151.00	84.82
FIXED INCOME Total									
			244,845,216.060	Base	247,250,743.67		248,443,894.67	1,193,151.00	84.82
	Original Face:		164,559,358.000						

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		289,315,098.280	Base		291,714,714.78		292,906,455.06	1,191,740.28	100.00
Original Face:		164,559,358.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	636,609.070	1.000000	636,609.07	1.000000	636,609.07	0.00	0.44
		Base		1.000000	636,609.07	1.000000	636,609.07	0.00	0.44
US DOLLAR Total									
		Local	636,609.070		636,609.07		636,609.07	0.00	0.44
		Base			636,609.07		636,609.07	0.00	0.44
CASH Total									
		Base	636,609.070		636,609.07		636,609.07	0.00	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Mar 2016		
		Local	249,615.270	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
		Base		100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2015		
		Local	247,834.160	100.000000	247,834.16	100.000000	247,834.16	0.00	0.17
		Base		100.000000	247,834.16	100.000000	247,834.16	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2016		
		Local	246,718.240	100.000000	246,718.24	100.000000	246,718.24	0.00	0.17
		Base		100.000000	246,718.24	100.000000	246,718.24	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.245	30 Nov 2015		
		Local	248,437.020	100.000000	248,437.02	100.000000	248,437.02	0.00	0.17
		Base		100.000000	248,437.02	100.000000	248,437.02	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.35	02 Sep 2015		
		Local	245,930.320	100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
		Base		100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.5	01 Sep 2015		
		Local	246,474.830	100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
		Base		100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
923UYE001	FDIC METRO PHOENIX BANK 12/49 VAR					0.45	30 Aug 2015		
		Local	247,461.210	100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
		Base		100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	4.80
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	4.80
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	02 Mar 2015		
		Local	15,159,963.290	100.000000	15,159,963.29	100.000000	15,159,963.29	0.00	10.40
		Base		100.000000	15,159,963.29	100.000000	15,159,963.29	0.00	10.40
979RFK008	FDIC US BANK CDARS ACCOUNT					0.45	14 Jul 2015		
		Local	246,842.670	100.000000	246,842.67	100.000000	246,842.67	0.00	0.17
		Base		100.000000	246,842.67	100.000000	246,842.67	0.00	0.17
US DOLLAR Total									
		Local	24,384,277.010		24,384,277.01		24,384,277.01	0.00	16.72
		Base			24,384,277.01		24,384,277.01	0.00	16.72
CASH EQUIVALENT Total									
		Base	24,384,277.010		24,384,277.01		24,384,277.01	0.00	16.72

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	3,672,000.000	102.270324	3,755,366.28	102.182900	3,752,156.09	-3,210.19	2.57
		Base		102.270324	3,755,366.28	102.182900	3,752,156.09	-3,210.19	2.57

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	146,341.430	100.000000	146,341.43	100.000000	146,341.43	0.00	0.10
Original Face:		Base	2,000,000.000	100.000000	146,341.43	100.000000	146,341.43	0.00	0.10
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,224,467.950	106.552220	3,435,742.19	110.106636	3,550,353.19	114,611.00	2.43
Original Face:		Base	5,000,000.000	106.552220	3,435,742.19	110.106636	3,550,353.19	114,611.00	2.43
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	3,448,380.950	105.778814	3,647,656.47	105.651958	3,643,281.99	-4,374.48	2.50
Original Face:		Base	5,000,000.000	105.778814	3,647,656.47	105.651958	3,643,281.99	-4,374.48	2.50
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	3,015,238.230	104.545963	3,152,309.85	102.967853	3,104,726.07	-47,583.78	2.13
Original Face:		Base	4,372,786.000	104.545963	3,152,309.85	102.967853	3,104,726.07	-47,583.78	2.13
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	3,003,020.600	105.407738	3,165,416.09	105.546676	3,169,588.42	4,172.33	2.17
Original Face:		Base	5,000,000.000	105.407738	3,165,416.09	105.546676	3,169,588.42	4,172.33	2.17
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	3,358,250.030	105.633603	3,547,440.49	106.683382	3,582,694.71	35,254.22	2.46
Original Face:		Base	7,500,000.000	105.633603	3,547,440.49	106.683382	3,582,694.71	35,254.22	2.46
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,441,298.550	103.978136	3,578,198.08	102.968834	3,543,464.99	-34,733.09	2.43
Original Face:		Base	5,000,000.000	103.978136	3,578,198.08	102.968834	3,543,464.99	-34,733.09	2.43
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,402,091.900	105.575827	3,591,786.65	105.533496	3,590,346.52	-1,440.13	2.46
Original Face:		Base	5,000,000.000	105.575827	3,591,786.65	105.533496	3,590,346.52	-1,440.13	2.46
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,185,233.750	106.410738	2,325,323.37	106.695176	2,331,539.00	6,215.63	1.60
Original Face:		Base	4,169,641.000	106.410738	2,325,323.37	106.695176	2,331,539.00	6,215.63	1.60
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,299,858.030	102.460692	6,454,878.14	101.644399	6,403,452.83	-51,425.31	4.39
Original Face:		Base	7,500,000.000	102.460692	6,454,878.14	101.644399	6,403,452.83	-51,425.31	4.39

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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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,634,576.960	101.429760	1,657,947.48	101.648397	1,661,521.28	3,573.80	1.14
Original Face:		Base	2,000,000.000	101.429760	1,657,947.48	101.648397	1,661,521.28	3,573.80	1.14
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,352,814.330	104.374618	1,411,994.79	104.790531	1,417,621.32	5,626.53	0.97
Original Face:		Base	2,910,888.000	104.374618	1,411,994.79	104.790531	1,417,621.32	5,626.53	0.97
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	4,900,701.210	106.252275	5,207,106.53	104.559538	5,124,150.54	-82,955.99	3.51
Original Face:		Base	12,190,366.000	106.252275	5,207,106.53	104.559538	5,124,150.54	-82,955.99	3.51
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,346,702.550	108.579504	2,548,037.98	111.055261	2,606,136.64	58,098.66	1.79
Original Face:		Base	5,000,000.000	108.579504	2,548,037.98	111.055261	2,606,136.64	58,098.66	1.79
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	87,949.350	103.416796	90,954.40	105.951777	93,183.90	2,229.50	0.06
Original Face:		Base	2,255,000.000	103.416796	90,954.40	105.951777	93,183.90	2,229.50	0.06
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625	20 Sep 2040		
		Local	3,387,708.670	103.922941	3,520,606.49	103.972654	3,522,290.61	1,684.12	2.42
Original Face:		Base	9,450,000.000	103.922941	3,520,606.49	103.972654	3,522,290.61	1,684.12	2.42
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,936,498.230	101.928666	1,973,846.81	103.569490	2,005,621.34	31,774.53	1.38
Original Face:		Base	2,500,000.000	101.928666	1,973,846.81	103.569490	2,005,621.34	31,774.53	1.38
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,702,508.230	106.859292	2,887,881.16	107.597673	2,907,835.97	19,954.81	1.99
Original Face:		Base	5,872,458.000	106.859292	2,887,881.16	107.597673	2,907,835.97	19,954.81	1.99
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	120,608.250	104.777376	126,370.16	108.363740	130,695.61	4,325.45	0.09
Original Face:		Base	1,000,000.000	104.777376	126,370.16	108.363740	130,695.61	4,325.45	0.09
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	154,138.750	106.286505	163,828.69	112.047990	172,709.37	8,880.68	0.12
Original Face:		Base	1,000,000.000	106.286505	163,828.69	112.047990	172,709.37	8,880.68	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,572.410	103.321017	1,624.63	106.541655	1,675.27	50.64	0.00
Original Face:		Base	25,000.000	103.321017	1,624.63	106.541655	1,675.27	50.64	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	317,628.840	104.131300	330,751.04	111.849995	355,267.84	24,516.80	0.24
Original Face:		Base	2,000,000.000	104.131300	330,751.04	111.849995	355,267.84	24,516.80	0.24
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	28,797.590	100.000000	28,797.59	103.938600	29,931.81	1,134.22	0.02
Original Face:		Base	410,000.000	100.000000	28,797.59	103.938600	29,931.81	1,134.22	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	83,678.780	101.032448	84,542.72	102.016200	85,365.91	823.19	0.06
Original Face:		Base	500,000.000	101.032448	84,542.72	102.016200	85,365.91	823.19	0.06
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,399,080.520	102.584732	3,486,937.64	100.469400	3,415,035.80	-71,901.84	2.34
Original Face:		Base	4,400,000.000	102.584732	3,486,937.64	100.469400	3,415,035.80	-71,901.84	2.34
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.867088	4,943,354.42	98.640200	4,932,010.00	-11,344.42	3.38
		Base		98.867088	4,943,354.42	98.640200	4,932,010.00	-11,344.42	3.38
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.849725	1,976,994.49	98.680800	1,973,616.00	-3,378.49	1.35
		Base		98.849725	1,976,994.49	98.680800	1,973,616.00	-3,378.49	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.323735	1,386,364.67	97.870600	1,379,975.46	-6,389.21	0.95
		Base		98.323735	1,386,364.67	97.870600	1,379,975.46	-6,389.21	0.95
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.339778	4,043,693.06	100.320000	4,042,896.00	-797.06	2.77
		Base		100.339778	4,043,693.06	100.320000	4,042,896.00	-797.06	2.77
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.06
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.06

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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
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	101.370143	2,027,402.86	105.599100	2,111,982.00	84,579.14	1.45
		Base		101.370143	2,027,402.86	105.599100	2,111,982.00	84,579.14	1.45
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,368,421.010	100.062537	2,369,902.16	100.087866	2,370,502.05	599.89	1.63
Original Face:		Base	4,500,000.000	100.062537	2,369,902.16	100.087866	2,370,502.05	599.89	1.63
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.969000	999,690.00	-310.00	0.69
		Base		100.000000	1,000,000.00	99.969000	999,690.00	-310.00	0.69
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997565	2,269,944.73	101.311000	2,299,759.70	29,814.97	1.58
		Base		99.997565	2,269,944.73	101.311000	2,299,759.70	29,814.97	1.58
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	9,000,000.000	101.522782	9,137,050.41	101.709200	9,153,828.00	16,777.59	6.28
		Base		101.522782	9,137,050.41	101.709200	9,153,828.00	16,777.59	6.28
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.892614	621,332.06	99.981000	621,881.82	549.76	0.43
		Base		99.892614	621,332.06	99.981000	621,881.82	549.76	0.43
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.774694	290,344.36	99.911900	290,743.63	399.27	0.20
		Base		99.774694	290,344.36	99.911900	290,743.63	399.27	0.20
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.828005	216,626.77	99.956600	216,905.82	279.05	0.15
		Base		99.828005	216,626.77	99.956600	216,905.82	279.05	0.15
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	98.805391	677,804.98	98.981000	679,009.66	1,204.68	0.47
		Base		98.805391	677,804.98	98.981000	679,009.66	1,204.68	0.47
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		Local	315,000.000	99.907727	314,709.34	99.984100	314,949.92	240.58	0.22
		Base		99.907727	314,709.34	99.984100	314,949.92	240.58	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.701842	151,546.80	99.838100	151,753.91	207.11	0.10
			Base	99.701842	151,546.80	99.838100	151,753.91	207.11	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	102.247686	2,044,953.71	102.648400	2,052,968.00	8,014.29	1.41
			Base	102.247686	2,044,953.71	102.648400	2,052,968.00	8,014.29	1.41
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	103.704335	5,185,216.76	103.812500	5,190,625.00	5,408.24	3.56
			Base	103.704335	5,185,216.76	103.812500	5,190,625.00	5,408.24	3.56
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.027424	2,000,548.47	100.648400	2,012,968.00	12,419.53	1.38
			Base	100.027424	2,000,548.47	100.648400	2,012,968.00	12,419.53	1.38
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	101.390145	2,534,753.62	101.570300	2,539,257.50	4,503.88	1.74
			Base	101.390145	2,534,753.62	101.570300	2,539,257.50	4,503.88	1.74
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.123671	2,002,473.41	100.578100	2,011,562.00	9,088.59	1.38
			Base	100.123671	2,002,473.41	100.578100	2,011,562.00	9,088.59	1.38
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.372820	2,007,456.40	100.523400	2,010,468.00	3,011.60	1.38
			Base	100.372820	2,007,456.40	100.523400	2,010,468.00	3,011.60	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.513895	1,990,277.89	99.257800	1,985,156.00	-5,121.89	1.36
			Base	99.513895	1,990,277.89	99.257800	1,985,156.00	-5,121.89	1.36
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.096719	5,004,835.97	99.570300	4,978,515.00	-26,320.97	3.41
			Base	100.096719	5,004,835.97	99.570300	4,978,515.00	-26,320.97	3.41
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.927998	2,498,199.95	99.992200	2,499,805.00	1,605.05	1.71
			Base	99.927998	2,498,199.95	99.992200	2,499,805.00	1,605.05	1.71

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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
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.977169	117,973.06	99.977169	117,973.06	0.00	0.08
			Base	99.977169	117,973.06	99.977169	117,973.06	0.00	0.08
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.809061	113,782.33	99.946100	113,938.55	156.22	0.08
			Base	99.809061	113,782.33	99.946100	113,938.55	156.22	0.08
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.548974	113,485.83	99.717700	113,678.18	192.35	0.08
			Base	99.548974	113,485.83	99.717700	113,678.18	192.35	0.08
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.901157	165,835.92	99.983100	165,971.95	136.03	0.11
			Base	99.901157	165,835.92	99.983100	165,971.95	136.03	0.11
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.701842	132,603.45	99.850500	132,801.17	197.72	0.09
			Base	99.701842	132,603.45	99.850500	132,801.17	197.72	0.09
US DOLLAR Total									
		117,657,567.100	Local		120,661,155.03		120,812,179.83	151,024.80	82.84
	Original Face:	106,556,139.000	Base		120,661,155.03		120,812,179.83	151,024.80	82.84
FIXED INCOME Total									
		117,657,567.100	Base		120,661,155.03		120,812,179.83	151,024.80	82.84
	Original Face:	106,556,139.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		142,678,453.180	Base	145,682,041.11		145,833,065.91	151,024.80	100.00
Original Face:		106,556,139.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-937,612.960	Local	1.000000	-937,612.96	1.000000	-937,612.96	0.00	0.05
			Base	1.000000	-937,612.96	1.000000	-937,612.96	0.00	0.05
US DOLLAR Total									
		-937,612.960	Local		-937,612.96		-937,612.96	0.00	0.05
			Base		-937,612.96		-937,612.96	0.00	0.05
CASH Total									
		-937,612.960	Base		-937,612.96		-937,612.96	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0839865	31 Dec 2099		
		29,569.060	Local	100.000000	29,569.06	100.000000	29,569.06	0.00	0.00
			Base	100.000000	29,569.06	100.000000	29,569.06	0.00	0.00
US DOLLAR Total									
		29,569.060	Local		29,569.06		29,569.06	0.00	0.00
			Base		29,569.06		29,569.06	0.00	0.00
CASH EQUIVALENT Total									
		29,569.060	Base		29,569.06		29,569.06	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		18,068.000	Local	26.022475	470,174.07	39.220000	708,626.96	238,452.89	0.04
			Base	26.022475	470,174.07	39.220000	708,626.96	238,452.89	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	46,646.000	39.175600	1,827,385.06	62.250000	2,903,713.50	1,076,328.44	0.15
		Base		39.175600	1,827,385.06	62.250000	2,903,713.50	1,076,328.44	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,379.000	37.636356	465,900.45	49.110000	607,932.69	142,032.24	0.03
		Base		37.636356	465,900.45	49.110000	607,932.69	142,032.24	0.03
00130H105	AES CORP COMMON STOCK USD.01								
		Local	67,911.000	20.467848	1,389,992.03	12.970000	880,805.67	-509,186.36	0.05
		Base		20.467848	1,389,992.03	12.970000	880,805.67	-509,186.36	0.05
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	536,975.000	37.491543	20,132,021.11	34.560000	18,557,856.00	-1,574,165.11	0.96
		Base		37.491543	20,132,021.11	34.560000	18,557,856.00	-1,574,165.11	0.96
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	155,884.000	23.754423	3,702,934.50	47.370000	7,384,225.08	3,681,290.58	0.38
		Base		23.754423	3,702,934.50	47.370000	7,384,225.08	3,681,290.58	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	164,940.000	26.816323	4,423,084.26	60.500000	9,978,870.00	5,555,785.74	0.51
		Base		26.816323	4,423,084.26	60.500000	9,978,870.00	5,555,785.74	0.51
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	49,050.000	32.413976	1,589,905.54	79.100000	3,879,855.00	2,289,949.46	0.20
		Base		32.413976	1,589,905.54	79.100000	3,879,855.00	2,289,949.46	0.20
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,409.000	30.741666	1,119,273.31	99.550000	3,624,515.95	2,505,242.64	0.19
		Base		30.741666	1,119,273.31	99.550000	3,624,515.95	2,505,242.64	0.19
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,753.000	205.416200	1,181,759.40	216.420000	1,245,064.26	63,304.86	0.06
		Base		205.416200	1,181,759.40	216.420000	1,245,064.26	63,304.86	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,526.000	30.393695	1,049,372.73	42.210000	1,457,342.46	407,969.73	0.08
		Base		30.393695	1,049,372.73	42.210000	1,457,342.46	407,969.73	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	19,912.000	65.211449	1,298,490.37	156.140000	3,109,059.68	1,810,569.31	0.16
		Base		65.211449	1,298,490.37	156.140000	3,109,059.68	1,810,569.31	0.16
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,960.000	56.620200	394,076.59	117.220000	815,851.20	421,774.61	0.04
		Base		56.620200	394,076.59	117.220000	815,851.20	421,774.61	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,427.000	42.604402	785,071.31	69.510000	1,280,860.77	495,789.46	0.07
		Base		42.604402	785,071.31	69.510000	1,280,860.77	495,789.46	0.07
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	122,036.000	20.993450	2,561,956.62	14.790000	1,804,912.44	-757,044.18	0.09
		Base		20.993450	2,561,956.62	14.790000	1,804,912.44	-757,044.18	0.09
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,527.000	97.205877	1,995,345.04	180.370000	3,702,454.99	1,707,109.95	0.19
		Base		97.205877	1,995,345.04	180.370000	3,702,454.99	1,707,109.95	0.19
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,253.000	42.083849	473,569.55	33.660000	378,775.98	-94,793.57	0.02
		Base		42.083849	473,569.55	33.660000	378,775.98	-94,793.57	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,839.000	60.300249	1,859,599.38	232.740000	7,177,468.86	5,317,869.48	0.37
		Base		60.300249	1,859,599.38	232.740000	7,177,468.86	5,317,869.48	0.37
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,617.000	254.663431	1,685,107.92	278.510000	1,842,900.67	157,792.75	0.09
		Base		254.663431	1,685,107.92	278.510000	1,842,900.67	157,792.75	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	43,421.000	39.047524	1,695,482.52	70.600000	3,065,522.60	1,370,040.08	0.16
		Base		39.047524	1,695,482.52	70.600000	3,065,522.60	1,370,040.08	0.16
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,556.000	30.471614	961,562.26	37.010000	1,167,887.56	206,325.30	0.06
		Base		30.471614	961,562.26	37.010000	1,167,887.56	206,325.30	0.06

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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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	204,611.000	17.177261	3,514,656.53	56.290000	11,517,553.19	8,002,896.66	0.59
		Base		17.177261	3,514,656.53	56.290000	11,517,553.19	8,002,896.66	0.59
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	39,304.000	114.460585	4,498,758.83	380.160000	14,941,808.64	10,443,049.81	0.77
		Base		114.460585	4,498,758.83	380.160000	14,941,808.64	10,443,049.81	0.77
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,118.000	39.216772	985,046.88	42.410000	1,065,254.38	80,207.50	0.05
		Base		39.216772	985,046.88	42.410000	1,065,254.38	80,207.50	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	50,648.000	36.870440	1,867,414.04	57.580000	2,916,311.84	1,048,897.80	0.15
		Base		36.870440	1,867,414.04	57.580000	2,916,311.84	1,048,897.80	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	92,117.000	44.167768	4,068,602.29	81.590000	7,515,826.03	3,447,223.74	0.39
		Base		44.167768	4,068,602.29	81.590000	7,515,826.03	3,447,223.74	0.39
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	144,923.000	110.588734	16,026,851.06	55.330000	8,018,589.59	-8,008,261.47	0.41
		Base		110.588734	16,026,851.06	55.330000	8,018,589.59	-8,008,261.47	0.41
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	43,466.000	50.715450	2,204,397.74	99.140000	4,309,219.24	2,104,821.50	0.22
		Base		50.715450	2,204,397.74	99.140000	4,309,219.24	2,104,821.50	0.22
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,508.000	22.441046	482,662.02	102.760000	2,210,162.08	1,727,500.06	0.11
		Base		22.441046	482,662.02	102.760000	2,210,162.08	1,727,500.06	0.11
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	19,103.000	37.707234	720,321.30	133.630000	2,552,733.89	1,832,412.59	0.13
		Base		37.707234	720,321.30	133.630000	2,552,733.89	1,832,412.59	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,460.000	46.306843	1,178,972.22	53.140000	1,352,944.40	173,972.18	0.07
		Base		46.306843	1,178,972.22	53.140000	1,352,944.40	173,972.18	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	78,747.000	62.713940	4,938,534.61	157.720000	12,419,976.84	7,481,442.23	0.64
		Base		62.713940	4,938,534.61	157.720000	12,419,976.84	7,481,442.23	0.64
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,037.000	21.671489	694,289.49	56.460000	1,808,809.02	1,114,519.53	0.09
		Base		21.671489	694,289.49	56.460000	1,808,809.02	1,114,519.53	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,429.000	47.315248	2,480,691.13	84.230000	4,416,094.67	1,935,403.54	0.23
		Base		47.315248	2,480,691.13	84.230000	4,416,094.67	1,935,403.54	0.23
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,217.000	39.787082	1,281,820.42	58.540000	1,885,983.18	604,162.76	0.10
		Base		39.787082	1,281,820.42	58.540000	1,885,983.18	604,162.76	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,945.000	51.276351	1,432,917.62	146.450000	4,092,545.25	2,659,627.63	0.21
		Base		51.276351	1,432,917.62	146.450000	4,092,545.25	2,659,627.63	0.21
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	38,975.000	68.003841	2,650,449.71	65.840000	2,566,114.00	-84,335.71	0.13
		Base		68.003841	2,650,449.71	65.840000	2,566,114.00	-84,335.71	0.13
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,985.000	23.410097	374,210.40	37.680000	602,314.80	228,104.40	0.03
		Base		23.410097	374,210.40	37.680000	602,314.80	228,104.40	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	607,147.000	23.267366	14,126,711.67	128.460000	77,994,103.62	63,867,391.95	4.01
		Base		23.267366	14,126,711.67	128.460000	77,994,103.62	63,867,391.95	4.01
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	126,132.000	19.779174	2,494,786.73	25.050000	3,159,606.60	664,819.87	0.16
		Base		19.779174	2,494,786.73	25.050000	3,159,606.60	664,819.87	0.16
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	66,647.000	23.828612	1,588,105.49	47.880000	3,191,058.36	1,602,952.87	0.16
		Base		23.828612	1,588,105.49	47.880000	3,191,058.36	1,602,952.87	0.16

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04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,273.000	52.402912	381,126.38	61.270000	445,616.71	64,490.33	0.02
		Base		52.402912	381,126.38	61.270000	445,616.71	64,490.33	0.02
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,554.000	26.317516	619,882.78	64.240000	1,513,108.96	893,226.18	0.08
		Base		26.317516	619,882.78	64.240000	1,513,108.96	893,226.18	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	49,904.000	40.449012	2,018,567.48	88.840000	4,433,471.36	2,414,903.88	0.23
		Base		40.449012	2,018,567.48	88.840000	4,433,471.36	2,414,903.88	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,731.000	36.564644	282,681.26	61.500000	475,456.50	192,775.24	0.02
		Base		36.564644	282,681.26	61.500000	475,456.50	192,775.24	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,317.000	210.224992	697,316.30	642.680000	2,131,769.56	1,434,453.26	0.11
		Base		210.224992	697,316.30	642.680000	2,131,769.56	1,434,453.26	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,666.000	127.786040	1,746,324.02	168.340000	2,300,534.44	554,210.42	0.12
		Base		127.786040	1,746,324.02	168.340000	2,300,534.44	554,210.42	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,431.000	49.368071	465,590.28	53.550000	505,030.05	39,439.77	0.03
		Base		49.368071	465,590.28	53.550000	505,030.05	39,439.77	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,997.000	26.288901	1,182,921.67	8.510000	382,924.47	-799,997.20	0.02
		Base		26.288901	1,182,921.67	8.510000	382,924.47	-799,997.20	0.02
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	74,568.000	31.682452	2,362,497.06	38.050000	2,837,312.40	474,815.34	0.15
		Base		31.682452	2,362,497.06	38.050000	2,837,312.40	474,815.34	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	44,793.000	57.341337	2,568,490.51	62.510000	2,800,010.43	231,519.92	0.14
		Base		57.341337	2,568,490.51	62.510000	2,800,010.43	231,519.92	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,175.000	18.030426	255,581.29	71.710000	1,016,489.25	760,907.96	0.05
		Base		18.030426	255,581.29	71.710000	1,016,489.25	760,907.96	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,088,697.000	23.919971	26,041,600.56	15.810000	17,212,299.57	-8,829,300.99	0.89
		Base		23.919971	26,041,600.56	15.810000	17,212,299.57	-8,829,300.99	0.89
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	116,537.000	35.250086	4,107,939.31	39.140000	4,561,258.18	453,318.87	0.23
		Base		35.250086	4,107,939.31	39.140000	4,561,258.18	453,318.87	0.23
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,754.000	65.372342	506,897.14	169.140000	1,311,511.56	804,614.42	0.07
		Base		65.372342	506,897.14	169.140000	1,311,511.56	804,614.42	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	56,107.000	45.569909	2,556,790.91	69.150000	3,879,799.05	1,323,008.14	0.20
		Base		45.569909	2,556,790.91	69.150000	3,879,799.05	1,323,008.14	0.20
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	19,874.000	57.363877	1,140,049.70	146.720000	2,915,913.28	1,775,863.58	0.15
		Base		57.363877	1,140,049.70	146.720000	2,915,913.28	1,775,863.58	0.15
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	19,177.000	34.020317	652,407.61	74.660000	1,431,754.82	779,347.21	0.07
		Base		34.020317	652,407.61	74.660000	1,431,754.82	779,347.21	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	188,780.000	76.594276	14,459,467.38	147.410000	27,828,059.80	13,368,592.42	1.43
		Base		76.594276	14,459,467.38	147.410000	27,828,059.80	13,368,592.42	1.43
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	30,139.000	32.303925	973,608.00	38.100000	1,148,295.90	174,687.90	0.06
		Base		32.303925	973,608.00	38.100000	1,148,295.90	174,687.90	0.06
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	24,448.000	74.279908	1,815,995.18	409.590000	10,013,656.32	8,197,661.14	0.52
		Base		74.279908	1,815,995.18	409.590000	10,013,656.32	8,197,661.14	0.52

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09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,187.000	203.794902	2,687,443.37	371.420000	4,897,915.54	2,210,472.17	0.25
		Base		203.794902	2,687,443.37	371.420000	4,897,915.54	2,210,472.17	0.25
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	28,486.000	18.617312	530,332.74	34.150000	972,796.90	442,464.16	0.05
		Base		18.617312	530,332.74	34.150000	972,796.90	442,464.16	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	68,638.000	62.761824	4,307,846.09	150.850000	10,354,042.30	6,046,196.21	0.53
		Base		62.761824	4,307,846.09	150.850000	10,354,042.30	6,046,196.21	0.53
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,538.000	33.297137	783,748.02	61.460000	1,446,645.48	662,897.46	0.07
		Base		33.297137	783,748.02	61.460000	1,446,645.48	662,897.46	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,849.000	90.200971	1,429,595.19	137.410000	2,177,811.09	748,215.90	0.11
		Base		90.200971	1,429,595.19	137.410000	2,177,811.09	748,215.90	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	137,323.000	16.998078	2,334,227.12	16.900000	2,320,758.70	-13,468.42	0.12
		Base		16.998078	2,334,227.12	16.900000	2,320,758.70	-13,468.42	0.12
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	171,722.000	39.555592	6,792,565.36	60.920000	10,461,304.24	3,668,738.88	0.54
		Base		39.555592	6,792,565.36	60.920000	10,461,304.24	3,668,738.88	0.54
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	55,770.000	43.396336	2,420,213.67	45.230000	2,522,477.10	102,263.43	0.13
		Base		43.396336	2,420,213.67	45.230000	2,522,477.10	102,263.43	0.13
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,197.000	36.332378	588,475.53	91.690000	1,485,102.93	896,627.40	0.08
		Base		36.332378	588,475.53	91.690000	1,485,102.93	896,627.40	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	49,361.000	37.386229	1,845,421.66	59.100000	2,917,235.10	1,071,813.44	0.15
		Base		37.386229	1,845,421.66	59.100000	2,917,235.10	1,071,813.44	0.15

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,946.000	20.337734	588,696.04	34.260000	991,689.96	402,993.92	0.05
		Base		20.337734	588,696.04	34.260000	991,689.96	402,993.92	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,149.000	134.404236	692,047.41	306.230000	1,576,778.27	884,730.86	0.08
		Base		134.404236	692,047.41	306.230000	1,576,778.27	884,730.86	0.08
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,144.000	52.450933	794,316.93	74.300000	1,125,199.20	330,882.27	0.06
		Base		52.450933	794,316.93	74.300000	1,125,199.20	330,882.27	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,080.000	35.842898	970,625.69	121.630000	3,293,740.40	2,323,114.71	0.17
		Base		35.842898	970,625.69	121.630000	3,293,740.40	2,323,114.71	0.17
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,779.000	85.711624	2,809,541.32	95.930000	3,144,489.47	334,948.15	0.16
		Base		85.711624	2,809,541.32	95.930000	3,144,489.47	334,948.15	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	28,475.000	19.423425	553,082.02	35.130000	1,000,326.75	447,244.73	0.05
		Base		19.423425	553,082.02	35.130000	1,000,326.75	447,244.73	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	103,047.000	11.356187	1,170,221.05	34.310000	3,535,542.57	2,365,321.52	0.18
		Base		11.356187	1,170,221.05	34.310000	3,535,542.57	2,365,321.52	0.18
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	118,677.000	33.117649	3,930,303.19	103.870000	12,326,979.99	8,396,676.80	0.63
		Base		33.117649	3,930,303.19	103.870000	12,326,979.99	8,396,676.80	0.63
12673P105	CA INC COMMON STOCK USD.1								
		Local	33,162.000	31.489646	1,044,259.65	32.520000	1,078,428.24	34,168.59	0.06
		Base		31.489646	1,044,259.65	32.520000	1,078,428.24	34,168.59	0.06
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	22,662.000	23.320605	528,491.55	18.780000	425,592.36	-102,899.19	0.02
		Base		23.320605	528,491.55	18.780000	425,592.36	-102,899.19	0.02

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127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,757.000	16.272452	695,761.25	29.000000	1,239,953.00	544,191.75	0.06
		Base		16.272452	695,761.25	29.000000	1,239,953.00	544,191.75	0.06
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,440.000	42.792304	874,674.69	47.080000	962,315.20	87,640.51	0.05
		Base		42.792304	874,674.69	47.080000	962,315.20	87,640.51	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,546.000	34.683807	643,245.89	46.590000	864,058.14	220,812.25	0.04
		Base		34.683807	643,245.89	46.590000	864,058.14	220,812.25	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,556.000	55.324338	3,184,247.59	78.710000	4,530,232.76	1,345,985.17	0.23
		Base		55.324338	3,184,247.59	78.710000	4,530,232.76	1,345,985.17	0.23
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,262.000	40.578700	1,390,307.43	87.990000	3,014,713.38	1,624,405.95	0.16
		Base		40.578700	1,390,307.43	87.990000	3,014,713.38	1,624,405.95	0.16
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	21,110.000	29.326941	619,091.72	60.080000	1,268,288.80	649,197.08	0.07
		Base		29.326941	619,091.72	60.080000	1,268,288.80	649,197.08	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,298.000	24.161060	538,743.32	67.110000	1,496,418.78	957,675.46	0.08
		Base		24.161060	538,743.32	67.110000	1,496,418.78	957,675.46	0.08
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	46,628.000	37.808311	1,762,925.93	43.990000	2,051,165.72	288,239.79	0.11
		Base		37.808311	1,762,925.93	43.990000	2,051,165.72	288,239.79	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,673.000	54.210422	3,397,529.79	82.900000	5,195,591.70	1,798,061.91	0.27
		Base		54.210422	3,397,529.79	82.900000	5,195,591.70	1,798,061.91	0.27
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	82,684.000	31.545805	2,608,333.34	121.530000	10,048,586.52	7,440,253.18	0.52
		Base		31.545805	2,608,333.34	121.530000	10,048,586.52	7,440,253.18	0.52

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15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,494.000	18.632759	829,045.97	20.790000	925,030.26	95,984.29	0.05
		Base		18.632759	829,045.97	20.790000	925,030.26	95,984.29	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	59,081.000	62.870716	3,714,464.78	37.860000	2,236,806.66	-1,477,658.12	0.12
		Base		62.870716	3,714,464.78	37.860000	2,236,806.66	-1,477,658.12	0.12
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	31,462.000	26.795533	843,041.06	72.060000	2,267,151.72	1,424,110.66	0.12
		Base		26.795533	843,041.06	72.060000	2,267,151.72	1,424,110.66	0.12
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	53,706.000	28.144927	1,511,551.46	16.680000	895,816.08	-615,735.38	0.05
		Base		28.144927	1,511,551.46	16.680000	895,816.08	-615,735.38	0.05
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	195,703.000	63.126184	12,353,983.66	106.680000	20,877,596.04	8,523,612.38	1.07
		Base		63.126184	12,353,983.66	106.680000	20,877,596.04	8,523,612.38	1.07
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,211.000	291.489035	935,971.29	664.970000	2,135,218.67	1,199,247.38	0.11
		Base		291.489035	935,971.29	664.970000	2,135,218.67	1,199,247.38	0.11
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,412.000	45.074464	1,100,357.82	100.450000	2,452,185.40	1,351,827.58	0.13
		Base		45.074464	1,100,357.82	100.450000	2,452,185.40	1,351,827.58	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,032.000	140.932905	1,272,906.00	109.680000	990,629.76	-282,276.24	0.05
		Base		140.932905	1,272,906.00	109.680000	990,629.76	-282,276.24	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,233.000	35.959823	547,775.99	52.760000	803,693.08	255,917.09	0.04
		Base		35.959823	547,775.99	52.760000	803,693.08	255,917.09	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	529,375.000	28.342099	15,003,598.43	29.510000	15,621,856.25	618,257.82	0.80
		Base		28.342099	15,003,598.43	29.510000	15,621,856.25	618,257.82	0.80

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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
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,051.000	37.169499	373,590.63	83.480000	839,057.48	465,466.85	0.04
		Base		37.169499	373,590.63	83.480000	839,057.48	465,466.85	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	313,622.000	82.574620	25,897,217.44	52.420000	16,440,065.24	-9,457,152.20	0.85
		Base		82.574620	25,897,217.44	52.420000	16,440,065.24	-9,457,152.20	0.85
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,664.000	40.925128	681,976.34	63.675000	1,061,080.20	379,103.86	0.05
		Base		40.925128	681,976.34	63.675000	1,061,080.20	379,103.86	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,396.000	56.623173	758,524.03	108.640000	1,455,341.44	696,817.41	0.07
		Base		56.623173	758,524.03	108.640000	1,455,341.44	696,817.41	0.07
189754104	COACH INC COMMON STOCK USD.01								
		Local	28,530.000	32.261676	920,425.62	43.550000	1,242,481.50	322,055.88	0.06
		Base		32.261676	920,425.62	43.550000	1,242,481.50	322,055.88	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	408,099.000	28.342244	11,566,441.52	43.300000	17,670,686.70	6,104,245.18	0.91
		Base		28.342244	11,566,441.52	43.300000	17,670,686.70	6,104,245.18	0.91
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	23,023.000	22.700264	522,628.17	46.200000	1,063,662.60	541,034.43	0.05
		Base		22.700264	522,628.17	46.200000	1,063,662.60	541,034.43	0.05
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	63,037.000	23.446822	1,478,017.30	62.485000	3,938,866.95	2,460,849.65	0.20
		Base		23.446822	1,478,017.30	62.485000	3,938,866.95	2,460,849.65	0.20
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	88,690.000	32.982796	2,925,244.19	70.820000	6,281,025.80	3,355,781.61	0.32
		Base		32.982796	2,925,244.19	70.820000	6,281,025.80	3,355,781.61	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	266,707.000	21.144913	5,639,496.44	59.380000	15,837,061.66	10,197,565.22	0.82
		Base		21.144913	5,639,496.44	59.380000	15,837,061.66	10,197,565.22	0.82

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200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,602.000	44.518515	828,133.41	45.780000	851,599.56	23,466.15	0.04
		Base		44.518515	828,133.41	45.780000	851,599.56	23,466.15	0.04
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,544.000	50.038117	727,754.38	70.920000	1,031,460.48	303,706.10	0.05
		Base		50.038117	727,754.38	70.920000	1,031,460.48	303,706.10	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	43,980.000	24.324867	1,069,807.65	34.980000	1,538,420.40	468,612.75	0.08
		Base		24.324867	1,069,807.65	34.980000	1,538,420.40	468,612.75	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	127,428.000	39.657730	5,053,505.22	65.200000	8,308,305.60	3,254,800.38	0.43
		Base		39.657730	5,053,505.22	65.200000	8,308,305.60	3,254,800.38	0.43
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,829.000	45.002682	1,072,368.92	32.200000	767,293.80	-305,075.12	0.04
		Base		45.002682	1,072,368.92	32.200000	767,293.80	-305,075.12	0.04
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,321.000	45.594328	1,382,465.61	63.140000	1,914,467.94	532,002.33	0.10
		Base		45.594328	1,382,465.61	63.140000	1,914,467.94	532,002.33	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,371.000	31.558928	548,210.13	114.720000	1,992,801.12	1,444,590.99	0.10
		Base		31.558928	548,210.13	114.720000	1,992,801.12	1,444,590.99	0.10
219350105	CORNING INC COMMON STOCK USD.5								
		Local	132,701.000	22.389485	2,971,107.06	24.400000	3,237,904.40	266,797.34	0.17
		Base		22.389485	2,971,107.06	24.400000	3,237,904.40	266,797.34	0.17
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	45,319.000	57.906786	2,624,277.62	146.960000	6,660,080.24	4,035,802.62	0.34
		Base		57.906786	2,624,277.62	146.960000	6,660,080.24	4,035,802.62	0.34
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,562.000	59.472404	2,055,485.22	86.310000	2,983,046.22	927,561.00	0.15
		Base		59.472404	2,055,485.22	86.310000	2,983,046.22	927,561.00	0.15

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231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,589.000	39.733324	698,869.43	142.230000	2,501,683.47	1,802,814.04	0.13
		Base		39.733324	698,869.43	142.230000	2,501,683.47	1,802,814.04	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,346.000	27.293816	937,433.42	27.310000	937,989.26	555.84	0.05
		Base		27.293816	937,433.42	27.310000	937,989.26	555.84	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,323.000	45.735331	838,008.47	82.030000	1,503,035.69	665,027.22	0.08
		Base		45.735331	838,008.47	82.030000	1,503,035.69	665,027.22	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	63,288.000	35.834090	2,267,867.86	87.280000	5,523,776.64	3,255,908.78	0.28
		Base		35.834090	2,267,867.86	87.280000	5,523,776.64	3,255,908.78	0.28
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	12,842.000	30.268970	388,714.11	64.000000	821,888.00	433,173.89	0.04
		Base		30.268970	388,714.11	64.000000	821,888.00	433,173.89	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,798.000	34.330195	611,008.81	74.600000	1,327,730.80	716,721.99	0.07
		Base		34.330195	611,008.81	74.600000	1,327,730.80	716,721.99	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	37,105.000	41.886832	1,554,210.90	90.600000	3,361,713.00	1,807,502.10	0.17
		Base		41.886832	1,554,210.90	90.600000	3,361,713.00	1,807,502.10	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	86,643.000	22.789690	1,974,567.08	44.520000	3,857,346.36	1,882,779.28	0.20
		Base		22.789690	1,974,567.08	44.520000	3,857,346.36	1,882,779.28	0.20
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	36,498.000	15.963651	582,641.32	8.400000	306,583.20	-276,058.12	0.02
		Base		15.963651	582,641.32	8.400000	306,583.20	-276,058.12	0.02
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,652.000	31.865750	466,896.97	53.010000	776,702.52	309,805.55	0.04
		Base		31.865750	466,896.97	53.010000	776,702.52	309,805.55	0.04

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25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	39,810.000	51.714860	2,058,768.58	61.590000	2,451,897.90	393,129.32	0.13
		Base		51.714860	2,058,768.58	61.590000	2,451,897.90	393,129.32	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,957.000	63.610359	442,537.27	30.430000	211,701.51	-230,835.76	0.01
		Base		63.610359	442,537.27	30.430000	211,701.51	-230,835.76	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	161,502.000	32.760542	5,290,893.06	104.080000	16,809,128.16	11,518,235.10	0.87
		Base		32.760542	5,290,893.06	104.080000	16,809,128.16	11,518,235.10	0.87
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,946.000	21.022765	986,934.72	60.980000	2,862,767.08	1,875,832.36	0.15
		Base		21.022765	986,934.72	60.980000	2,862,767.08	1,875,832.36	0.15
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,372.000	18.290596	281,163.04	32.300000	496,515.60	215,352.56	0.03
		Base		18.290596	281,163.04	32.300000	496,515.60	215,352.56	0.03
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	28,290.000	21.841381	617,892.66	30.510000	863,127.90	245,235.24	0.04
		Base		21.841381	617,892.66	30.510000	863,127.90	245,235.24	0.04
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	51,993.000	36.124948	1,878,244.41	88.600000	4,606,579.80	2,728,335.39	0.24
		Base		36.124948	1,878,244.41	88.600000	4,606,579.80	2,728,335.39	0.24
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,412.000	50.766031	1,594,662.58	72.620000	2,281,139.44	686,476.86	0.12
		Base		50.766031	1,594,662.58	72.620000	2,281,139.44	686,476.86	0.12
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,290.000	42.377330	902,213.35	79.680000	1,696,387.20	794,173.85	0.09
		Base		42.377330	902,213.35	79.680000	1,696,387.20	794,173.85	0.09
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	60,448.000	37.523776	2,268,237.22	72.090000	4,357,696.32	2,089,459.10	0.22
		Base		37.523776	2,268,237.22	72.090000	4,357,696.32	2,089,459.10	0.22

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260003108	DOVER CORP COMMON STOCK USD1.								
		Local	17,119.000	37.922902	649,202.16	72.050000	1,233,423.95	584,221.79	0.06
		Base		37.922902	649,202.16	72.050000	1,233,423.95	584,221.79	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	114,688.000	33.390871	3,829,532.25	49.240000	5,647,237.12	1,817,704.87	0.29
		Base		33.390871	3,829,532.25	49.240000	5,647,237.12	1,817,704.87	0.29
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,126.000	26.439587	532,123.12	78.790000	1,585,727.54	1,053,604.42	0.08
		Base		26.439587	532,123.12	78.790000	1,585,727.54	1,053,604.42	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,787.000	48.793460	4,576,192.19	77.850000	7,301,317.95	2,725,125.76	0.38
		Base		48.793460	4,576,192.19	77.850000	7,301,317.95	2,725,125.76	0.38
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	73,221.000	52.595641	3,851,105.46	78.550000	5,751,509.55	1,900,404.09	0.30
		Base		52.595641	3,851,105.46	78.550000	5,751,509.55	1,900,404.09	0.30
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,718.000	77.993908	289,981.35	132.480000	492,560.64	202,579.29	0.03
		Base		77.993908	289,981.35	132.480000	492,560.64	202,579.29	0.03
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	210,660.000	27.090848	5,706,958.13	28.940000	6,096,500.40	389,542.27	0.31
		Base		27.090848	5,706,958.13	28.940000	6,096,500.40	389,542.27	0.31
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,732.000	35.850087	2,033,847.13	89.720000	5,089,995.04	3,056,147.91	0.26
		Base		35.850087	2,033,847.13	89.720000	5,089,995.04	3,056,147.91	0.26
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,684.000	40.124531	629,313.15	79.810000	1,251,740.04	622,426.89	0.06
		Base		40.124531	629,313.15	79.810000	1,251,740.04	622,426.89	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,899.000	26.229578	784,238.14	26.035000	778,420.47	-5,817.67	0.04
		Base		26.229578	784,238.14	26.035000	778,420.47	-5,817.67	0.04

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,376.000	33.496540	515,042.80	74.460000	1,144,896.96	629,854.16	0.06
		Base		33.496540	515,042.80	74.460000	1,144,896.96	629,854.16	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	117,039.000	27.730758	3,245,580.14	57.910000	6,777,728.49	3,532,148.35	0.35
		Base		27.730758	3,245,580.14	57.910000	6,777,728.49	3,532,148.35	0.35
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,962.000	47.084312	1,316,571.54	115.540000	3,230,729.48	1,914,157.94	0.17
		Base		47.084312	1,316,571.54	115.540000	3,230,729.48	1,914,157.94	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	33,729.000	34.718663	1,171,025.77	64.250000	2,167,088.25	996,062.48	0.11
		Base		34.718663	1,171,025.77	64.250000	2,167,088.25	996,062.48	0.11
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	11,074.000	87.936708	973,811.10	133.020000	1,473,063.48	499,252.38	0.08
		Base		87.936708	973,811.10	133.020000	1,473,063.48	499,252.38	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	32,189.000	33.454920	1,076,880.41	57.180000	1,840,567.02	763,686.61	0.09
		Base		33.454920	1,076,880.41	57.180000	1,840,567.02	763,686.61	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	71,807.000	38.788558	2,785,289.97	57.920000	4,159,061.44	1,373,771.47	0.21
		Base		38.788558	2,785,289.97	57.920000	4,159,061.44	1,373,771.47	0.21
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,684.000	60.546179	1,131,244.81	79.510000	1,485,564.84	354,320.03	0.08
		Base		60.546179	1,131,244.81	79.510000	1,485,564.84	354,320.03	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,484.000	31.965924	399,062.60	93.370000	1,165,631.08	766,568.48	0.06
		Base		31.965924	399,062.60	93.370000	1,165,631.08	766,568.48	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	37,513.000	43.077388	1,615,962.04	77.030000	2,889,626.39	1,273,664.35	0.15
		Base		43.077388	1,615,962.04	77.030000	2,889,626.39	1,273,664.35	0.15

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297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,619.000	175.325197	1,160,477.48	222.430000	1,472,264.17	311,786.69	0.08
		Base		175.325197	1,160,477.48	222.430000	1,472,264.17	311,786.69	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	32,796.000	30.386198	996,545.76	51.750000	1,697,193.00	700,647.24	0.09
		Base		30.386198	996,545.76	51.750000	1,697,193.00	700,647.24	0.09
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	88,975.000	42.686414	3,798,023.72	33.920000	3,018,032.00	-779,991.72	0.16
		Base		42.686414	3,798,023.72	33.920000	3,018,032.00	-779,991.72	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,219.000	36.345193	371,411.53	91.750000	937,593.25	566,181.72	0.05
		Base		36.345193	371,411.53	91.750000	937,593.25	566,181.72	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,983.000	41.648802	832,268.02	48.300000	965,178.90	132,910.88	0.05
		Base		41.648802	832,268.02	48.300000	965,178.90	132,910.88	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	75,977.000	25.217102	1,915,919.73	84.790000	6,442,089.83	4,526,170.10	0.33
		Base		25.217102	1,915,919.73	84.790000	6,442,089.83	4,526,170.10	0.33
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	438,372.000	58.083744	25,462,287.21	88.540000	38,813,456.88	13,351,169.67	2.00
		Base		58.083744	25,462,287.21	88.540000	38,813,456.88	13,351,169.67	2.00
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,586.000	29.144525	425,102.04	32.280000	470,836.08	45,734.04	0.02
		Base		29.144525	425,102.04	32.280000	470,836.08	45,734.04	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,796.000	30.264517	417,529.28	63.410000	874,804.36	457,275.08	0.05
		Base		30.264517	417,529.28	63.410000	874,804.36	457,275.08	0.05
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,208.000	26.567540	643,147.00	39.930000	966,625.44	323,478.44	0.05
		Base		26.567540	643,147.00	39.930000	966,625.44	323,478.44	0.05

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Base Currency: USD - US DOLLAR

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30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	216,455.000	59.665286	12,914,849.38	78.970000	17,093,451.35	4,178,601.97	0.88
		Base		59.665286	12,914,849.38	78.970000	17,093,451.35	4,178,601.97	0.88
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,944.000	35.556391	353,572.75	78.740000	782,990.56	429,417.81	0.04
		Base		35.556391	353,572.75	78.740000	782,990.56	429,417.81	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,233.000	29.321350	827,829.67	41.550000	1,173,081.15	345,251.48	0.06
		Base		29.321350	827,829.67	41.550000	1,173,081.15	345,251.48	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,270.000	75.729085	2,065,132.16	176.980000	4,826,244.60	2,761,112.44	0.25
		Base		75.729085	2,065,132.16	176.980000	4,826,244.60	2,761,112.44	0.25
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,638.000	128.513068	981,582.81	118.115000	902,162.37	-79,420.44	0.05
		Base		128.513068	981,582.81	118.115000	902,162.37	-79,420.44	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,375.000	28.005710	822,667.74	67.590000	1,985,456.25	1,162,788.51	0.10
		Base		28.005710	822,667.74	67.590000	1,985,456.25	1,162,788.51	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,304.000	24.347495	2,076,938.74	19.360000	1,651,485.44	-425,453.30	0.09
		Base		24.347495	2,076,938.74	19.360000	1,651,485.44	-425,453.30	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,781.000	106.190726	826,270.04	59.745000	464,875.85	-361,394.19	0.02
		Base		106.190726	826,270.04	59.745000	464,875.85	-361,394.19	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,256.000	21.964354	554,731.72	78.070000	1,971,735.92	1,417,004.20	0.10
		Base		21.964354	554,731.72	78.070000	1,971,735.92	1,417,004.20	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	43,562.000	45.518311	1,982,868.68	34.980000	1,523,798.76	-459,069.92	0.08
		Base		45.518311	1,982,868.68	34.980000	1,523,798.76	-459,069.92	0.08

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343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	14,498.000	39.697269	575,531.00	58.000000	840,884.00	265,353.00	0.04
		Base		39.697269	575,531.00	58.000000	840,884.00	265,353.00	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	14,111.000	24.159764	340,918.43	62.130000	876,716.43	535,798.00	0.05
		Base		24.159764	340,918.43	62.130000	876,716.43	535,798.00	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	398,428.000	12.314127	4,906,293.19	16.340000	6,510,313.52	1,604,020.33	0.34
		Base		12.314127	4,906,293.19	16.340000	6,510,313.52	1,604,020.33	0.34
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,654.000	129.059510	600,642.96	86.010000	400,290.54	-200,352.42	0.02
		Base		129.059510	600,642.96	86.010000	400,290.54	-200,352.42	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,591.000	25.505738	1,035,303.41	53.830000	2,185,013.53	1,149,710.12	0.11
		Base		25.505738	1,035,303.41	53.830000	2,185,013.53	1,149,710.12	0.11
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	107,573.000	30.868161	3,320,580.63	21.630000	2,326,803.99	-993,776.64	0.12
		Base		30.868161	3,320,580.63	21.630000	2,326,803.99	-993,776.64	0.12
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	103,739.000	9.745732	1,011,012.54	7.980000	827,837.22	-183,175.32	0.04
		Base		9.745732	1,011,012.54	7.980000	827,837.22	-183,175.32	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,234.000	46.041069	517,225.37	36.970000	415,320.98	-101,904.39	0.02
		Base		46.041069	517,225.37	36.970000	415,320.98	-101,904.39	0.02
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	23,379.000	47.222767	1,104,021.07	35.400000	827,616.60	-276,404.47	0.04
		Base		47.222767	1,104,021.07	35.400000	827,616.60	-276,404.47	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	27,625.000	27.302778	754,239.24	41.600000	1,149,200.00	394,960.76	0.06
		Base		27.302778	754,239.24	41.600000	1,149,200.00	394,960.76	0.06

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369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,591.000	56.499446	1,841,373.43	138.780000	4,522,978.98	2,681,605.55	0.23
		Base		56.499446	1,841,373.43	138.780000	4,522,978.98	2,681,605.55	0.23
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,039,600.000	31.924067	33,188,260.35	25.990000	27,019,204.00	-6,169,056.35	1.39
		Base		31.924067	33,188,260.35	25.990000	27,019,204.00	-6,169,056.35	1.39
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	64,962.000	21.707572	1,410,167.27	29.010000	1,884,547.62	474,380.35	0.10
		Base		21.707572	1,410,167.27	29.010000	1,884,547.62	474,380.35	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,502.000	27.966079	1,747,935.90	53.790000	3,361,982.58	1,614,046.68	0.17
		Base		27.966079	1,747,935.90	53.790000	3,361,982.58	1,614,046.68	0.17
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	139,717.000	35.892647	5,014,813.03	37.310000	5,212,841.27	198,028.24	0.27
		Base		35.892647	5,014,813.03	37.310000	5,212,841.27	198,028.24	0.27
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,824.000	41.140406	651,005.78	96.080000	1,520,369.92	869,364.14	0.08
		Base		41.140406	651,005.78	96.080000	1,520,369.92	869,364.14	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	51,416.000	23.011697	1,183,169.40	7.750000	398,474.00	-784,695.40	0.02
		Base		23.011697	1,183,169.40	7.750000	398,474.00	-784,695.40	0.02
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	156,182.000	19.793738	3,091,425.55	103.530000	16,169,522.46	13,078,096.91	0.83
		Base		19.793738	3,091,425.55	103.530000	16,169,522.46	13,078,096.91	0.83
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	41,933.000	116.868007	4,900,626.14	189.790000	7,958,464.07	3,057,837.93	0.41
		Base		116.868007	4,900,626.14	189.790000	7,958,464.07	3,057,837.93	0.41
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	28,424.000	22.851965	649,544.25	26.730000	759,773.52	110,229.27	0.04
		Base		22.851965	649,544.25	26.730000	759,773.52	110,229.27	0.04

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38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	29,509.000	274.498942	8,100,189.27	562.630000	16,602,648.67	8,502,459.40	0.85
		Base		274.498942	8,100,189.27	562.630000	16,602,648.67	8,502,459.40	0.85
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	29,482.000	272.331979	8,028,891.40	558.400000	16,462,748.80	8,433,857.40	0.85
		Base		272.331979	8,028,891.40	558.400000	16,462,748.80	8,433,857.40	0.85
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,282.000	92.764881	582,748.98	236.910000	1,488,268.62	905,519.64	0.08
		Base		92.764881	582,748.98	236.910000	1,488,268.62	905,519.64	0.08
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	31,419.000	72.403626	2,274,849.54	71.540000	2,247,715.26	-27,134.28	0.12
		Base		72.403626	2,274,849.54	71.540000	2,247,715.26	-27,134.28	0.12
40414L109	HCP INC REIT USD1.								
		Local	47,544.000	35.965970	1,709,966.10	42.360000	2,013,963.84	303,997.74	0.10
		Base		35.965970	1,709,966.10	42.360000	2,013,963.84	303,997.74	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	87,732.000	31.544958	2,767,502.22	42.940000	3,767,212.08	999,709.86	0.19
		Base		31.544958	2,767,502.22	42.940000	3,767,212.08	999,709.86	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,182.000	42.878827	951,138.13	63.570000	1,410,109.74	458,971.61	0.07
		Base		42.878827	951,138.13	63.570000	1,410,109.74	458,971.61	0.07
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,093.000	77.253247	547,957.28	137.990000	978,763.07	430,805.79	0.05
		Base		77.253247	547,957.28	137.990000	978,763.07	430,805.79	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,828.000	45.078095	488,105.61	77.680000	841,119.04	353,013.43	0.04
		Base		45.078095	488,105.61	77.680000	841,119.04	353,013.43	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	44,668.000	43.876072	1,959,856.39	40.960000	1,829,601.28	-130,255.11	0.09
		Base		43.876072	1,959,856.39	40.960000	1,829,601.28	-130,255.11	0.09

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418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,710.000	28.036068	328,302.36	62.315000	729,708.65	401,406.29	0.04
		Base		28.036068	328,302.36	62.315000	729,708.65	401,406.29	0.04
42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	35,679.000	53.707000	1,916,212.06	77.110000	2,751,207.69	834,995.63	0.14
		Base		53.707000	1,916,212.06	77.110000	2,751,207.69	834,995.63	0.14
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,207.000	46.412980	520,150.27	67.060000	751,541.42	231,391.15	0.04
		Base		46.412980	520,150.27	67.060000	751,541.42	231,391.15	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,320.000	43.023537	659,120.58	103.780000	1,589,909.60	930,789.02	0.08
		Base		43.023537	659,120.58	103.780000	1,589,909.60	930,789.02	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	26,308.000	52.614471	1,384,181.51	75.080000	1,975,204.64	591,023.13	0.10
		Base		52.614471	1,384,181.51	75.080000	1,975,204.64	591,023.13	0.10
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	193,203.000	33.921938	6,553,820.11	34.840000	6,731,192.52	177,372.41	0.35
		Base		33.921938	6,553,820.11	34.840000	6,731,192.52	177,372.41	0.35
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	136,426.000	43.013188	5,868,117.22	114.750000	15,654,883.50	9,786,766.28	0.81
		Base		43.013188	5,868,117.22	114.750000	15,654,883.50	9,786,766.28	0.81
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	81,039.000	47.843076	3,877,155.05	102.780000	8,329,188.42	4,452,033.37	0.43
		Base		47.843076	3,877,155.05	102.780000	8,329,188.42	4,452,033.37	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,910.000	19.311139	268,617.94	58.510000	813,874.10	545,256.16	0.04
		Base		19.311139	268,617.94	58.510000	813,874.10	545,256.16	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	17,516.000	36.954144	647,288.78	87.540000	1,533,350.64	886,061.86	0.08
		Base		36.954144	647,288.78	87.540000	1,533,350.64	886,061.86	0.08

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	78,400.000	18.826545	1,476,001.15	21.000000	1,646,400.00	170,398.85	0.08
		Base		18.826545	1,476,001.15	21.000000	1,646,400.00	170,398.85	0.08
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	49,813.000	12.749614	635,096.53	9.760000	486,174.88	-148,921.65	0.03
		Base		12.749614	635,096.53	9.760000	486,174.88	-148,921.65	0.03
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,874.000	40.296554	639,667.50	164.380000	2,609,368.12	1,969,700.62	0.13
		Base		40.296554	639,667.50	164.380000	2,609,368.12	1,969,700.62	0.13
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,315.000	10.239912	863,378.19	10.940000	922,406.10	59,027.91	0.05
		Base		10.239912	863,378.19	10.940000	922,406.10	59,027.91	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	37,233.000	43.753963	1,629,091.29	98.860000	3,680,854.38	2,051,763.09	0.19
		Base		43.753963	1,629,091.29	98.860000	3,680,854.38	2,051,763.09	0.19
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	500,535.000	28.620506	14,325,565.21	33.250000	16,642,788.75	2,317,223.54	0.86
		Base		28.620506	14,325,565.21	33.250000	16,642,788.75	2,317,223.54	0.86
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,278.000	51.283437	424,524.29	74.730000	618,614.94	194,090.65	0.03
		Base		51.283437	424,524.29	74.730000	618,614.94	194,090.65	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,668.000	135.964928	1,586,438.78	235.360000	2,746,180.48	1,159,741.70	0.14
		Base		135.964928	1,586,438.78	235.360000	2,746,180.48	1,159,741.70	0.14
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	95,281.000	116.288287	11,080,064.24	161.940000	15,429,805.14	4,349,740.90	0.79
		Base		116.288287	11,080,064.24	161.940000	15,429,805.14	4,349,740.90	0.79
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,382.000	44.162046	370,166.27	121.930000	1,022,017.26	651,850.99	0.05
		Base		44.162046	370,166.27	121.930000	1,022,017.26	651,850.99	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,854.000	34.276699	1,503,170.36	56.410000	2,473,804.14	970,633.78	0.13
		Base		34.276699	1,503,170.36	56.410000	2,473,804.14	970,633.78	0.13
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	43,296.000	17.561273	760,332.86	22.300000	965,500.80	205,167.94	0.05
		Base		17.561273	760,332.86	22.300000	965,500.80	205,167.94	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	29,558.000	36.305062	1,073,105.01	97.630000	2,885,747.54	1,812,642.53	0.15
		Base		36.305062	1,073,105.01	97.630000	2,885,747.54	1,812,642.53	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,753.000	318.234458	1,194,333.92	500.000000	1,876,500.00	682,166.08	0.10
		Base		318.234458	1,194,333.92	500.000000	1,876,500.00	682,166.08	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	21,071.000	27.661912	582,864.15	36.750000	774,359.25	191,495.10	0.04
		Base		27.661912	582,864.15	36.750000	774,359.25	191,495.10	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	386,989.000	42.023701	16,262,710.01	61.280000	23,714,685.92	7,451,975.91	1.22
		Base		42.023701	16,262,710.01	61.280000	23,714,685.92	7,451,975.91	1.22
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,515.000	75.006718	1,013,715.79	44.340000	599,255.10	-414,460.69	0.03
		Base		75.006718	1,013,715.79	44.340000	599,255.10	-414,460.69	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	289,773.000	60.107635	17,417,569.58	102.510000	29,704,630.23	12,287,060.65	1.53
		Base		60.107635	17,417,569.58	102.510000	29,704,630.23	12,287,060.65	1.53
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	68,966.000	23.519235	1,622,027.56	50.810000	3,504,162.46	1,882,134.90	0.18
		Base		23.519235	1,622,027.56	50.810000	3,504,162.46	1,882,134.90	0.18
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	10,163.000	89.036714	904,880.12	44.320000	450,424.16	-454,455.96	0.02
		Base		89.036714	904,880.12	44.320000	450,424.16	-454,455.96	0.02

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48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	39,855.000	19.417512	773,884.95	23.910000	952,933.05	179,048.10	0.05
		Base		19.417512	773,884.95	23.910000	952,933.05	179,048.10	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	17,027.000	43.403098	739,024.55	64.955000	1,105,988.79	366,964.24	0.06
		Base		43.403098	739,024.55	64.955000	1,105,988.79	366,964.24	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,425.000	111.907271	1,278,540.57	115.840000	1,323,472.00	44,931.43	0.07
		Base		111.907271	1,278,540.57	115.840000	1,323,472.00	44,931.43	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,096.000	43.826820	1,143,704.69	64.480000	1,682,670.08	538,965.39	0.09
		Base		43.826820	1,143,704.69	64.480000	1,682,670.08	538,965.39	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,579.000	112.361134	1,413,390.71	127.580000	1,604,828.82	191,438.11	0.08
		Base		112.361134	1,413,390.71	127.580000	1,604,828.82	191,438.11	0.08
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,685.000	13.496197	1,210,406.44	13.930000	1,249,312.05	38,905.61	0.06
		Base		13.496197	1,210,406.44	13.930000	1,249,312.05	38,905.61	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,558.000	60.421191	2,329,720.29	109.660000	4,228,270.28	1,898,549.99	0.22
		Base		60.421191	2,329,720.29	109.660000	4,228,270.28	1,898,549.99	0.22
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,592.000	23.744441	1,011,323.24	26.280000	1,119,317.76	107,994.52	0.06
		Base		23.744441	1,011,323.24	26.280000	1,119,317.76	107,994.52	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	175,899.000	37.793780	6,647,888.05	41.010000	7,213,617.99	565,729.94	0.37
		Base		37.793780	6,647,888.05	41.010000	7,213,617.99	565,729.94	0.37
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,913.000	51.188289	1,070,500.69	73.800000	1,543,379.40	472,878.71	0.08
		Base		51.188289	1,070,500.69	73.800000	1,543,379.40	472,878.71	0.08

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50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,957.000	28.188139	1,718,264.37	64.060000	3,904,905.42	2,186,641.05	0.20
		Base		28.188139	1,718,264.37	64.060000	3,904,905.42	2,186,641.05	0.20
501044101	KROGER CO COMMON STOCK USD1.								
		Local	50,839.000	24.570124	1,249,120.54	71.150000	3,617,194.85	2,368,074.31	0.19
		Base		24.570124	1,249,120.54	71.150000	3,617,194.85	2,368,074.31	0.19
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	25,451.000	26.509418	674,691.19	91.860000	2,337,928.86	1,663,237.67	0.12
		Base		26.509418	674,691.19	91.860000	2,337,928.86	1,663,237.67	0.12
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,813.000	76.935804	678,035.24	129.430000	1,140,666.59	462,631.35	0.06
		Base		76.935804	678,035.24	129.430000	1,140,666.59	462,631.35	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,320.000	68.590768	707,856.73	123.030000	1,269,669.60	561,812.87	0.07
		Base		68.590768	707,856.73	123.030000	1,269,669.60	561,812.87	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,456.000	36.159588	595,042.18	82.460000	1,356,961.76	761,919.58	0.07
		Base		36.159588	595,042.18	82.460000	1,356,961.76	761,919.58	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,186.000	31.703424	735,075.60	82.670000	1,916,786.62	1,181,711.02	0.10
		Base		31.703424	735,075.60	82.670000	1,916,786.62	1,181,711.02	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,247.000	22.451688	319,869.20	45.050000	641,827.35	321,958.15	0.03
		Base		22.451688	319,869.20	45.050000	641,827.35	321,958.15	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,395.000	74.103237	770,303.15	57.270000	595,321.65	-174,981.50	0.03
		Base		74.103237	770,303.15	57.270000	595,321.65	-174,981.50	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,485.000	37.954883	701,596.02	50.210000	928,131.85	226,535.83	0.05
		Base		37.954883	701,596.02	50.210000	928,131.85	226,535.83	0.05

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527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		32,801.000	Local	32.437348	1,063,977.44	23.730000	778,367.73	-285,609.71	0.04
			Base	32.437348	1,063,977.44	23.730000	778,367.73	-285,609.71	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		28,867.000	Local	47.289006	1,365,091.74	53.860000	1,554,776.62	189,684.88	0.08
			Base	47.289006	1,365,091.74	53.860000	1,554,776.62	189,684.88	0.08
532457108	ELI LILLY + CO COMMON STOCK NPV								
		101,434.000	Local	58.258282	5,909,370.57	70.170000	7,117,623.78	1,208,253.21	0.37
			Base	58.258282	5,909,370.57	70.170000	7,117,623.78	1,208,253.21	0.37
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		26,894.000	Local	39.894734	1,072,928.98	57.640000	1,550,170.16	477,241.18	0.08
			Base	39.894734	1,072,928.98	57.640000	1,550,170.16	477,241.18	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		24,694.000	Local	40.618941	1,003,044.13	48.185000	1,189,880.39	186,836.26	0.06
			Base	40.618941	1,003,044.13	48.185000	1,189,880.39	186,836.26	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		27,800.000	Local	67.210265	1,868,445.38	200.050000	5,561,390.00	3,692,944.62	0.29
			Base	67.210265	1,868,445.38	200.050000	5,561,390.00	3,692,944.62	0.29
540424108	LOEWS CORP COMMON STOCK USD.01								
		30,986.000	Local	28.070565	869,794.52	41.010000	1,270,735.86	400,941.34	0.07
			Base	28.070565	869,794.52	41.010000	1,270,735.86	400,941.34	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		37,270.000	Local	26.661456	993,672.46	68.420000	2,550,013.40	1,556,340.94	0.13
			Base	26.661456	993,672.46	68.420000	2,550,013.40	1,556,340.94	0.13
548661107	LOWE S COS INC COMMON STOCK USD.5								
		100,719.000	Local	22.820822	2,298,490.34	74.090000	7,462,270.71	5,163,780.37	0.38
			Base	22.820822	2,298,490.34	74.090000	7,462,270.71	5,163,780.37	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,677.000	Local	90.713231	1,240,684.86	121.000000	1,654,917.00	414,232.14	0.09
			Base	90.713231	1,240,684.86	121.000000	1,654,917.00	414,232.14	0.09

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554382101	MACERICH CO/THE REIT USD.01								
		Local	14,552.000	70.085414	1,019,882.95	83.650000	1,217,274.80	197,391.85	0.06
		Base		70.085414	1,019,882.95	83.650000	1,217,274.80	197,391.85	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	35,745.000	32.190102	1,150,635.18	63.720000	2,277,671.40	1,127,036.22	0.12
		Base		32.190102	1,150,635.18	63.720000	2,277,671.40	1,127,036.22	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	69,868.000	19.528633	1,364,426.53	27.860000	1,946,522.48	582,095.95	0.10
		Base		19.528633	1,364,426.53	27.860000	1,946,522.48	582,095.95	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	29,006.000	26.404338	765,884.23	105.000000	3,045,630.00	2,279,745.77	0.16
		Base		26.404338	765,884.23	105.000000	3,045,630.00	2,279,745.77	0.16
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,996.000	36.642400	2,051,827.84	56.890000	3,185,612.44	1,133,784.60	0.16
		Base		36.642400	2,051,827.84	56.890000	3,185,612.44	1,133,784.60	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,001.000	34.390442	756,624.12	83.100000	1,828,283.10	1,071,658.98	0.09
		Base		34.390442	756,624.12	83.100000	1,828,283.10	1,071,658.98	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,407.000	131.596797	843,140.68	142.330000	911,908.31	68,767.63	0.05
		Base		131.596797	843,140.68	142.330000	911,908.31	68,767.63	0.05
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,881.000	22.462856	828,452.61	26.190000	965,913.39	137,460.78	0.05
		Base		22.462856	828,452.61	26.190000	965,913.39	137,460.78	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	101,445.000	27.982432	2,838,677.86	90.130000	9,143,237.85	6,304,559.99	0.47
		Base		27.982432	2,838,677.86	90.130000	9,143,237.85	6,304,559.99	0.47
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	35,076.000	21.773575	763,729.90	26.320000	923,200.32	159,470.42	0.05
		Base		21.773575	763,729.90	26.320000	923,200.32	159,470.42	0.05

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579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,369.000	35.238795	471,107.45	75.380000	1,007,755.22	536,647.77	0.05
		Base		35.238795	471,107.45	75.380000	1,007,755.22	536,647.77	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	100,749.000	48.334743	4,869,676.99	98.900000	9,964,076.10	5,094,399.11	0.51
		Base		48.334743	4,869,676.99	98.900000	9,964,076.10	5,094,399.11	0.51
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,107.000	39.762331	1,117,599.84	103.100000	2,897,831.70	1,780,231.86	0.15
		Base		39.762331	1,117,599.84	103.100000	2,897,831.70	1,780,231.86	0.15
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,005.000	56.645007	1,359,763.39	228.700000	5,489,943.50	4,130,180.11	0.28
		Base		56.645007	1,359,763.39	228.700000	5,489,943.50	4,130,180.11	0.28
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,915.000	50.704547	1,060,485.60	104.760000	2,191,055.40	1,130,569.80	0.11
		Base		50.704547	1,060,485.60	104.760000	2,191,055.40	1,130,569.80	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,259.000	26.757055	461,800.02	53.060000	915,762.54	453,962.52	0.05
		Base		26.757055	461,800.02	53.060000	915,762.54	453,962.52	0.05
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	295,132.000	46.143188	13,618,331.24	58.540000	17,277,027.28	3,658,696.04	0.89
		Base		46.143188	13,618,331.24	58.540000	17,277,027.28	3,658,696.04	0.89
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,607.000	40.380871	4,749,073.10	50.830000	5,977,963.81	1,228,890.71	0.31
		Base		40.380871	4,749,073.10	50.830000	5,977,963.81	1,228,890.71	0.31
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	853,327.000	33.459968	28,552,294.00	43.850000	37,418,388.95	8,866,094.95	1.93
		Base		33.459968	28,552,294.00	43.850000	37,418,388.95	8,866,094.95	1.93
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,805.000	31.540727	656,204.83	51.270000	1,066,672.35	410,467.52	0.05
		Base		31.540727	656,204.83	51.270000	1,066,672.35	410,467.52	0.05

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595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	111,128.000	16.546323	1,838,759.83	30.670000	3,408,295.76	1,569,535.93	0.18
		Base		16.546323	1,838,759.83	30.670000	3,408,295.76	1,569,535.93	0.18
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,415.000	72.307264	463,851.10	184.350000	1,182,605.25	718,754.15	0.06
		Base		72.307264	463,851.10	184.350000	1,182,605.25	718,754.15	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,496.000	43.869971	723,679.04	75.890000	1,251,881.44	528,202.40	0.06
		Base		43.869971	723,679.04	75.890000	1,251,881.44	528,202.40	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	173,911.000	17.145751	2,981,834.64	36.935000	6,423,402.79	3,441,568.15	0.33
		Base		17.145751	2,981,834.64	36.935000	6,423,402.79	3,441,568.15	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	50,113.000	50.394691	2,525,429.13	120.430000	6,035,108.59	3,509,679.46	0.31
		Base		50.394691	2,525,429.13	120.430000	6,035,108.59	3,509,679.46	0.31
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	14,925.000	69.966916	1,044,256.22	141.120000	2,106,216.00	1,061,959.78	0.11
		Base		69.966916	1,044,256.22	141.120000	2,106,216.00	1,061,959.78	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	19,004.000	29.949547	569,161.20	96.940000	1,842,247.76	1,273,086.56	0.09
		Base		29.949547	569,161.20	96.940000	1,842,247.76	1,273,086.56	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	158,057.000	36.908125	5,833,587.50	35.790000	5,656,860.03	-176,727.47	0.29
		Base		36.908125	5,833,587.50	35.790000	5,656,860.03	-176,727.47	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,674.000	53.637218	1,752,542.46	53.260000	1,740,217.24	-12,325.22	0.09
		Base		53.637218	1,752,542.46	53.260000	1,740,217.24	-12,325.22	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	19,680.000	71.096084	1,399,170.93	67.940000	1,337,059.20	-62,111.73	0.07
		Base		71.096084	1,399,170.93	67.940000	1,337,059.20	-62,111.73	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,272.000	48.506353	837,801.73	50.890000	878,972.08	41,170.35	0.05
		Base		48.506353	837,801.73	50.890000	878,972.08	41,170.35	0.05
628530107	MYLAN INC COMMON STOCK USD.5								
		Local	38,746.000	21.566478	835,614.75	57.325000	2,221,114.45	1,385,499.70	0.11
		Base		21.566478	835,614.75	57.325000	2,221,114.45	1,385,499.70	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	35,002.000	24.185684	846,547.30	23.980000	839,347.96	-7,199.34	0.04
		Base		24.185684	846,547.30	23.980000	839,347.96	-7,199.34	0.04
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	12,150.000	29.958289	363,993.21	50.160000	609,444.00	245,450.79	0.03
		Base		29.958289	363,993.21	50.160000	609,444.00	245,450.79	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	44,574.000	47.296499	2,108,194.16	54.350000	2,422,596.90	314,402.74	0.12
		Base		47.296499	2,108,194.16	54.350000	2,422,596.90	314,402.74	0.12
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,467.000	16.625090	706,017.69	21.400000	908,793.80	202,776.11	0.05
		Base		16.625090	706,017.69	21.400000	908,793.80	202,776.11	0.05
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	32,267.000	35.245913	1,137,279.88	38.650000	1,247,119.55	109,839.67	0.06
		Base		35.245913	1,137,279.88	38.650000	1,247,119.55	109,839.67	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,237.000	183.318772	1,143,359.18	474.910000	2,962,013.67	1,818,654.49	0.15
		Base		183.318772	1,143,359.18	474.910000	2,962,013.67	1,818,654.49	0.15
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,065.000	24.331966	682,876.63	39.290000	1,102,673.85	419,797.22	0.06
		Base		24.331966	682,876.63	39.290000	1,102,673.85	419,797.22	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	16,480.000	59.193269	975,505.08	33.030000	544,334.40	-431,170.68	0.03
		Base		59.193269	975,505.08	33.030000	544,334.40	-431,170.68	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	51,637.000	38.927688	2,010,109.05	26.330000	1,359,602.21	-650,506.84	0.07
		Base		38.927688	2,010,109.05	26.330000	1,359,602.21	-650,506.84	0.07
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	51,644.000	11.981901	618,793.28	17.275000	892,150.10	273,356.82	0.05
		Base		11.981901	618,793.28	17.275000	892,150.10	273,356.82	0.05
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,186.000	48.674190	2,199,391.94	103.460000	4,674,943.56	2,475,551.62	0.24
		Base		48.674190	2,199,391.94	103.460000	4,674,943.56	2,475,551.62	0.24
654106103	NIKE INC CL B COMMON STOCK NPV								
		Local	72,241.000	27.056275	1,954,572.39	97.120000	7,016,045.92	5,061,473.53	0.36
		Base		27.056275	1,954,572.39	97.120000	7,016,045.92	5,061,473.53	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	32,682.000	22.642943	740,016.67	42.910000	1,402,384.62	662,367.95	0.07
		Base		22.642943	740,016.67	42.910000	1,402,384.62	662,367.95	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	39,472.000	42.790179	1,689,013.95	47.230000	1,864,262.56	175,248.61	0.10
		Base		42.790179	1,689,013.95	47.230000	1,864,262.56	175,248.61	0.10
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,574.000	28.125152	409,895.97	80.430000	1,172,186.82	762,290.85	0.06
		Base		28.125152	409,895.97	80.430000	1,172,186.82	762,290.85	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	32,034.000	42.369573	1,357,266.90	109.160000	3,496,831.44	2,139,564.54	0.18
		Base		42.369573	1,357,266.90	109.160000	3,496,831.44	2,139,564.54	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,917.000	57.187036	1,310,555.31	69.830000	1,600,294.11	289,738.80	0.08
		Base		57.187036	1,310,555.31	69.830000	1,600,294.11	289,738.80	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	20,912.000	51.390507	1,074,678.29	165.710000	3,465,327.52	2,390,649.23	0.18
		Base		51.390507	1,074,678.29	165.710000	3,465,327.52	2,390,649.23	0.18

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670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	33,024.000	34.634177	1,143,759.06	47.030000	1,553,118.72	409,359.66	0.08
		Base		34.634177	1,143,759.06	47.030000	1,553,118.72	409,359.66	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,455.000	15.603015	834,059.18	22.060000	1,179,217.30	345,158.12	0.06
		Base		15.603015	834,059.18	22.060000	1,179,217.30	345,158.12	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,502.000	45.682031	479,752.69	208.130000	2,185,781.26	1,706,028.57	0.11
		Base		45.682031	479,752.69	208.130000	2,185,781.26	1,706,028.57	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	80,275.000	44.288308	3,555,243.96	77.880000	6,251,817.00	2,696,573.04	0.32
		Base		44.288308	3,555,243.96	77.880000	6,251,817.00	2,696,573.04	0.32
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,692.000	42.400340	1,089,349.53	79.540000	2,043,541.68	954,192.15	0.11
		Base		42.400340	1,089,349.53	79.540000	2,043,541.68	954,192.15	0.11
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	21,553.000	24.894675	536,554.92	44.260000	953,935.78	417,380.86	0.05
		Base		24.894675	536,554.92	44.260000	953,935.78	417,380.86	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	334,882.000	21.187301	7,095,245.84	43.820000	14,674,529.24	7,579,283.40	0.76
		Base		21.187301	7,095,245.84	43.820000	14,674,529.24	7,579,283.40	0.76
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	17,072.000	26.173664	446,836.79	26.160000	446,603.52	-233.27	0.02
		Base		26.173664	446,836.79	26.160000	446,603.52	-233.27	0.02
69331C108	P G + E CORP COMMON STOCK NPV								
		Local	49,183.000	36.872780	1,813,513.96	53.730000	2,642,602.59	829,088.63	0.14
		Base		36.872780	1,813,513.96	53.730000	2,642,602.59	829,088.63	0.14
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	54,475.000	80.469565	4,383,579.55	91.960000	5,009,521.00	625,941.45	0.26
		Base		80.469565	4,383,579.55	91.960000	5,009,521.00	625,941.45	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,207.000	69.210113	983,268.07	235.380000	3,344,043.66	2,360,775.59	0.17
		Base		69.210113	983,268.07	235.380000	3,344,043.66	2,360,775.59	0.17
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	68,850.000	27.611421	1,901,046.36	34.100000	2,347,785.00	446,738.64	0.12
		Base		27.611421	1,901,046.36	34.100000	2,347,785.00	446,738.64	0.12
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,530.000	120.287926	1,026,056.01	106.530000	908,700.90	-117,355.11	0.05
		Base		120.287926	1,026,056.01	106.530000	908,700.90	-117,355.11	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	36,658.000	29.772534	1,091,401.54	64.050000	2,347,944.90	1,256,543.36	0.12
		Base		29.772534	1,091,401.54	64.050000	2,347,944.90	1,256,543.36	0.12
696429307	PALL CORP COMMON STOCK USD.1								
		Local	11,029.000	34.656165	382,222.84	100.810000	1,111,833.49	729,610.65	0.06
		Base		34.656165	382,222.84	100.810000	1,111,833.49	729,610.65	0.06
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,388.000	50.617323	778,899.37	122.690000	1,887,953.72	1,109,054.35	0.10
		Base		50.617323	778,899.37	122.690000	1,887,953.72	1,109,054.35	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,860.000	36.900606	326,939.37	50.075000	443,664.50	116,725.13	0.02
		Base		36.900606	326,939.37	50.075000	443,664.50	116,725.13	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,805.000	32.386235	1,094,816.68	49.835000	1,684,672.18	589,855.50	0.09
		Base		32.386235	1,094,816.68	49.835000	1,684,672.18	589,855.50	0.09
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,882.000	16.446726	524,354.51	15.130000	482,374.66	-41,979.85	0.02
		Base		16.446726	524,354.51	15.130000	482,374.66	-41,979.85	0.02
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	26,078.000	24.662611	643,151.56	27.140000	707,756.92	64,605.36	0.04
		Base		24.662611	643,151.56	27.140000	707,756.92	64,605.36	0.04

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713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,933.000	53.905139	8,351,684.84	98.980000	15,335,268.34	6,983,583.50	0.79
		Base		53.905139	8,351,684.84	98.980000	15,335,268.34	6,983,583.50	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,694.000	25.623448	299,640.60	47.000000	549,618.00	249,977.40	0.03
		Base		25.623448	299,640.60	47.000000	549,618.00	249,977.40	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,291.000	67.782309	697,547.74	82.910000	853,226.81	155,679.07	0.04
		Base		67.782309	697,547.74	82.910000	853,226.81	155,679.07	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	652,264.000	28.044424	18,292,368.04	34.320000	22,385,700.48	4,093,332.44	1.15
		Base		28.044424	18,292,368.04	34.320000	22,385,700.48	4,093,332.44	1.15
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	160,846.000	38.189903	6,142,693.12	82.960000	13,343,784.16	7,201,091.04	0.69
		Base		38.189903	6,142,693.12	82.960000	13,343,784.16	7,201,091.04	0.69
718546104	PHILLIPS 66 COMMON STOCK								
		Local	57,301.000	27.134329	1,554,824.19	78.460000	4,495,836.46	2,941,012.27	0.23
		Base		27.134329	1,554,824.19	78.460000	4,495,836.46	2,941,012.27	0.23
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,434.000	41.450355	473,943.36	64.080000	732,690.72	258,747.36	0.04
		Base		41.450355	473,943.36	64.080000	732,690.72	258,747.36	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,414.000	83.368010	1,285,034.51	152.520000	2,350,943.28	1,065,908.77	0.12
		Base		83.368010	1,285,034.51	152.520000	2,350,943.28	1,065,908.77	0.12
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,807.000	38.240698	795,674.21	23.170000	482,098.19	-313,576.02	0.02
		Base		38.240698	795,674.21	23.170000	482,098.19	-313,576.02	0.02
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,209.000	36.277807	660,582.58	43.440000	790,998.96	130,416.38	0.04
		Base		36.277807	660,582.58	43.440000	790,998.96	130,416.38	0.04

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,164.000	56.035357	1,690,250.51	127.900000	3,857,975.60	2,167,725.09	0.20
		Base		56.035357	1,690,250.51	127.900000	3,857,975.60	2,167,725.09	0.20
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,755.000	128.602456	1,897,529.24	216.300000	3,191,506.50	1,293,977.26	0.16
		Base		128.602456	1,897,529.24	216.300000	3,191,506.50	1,293,977.26	0.16
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,853.000	39.984212	1,073,696.05	82.600000	2,218,057.80	1,144,361.75	0.11
		Base		39.984212	1,073,696.05	82.600000	2,218,057.80	1,144,361.75	0.11
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,420.000	331.917646	1,798,993.64	1,237.480000	6,707,141.60	4,908,147.96	0.35
		Base		331.917646	1,798,993.64	1,237.480000	6,707,141.60	4,908,147.96	0.35
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,273.000	32.071967	906,770.73	51.170000	1,446,729.41	539,958.68	0.07
		Base		32.071967	906,770.73	51.170000	1,446,729.41	539,958.68	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	279,732.000	52.829139	14,778,000.78	85.130000	23,813,585.16	9,035,584.38	1.23
		Base		52.829139	14,778,000.78	85.130000	23,813,585.16	9,035,584.38	1.23
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,374.000	15.927898	881,991.44	26.650000	1,475,717.10	593,725.66	0.08
		Base		15.927898	881,991.44	26.650000	1,475,717.10	593,725.66	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,760.000	41.940386	2,170,834.36	42.710000	2,210,669.60	39,835.24	0.11
		Base		41.940386	2,170,834.36	42.710000	2,210,669.60	39,835.24	0.11
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,414.000	49.455326	2,344,874.81	80.850000	3,833,421.90	1,488,547.09	0.20
		Base		49.455326	2,344,874.81	80.850000	3,833,421.90	1,488,547.09	0.20
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	52,387.000	29.150750	1,527,120.32	42.060000	2,203,397.22	676,276.90	0.11
		Base		29.150750	1,527,120.32	42.060000	2,203,397.22	676,276.90	0.11

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74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,020.000	91.820539	1,379,144.49	197.220000	2,962,244.40	1,583,099.91	0.15
		Base		91.820539	1,379,144.49	197.220000	2,962,244.40	1,583,099.91	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,545.000	18.009262	622,129.94	22.560000	779,335.20	157,205.26	0.04
		Base		18.009262	622,129.94	22.560000	779,335.20	157,205.26	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	17,158.000	30.986702	531,669.83	21.480000	368,553.84	-163,115.99	0.02
		Base		30.986702	531,669.83	21.480000	368,553.84	-163,115.99	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	172,118.000	43.124197	7,422,450.51	72.510000	12,480,276.18	5,057,825.67	0.64
		Base		43.124197	7,422,450.51	72.510000	12,480,276.18	5,057,825.67	0.64
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	22,535.000	23.505654	529,699.91	28.780000	648,557.30	118,857.39	0.03
		Base		23.505654	529,699.91	28.780000	648,557.30	118,857.39	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,963.000	44.521363	666,173.15	70.140000	1,049,504.82	383,331.67	0.05
		Base		44.521363	666,173.15	70.140000	1,049,504.82	383,331.67	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,265.000	95.703307	599,581.22	137.410000	860,873.65	261,292.43	0.04
		Base		95.703307	599,581.22	137.410000	860,873.65	261,292.43	0.04
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,464.000	54.290831	948,135.07	49.540000	865,166.56	-82,968.51	0.04
		Base		54.290831	948,135.07	49.540000	865,166.56	-82,968.51	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,923.000	45.226947	1,443,779.84	108.770000	3,472,264.71	2,028,484.87	0.18
		Base		45.226947	1,443,779.84	108.770000	3,472,264.71	2,028,484.87	0.18
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,444.000	29.033162	564,520.81	69.120000	1,343,969.28	779,448.47	0.07
		Base		29.033162	564,520.81	69.120000	1,343,969.28	779,448.47	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,683.000	225.793624	1,734,772.41	413.840000	3,179,532.72	1,444,760.31	0.16
		Base		225.793624	1,734,772.41	413.840000	3,179,532.72	1,444,760.31	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	142,497.000	12.822684	1,827,193.94	9.610000	1,369,396.17	-457,797.77	0.07
		Base		12.822684	1,827,193.94	9.610000	1,369,396.17	-457,797.77	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	26,133.000	23.794099	621,811.18	40.920000	1,069,362.36	447,551.18	0.06
		Base		23.794099	621,811.18	40.920000	1,069,362.36	447,551.18	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,900.000	24.246984	773,478.78	75.620000	2,412,278.00	1,638,799.22	0.12
		Base		24.246984	773,478.78	75.620000	2,412,278.00	1,638,799.22	0.12
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,071.000	29.461235	414,549.04	61.960000	871,839.16	457,290.12	0.04
		Base		29.461235	414,549.04	61.960000	871,839.16	457,290.12	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,055.000	45.730189	642,737.80	117.040000	1,644,997.20	1,002,259.40	0.08
		Base		45.730189	642,737.80	117.040000	1,644,997.20	1,002,259.40	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,763.000	41.430953	570,214.20	89.080000	1,226,008.04	655,793.84	0.06
		Base		41.430953	570,214.20	89.080000	1,226,008.04	655,793.84	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,369.000	67.057196	695,316.07	167.570000	1,737,533.33	1,042,217.26	0.09
		Base		67.057196	695,316.07	167.570000	1,737,533.33	1,042,217.26	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,722.000	27.363290	594,385.39	105.810000	2,298,404.82	1,704,019.43	0.12
		Base		27.363290	594,385.39	105.810000	2,298,404.82	1,704,019.43	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,491.000	39.701685	218,001.95	93.990000	516,099.09	298,097.14	0.03
		Base		39.701685	218,001.95	93.990000	516,099.09	298,097.14	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	44,715.000	182.049570	8,140,346.51	210.660000	9,419,661.90	1,279,315.39	0.48
		Base		182.049570	8,140,346.51	210.660000	9,419,661.90	1,279,315.39	0.48
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,599.000	33.228360	983,526.23	66.680000	1,973,661.32	990,135.09	0.10
		Base		33.228360	983,526.23	66.680000	1,973,661.32	990,135.09	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	60,751.000	25.924935	1,574,965.73	69.380000	4,214,904.38	2,639,938.65	0.22
		Base		25.924935	1,574,965.73	69.380000	4,214,904.38	2,639,938.65	0.22
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,842.000	49.125632	1,122,127.69	79.930000	1,825,761.06	703,633.37	0.09
		Base		49.125632	1,122,127.69	79.930000	1,825,761.06	703,633.37	0.09
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,757.000	39.988965	590,117.15	56.950000	840,411.15	250,294.00	0.04
		Base		39.988965	590,117.15	56.950000	840,411.15	250,294.00	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	133,213.000	87.253059	11,623,241.78	84.160000	11,211,206.08	-412,035.70	0.58
		Base		87.253059	11,623,241.78	84.160000	11,211,206.08	-412,035.70	0.58
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,956.000	20.360308	2,421,980.75	29.340000	3,490,169.04	1,068,188.29	0.18
		Base		20.360308	2,421,980.75	29.340000	3,490,169.04	1,068,188.29	0.18
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,504.000	49.616922	521,176.15	72.300000	759,439.20	238,263.05	0.04
		Base		49.616922	521,176.15	72.300000	759,439.20	238,263.05	0.04

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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
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,860.000	23.330130	509,996.65	47.130000	1,030,261.80	520,265.15	0.05
		Base		23.330130	509,996.65	47.130000	1,030,261.80	520,265.15	0.05
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	23,928.000	46.238498	1,106,394.77	108.200000	2,589,009.60	1,482,614.83	0.13
		Base		46.238498	1,106,394.77	108.200000	2,589,009.60	1,482,614.83	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,447.000	56.311821	475,665.95	285.200000	2,409,084.40	1,933,418.45	0.12
		Base		56.311821	475,665.95	285.200000	2,409,084.40	1,933,418.45	0.12
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,329.000	39.287400	484,374.36	138.060000	1,702,141.74	1,217,767.38	0.09
		Base		39.287400	484,374.36	138.060000	1,702,141.74	1,217,767.38	0.09
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	32,173.000	77.246372	2,485,247.53	190.360000	6,124,452.28	3,639,204.75	0.32
		Base		77.246372	2,485,247.53	190.360000	6,124,452.28	3,639,204.75	0.32
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,540.000	47.978033	505,688.47	115.350000	1,215,789.00	710,100.53	0.06
		Base		47.978033	505,688.47	115.350000	1,215,789.00	710,100.53	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,016.000	44.614197	268,399.01	147.230000	885,735.68	617,336.67	0.05
		Base		44.614197	268,399.01	147.230000	885,735.68	617,336.67	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	93,152.000	31.443064	2,928,984.31	45.790000	4,265,430.08	1,336,445.77	0.22
		Base		31.443064	2,928,984.31	45.790000	4,265,430.08	1,336,445.77	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,266.000	14.054004	987,518.62	43.240000	3,038,301.84	2,050,783.22	0.16
		Base		14.054004	987,518.62	43.240000	3,038,301.84	2,050,783.22	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	39,258.000	41.224660	1,618,397.69	25.080000	984,590.64	-633,807.05	0.05
		Base		41.224660	1,618,397.69	25.080000	984,590.64	-633,807.05	0.05

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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
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		69,464.000	Local	24.384201	1,693,824.17	35.490000	2,465,277.36	771,453.19	0.13
			Base	24.384201	1,693,824.17	35.490000	2,465,277.36	771,453.19	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		16,217.000	Local	50.800900	823,838.20	98.340000	1,594,779.78	770,941.58	0.08
			Base	50.800900	823,838.20	98.340000	1,594,779.78	770,941.58	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		66,234.000	Local	17.792829	1,178,490.24	16.765000	1,110,413.01	-68,077.23	0.06
			Base	17.792829	1,178,490.24	16.765000	1,110,413.01	-68,077.23	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		77,466.000	Local	25.330583	1,962,258.95	93.485000	7,241,909.01	5,279,650.06	0.37
			Base	25.330583	1,962,258.95	93.485000	7,241,909.01	5,279,650.06	0.37
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		18,487.000	Local	35.346867	653,457.53	80.330000	1,485,060.71	831,603.18	0.08
			Base	35.346867	653,457.53	80.330000	1,485,060.71	831,603.18	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		43,220.000	Local	51.559234	2,228,390.11	74.450000	3,217,729.00	989,338.89	0.17
			Base	51.559234	2,228,390.11	74.450000	3,217,729.00	989,338.89	0.17
858912108	STERICYCLE INC COMMON STOCK USD.01								
		8,792.000	Local	67.058517	589,578.48	134.970000	1,186,656.24	597,077.76	0.06
			Base	67.058517	589,578.48	134.970000	1,186,656.24	597,077.76	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		30,940.000	Local	46.928626	1,451,971.70	94.750000	2,931,565.00	1,479,593.30	0.15
			Base	46.928626	1,451,971.70	94.750000	2,931,565.00	1,479,593.30	0.15
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		53,983.000	Local	42.785962	2,309,714.58	41.000000	2,213,303.00	-96,411.58	0.11
			Base	42.785962	2,309,714.58	41.000000	2,213,303.00	-96,411.58	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		71,446.000	Local	29.165550	2,083,761.91	25.160000	1,797,581.36	-286,180.55	0.09
			Base	29.165550	2,083,761.91	25.160000	1,797,581.36	-286,180.55	0.09

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871829107	SYSCO CORP COMMON STOCK USD1.								
		60,860.000	Local	27.403282	1,667,763.77	38.990000	2,372,931.40	705,167.63	0.12
			Base	27.403282	1,667,763.77	38.990000	2,372,931.40	705,167.63	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		24,296.000	Local	18.299626	444,607.72	19.630000	476,930.48	32,322.76	0.02
			Base	18.299626	444,607.72	19.630000	476,930.48	32,322.76	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		71,317.000	Local	15.644398	1,115,711.52	68.640000	4,895,198.88	3,779,487.36	0.25
			Base	15.644398	1,115,711.52	68.640000	4,895,198.88	3,779,487.36	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		65,941.000	Local	45.338735	2,989,681.52	76.830000	5,066,247.03	2,076,565.51	0.26
			Base	45.338735	2,989,681.52	76.830000	5,066,247.03	2,076,565.51	0.26
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		10,174.000	Local	43.887039	446,506.73	46.300000	471,056.20	24,549.47	0.02
			Base	43.887039	446,506.73	46.300000	471,056.20	24,549.47	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		15,839.000	Local	23.767184	376,448.43	44.520000	705,152.28	328,703.85	0.04
			Base	23.767184	376,448.43	44.520000	705,152.28	328,703.85	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		13,069.000	Local	39.087476	510,834.22	91.840000	1,200,256.96	689,422.74	0.06
			Base	39.087476	510,834.22	91.840000	1,200,256.96	689,422.74	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		109,352.000	Local	35.281278	3,858,078.35	58.800000	6,429,897.60	2,571,819.25	0.33
			Base	35.281278	3,858,078.35	58.800000	6,429,897.60	2,571,819.25	0.33
883203101	TEXTRON INC COMMON STOCK USD.125								
		28,577.000	Local	31.699970	905,890.05	44.310000	1,266,246.87	360,356.82	0.07
			Base	31.699970	905,890.05	44.310000	1,266,246.87	360,356.82	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		41,412.000	Local	51.119529	2,116,961.92	130.000000	5,383,560.00	3,266,598.08	0.28
			Base	51.119529	2,116,961.92	130.000000	5,383,560.00	3,266,598.08	0.28

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88579Y101	3M CO COMMON STOCK USD.01								
		66,340.000	Local	72.860964	4,833,596.33	168.650000	11,188,241.00	6,354,644.67	0.58
			Base	72.860964	4,833,596.33	168.650000	11,188,241.00	6,354,644.67	0.58
886547108	TIFFANY + CO COMMON STOCK USD.01								
		11,650.000	Local	43.884163	511,250.50	88.220000	1,027,763.00	516,512.50	0.05
			Base	43.884163	511,250.50	88.220000	1,027,763.00	516,512.50	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		86,803.000	Local	59.308833	5,148,184.62	81.860000	7,105,693.58	1,957,508.96	0.37
			Base	59.308833	5,148,184.62	81.860000	7,105,693.58	1,957,508.96	0.37
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		29,038.000	Local	88.493915	2,569,686.29	154.050000	4,473,303.90	1,903,617.61	0.23
			Base	88.493915	2,569,686.29	154.050000	4,473,303.90	1,903,617.61	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		13,318.000	Local	20.926430	278,698.19	53.250000	709,183.50	430,485.31	0.04
			Base	20.926430	278,698.19	53.250000	709,183.50	430,485.31	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		17,128.000	Local	25.996209	445,263.07	38.200000	654,289.60	209,026.53	0.03
			Base	25.996209	445,263.07	38.200000	654,289.60	209,026.53	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		14,073.000	Local	71.865737	1,011,366.52	88.120000	1,240,112.76	228,746.24	0.06
			Base	71.865737	1,011,366.52	88.120000	1,240,112.76	228,746.24	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		34,307.000	Local	44.434342	1,524,408.97	107.440000	3,685,944.08	2,161,535.11	0.19
			Base	44.434342	1,524,408.97	107.440000	3,685,944.08	2,161,535.11	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		11,541.000	Local	34.569031	398,961.19	89.250000	1,030,034.25	631,073.06	0.05
			Base	34.569031	398,961.19	89.250000	1,030,034.25	631,073.06	0.05
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		191,960.000	Local	16.069677	3,084,735.23	35.000000	6,718,600.00	3,633,864.77	0.35
			Base	16.069677	3,084,735.23	35.000000	6,718,600.00	3,633,864.77	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	30,334.000	18.948692	574,789.63	41.310000	1,253,097.54	678,307.91	0.06
		Base		18.948692	574,789.63	41.310000	1,253,097.54	678,307.91	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	185,243.000	26.357995	4,882,634.08	44.610000	8,263,690.23	3,381,056.15	0.43
		Base		26.357995	4,882,634.08	44.610000	8,263,690.23	3,381,056.15	0.43
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,256.000	50.129914	865,041.79	77.010000	1,328,884.56	463,842.77	0.07
		Base		50.129914	865,041.79	77.010000	1,328,884.56	463,842.77	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	92,042.000	26.672451	2,454,985.71	120.260000	11,068,970.92	8,613,985.21	0.57
		Base		26.672451	2,454,985.71	120.260000	11,068,970.92	8,613,985.21	0.57
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	72,158.000	68.770950	4,962,374.22	101.730000	7,340,633.34	2,378,259.12	0.38
		Base		68.770950	4,962,374.22	101.730000	7,340,633.34	2,378,259.12	0.38
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	10,332.000	116.028541	1,198,806.89	93.060000	961,495.92	-237,310.97	0.05
		Base		116.028541	1,198,806.89	93.060000	961,495.92	-237,310.97	0.05
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	87,771.000	55.217278	4,846,475.74	121.910000	10,700,162.61	5,853,686.87	0.55
		Base		55.217278	4,846,475.74	121.910000	10,700,162.61	5,853,686.87	0.55
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,361.000	37.309779	3,707,136.92	113.630000	11,290,390.43	7,583,253.51	0.58
		Base		37.309779	3,707,136.92	113.630000	11,290,390.43	7,583,253.51	0.58
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,426.000	113.814049	1,072,811.23	113.350000	1,068,437.10	-4,374.13	0.06
		Base		113.814049	1,072,811.23	113.350000	1,068,437.10	-4,374.13	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,087.000	23.881350	622,992.77	33.560000	875,479.72	252,486.95	0.05
		Base		23.881350	622,992.77	33.560000	875,479.72	252,486.95	0.05

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917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,357.000	31.590112	327,178.79	38.960000	403,508.72	76,329.93	0.02
		Base		31.590112	327,178.79	38.960000	403,508.72	76,329.93	0.02
918204108	VF CORP COMMON STOCK NPV								
		Local	35,767.000	18.908886	676,314.13	76.660000	2,741,898.22	2,065,584.09	0.14
		Base		18.908886	676,314.13	76.660000	2,741,898.22	2,065,584.09	0.14
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	53,961.000	30.713002	1,657,304.31	61.690000	3,328,854.09	1,671,549.78	0.17
		Base		30.713002	1,657,304.31	61.690000	3,328,854.09	1,671,549.78	0.17
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,350.000	50.178997	519,352.62	92.970000	962,239.50	442,886.88	0.05
		Base		50.178997	519,352.62	92.970000	962,239.50	442,886.88	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	33,132.000	45.732435	1,515,207.02	74.470000	2,467,340.04	952,133.02	0.13
		Base		45.732435	1,515,207.02	74.470000	2,467,340.04	952,133.02	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	11,282.000	27.015150	304,784.92	64.020000	722,273.64	417,488.72	0.04
		Base		27.015150	304,784.92	64.020000	722,273.64	417,488.72	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	429,593.000	42.174634	18,117,927.74	49.450000	21,243,373.85	3,125,446.11	1.09
		Base		42.174634	18,117,927.74	49.450000	21,243,373.85	3,125,446.11	1.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,900.000	77.815628	1,937,609.14	119.430000	2,973,807.00	1,036,197.86	0.15
		Base		77.815628	1,937,609.14	119.430000	2,973,807.00	1,036,197.86	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	38,244.000	44.442698	1,699,666.53	69.940000	2,674,785.36	975,118.83	0.14
		Base		44.442698	1,699,666.53	69.940000	2,674,785.36	975,118.83	0.14
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	50,563.000	98.633582	4,987,209.81	271.310000	13,718,247.53	8,731,037.72	0.71
		Base		98.633582	4,987,209.81	271.310000	13,718,247.53	8,731,037.72	0.71

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929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,074.000	72.462755	1,309,691.84	110.040000	1,988,862.96	679,171.12	0.10
		Base		72.462755	1,309,691.84	110.040000	1,988,862.96	679,171.12	0.10
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,634.000	55.966850	763,052.03	83.000000	1,131,622.00	368,569.97	0.06
		Base		55.966850	763,052.03	83.000000	1,131,622.00	368,569.97	0.06
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	163,501.000	53.868293	8,807,519.73	83.930000	13,722,638.93	4,915,119.20	0.71
		Base		53.868293	8,807,519.73	83.930000	13,722,638.93	4,915,119.20	0.71
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	90,258.000	37.672155	3,400,213.35	83.080000	7,498,634.64	4,098,421.29	0.39
		Base		37.672155	3,400,213.35	83.080000	7,498,634.64	4,098,421.29	0.39
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,087.000	29.849069	1,315,955.92	54.480000	2,401,859.76	1,085,903.84	0.12
		Base		29.849069	1,315,955.92	54.480000	2,401,859.76	1,085,903.84	0.12
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,621.000	52.080164	448,983.09	120.380000	1,037,795.98	588,812.89	0.05
		Base		52.080164	448,983.09	120.380000	1,037,795.98	588,812.89	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	488,706.000	36.743915	17,956,971.93	54.790000	26,776,201.74	8,819,229.81	1.38
		Base		36.743915	17,956,971.93	54.790000	26,776,201.74	8,819,229.81	1.38
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	22,599.000	34.250027	774,016.35	106.980000	2,417,641.02	1,643,624.67	0.12
		Base		34.250027	774,016.35	106.980000	2,417,641.02	1,643,624.67	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	54,104.000	17.296527	935,811.28	19.520000	1,056,110.08	120,298.80	0.05
		Base		17.296527	935,811.28	19.520000	1,056,110.08	120,298.80	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	54,284.000	30.389356	1,649,655.82	35.110000	1,905,911.24	256,255.42	0.10
		Base		30.389356	1,649,655.82	35.110000	1,905,911.24	256,255.42	0.10

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963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,061.000	89.026724	717,644.42	211.950000	1,708,528.95	990,884.53	0.09
		Base		89.026724	717,644.42	211.950000	1,708,528.95	990,884.53	0.09
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		Local	37,242.000	33.667651	1,253,850.64	56.490000	2,103,800.58	849,949.94	0.11
		Base		33.667651	1,253,850.64	56.490000	2,103,800.58	849,949.94	0.11
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	69,642.000	27.690016	1,928,388.09	49.040000	3,415,243.68	1,486,855.59	0.18
		Base		27.690016	1,928,388.09	49.040000	3,415,243.68	1,486,855.59	0.18
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		Local	62,400.000	11.998076	748,679.93	7.890000	492,336.00	-256,343.93	0.03
		Base		11.998076	748,679.93	7.890000	492,336.00	-256,343.93	0.03
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	23,346.000	24.721327	577,144.11	50.980000	1,190,179.08	613,034.97	0.06
		Base		24.721327	577,144.11	50.980000	1,190,179.08	613,034.97	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,761.000	33.251875	424,327.18	91.480000	1,167,376.28	743,049.10	0.06
		Base		33.251875	424,327.18	91.480000	1,167,376.28	743,049.10	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,386.000	72.500807	607,991.77	142.500000	1,195,005.00	587,013.23	0.06
		Base		72.500807	607,991.77	142.500000	1,195,005.00	587,013.23	0.06
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	52,350.000	22.788303	1,192,967.64	35.280000	1,846,908.00	653,940.36	0.10
		Base		22.788303	1,192,967.64	35.280000	1,846,908.00	653,940.36	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,377.000	37.195491	1,018,300.96	42.370000	1,159,963.49	141,662.53	0.06
		Base		37.195491	1,018,300.96	42.370000	1,159,963.49	141,662.53	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	111,087.000	13.180141	1,464,142.27	13.650000	1,516,337.55	52,195.28	0.08
		Base		13.180141	1,464,142.27	13.650000	1,516,337.55	52,195.28	0.08

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98419M100	XYLEM INC COMMON STOCK								
		Local	18,828.000	27.094168	510,128.99	35.700000	672,159.60	162,030.61	0.03
		Base		27.094168	510,128.99	35.700000	672,159.60	162,030.61	0.03
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	91,208.000	28.941743	2,639,718.51	44.280000	4,038,690.24	1,398,971.73	0.21
		Base		28.941743	2,639,718.51	44.280000	4,038,690.24	1,398,971.73	0.21
988498101	YUM BRANDS INC COMMON STOCK								
		Local	45,291.000	27.130583	1,228,771.22	81.110000	3,673,553.01	2,444,781.79	0.19
		Base		27.130583	1,228,771.22	81.110000	3,673,553.01	2,444,781.79	0.19
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		Local	17,532.000	59.659973	1,045,958.65	120.390000	2,110,677.48	1,064,718.83	0.11
		Base		59.659973	1,045,958.65	120.390000	2,110,677.48	1,064,718.83	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		Local	21,008.000	37.432640	786,384.91	26.735000	561,648.88	-224,736.03	0.03
		Base		37.432640	786,384.91	26.735000	561,648.88	-224,736.03	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	51,899.000	30.975599	1,607,602.59	46.090000	2,392,024.91	784,422.32	0.12
		Base		30.975599	1,607,602.59	46.090000	2,392,024.91	784,422.32	0.12
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		Local	27,440.000	96.452645	2,646,660.57	291.360000	7,994,918.40	5,348,257.83	0.41
		Base		96.452645	2,646,660.57	291.360000	7,994,918.40	5,348,257.83	0.41
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,910.000	28.176296	279,227.09	57.730000	572,104.30	292,877.21	0.03
		Base		28.176296	279,227.09	57.730000	572,104.30	292,877.21	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	29,518.000	39.146812	1,155,535.61	100.360000	2,962,426.48	1,806,890.87	0.15
		Base		39.146812	1,155,535.61	100.360000	2,962,426.48	1,806,890.87	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	64,961.000	62.753805	4,076,549.91	90.030000	5,848,438.83	1,771,888.92	0.30
		Base		62.753805	4,076,549.91	90.030000	5,848,438.83	1,771,888.92	0.30

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G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	30,651.000	39.031316	1,196,348.87	78.840000	2,416,524.84	1,220,175.97	0.12
		Base		39.031316	1,196,348.87	78.840000	2,416,524.84	1,220,175.97	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,132.000	36.387110	1,787,771.47	71.010000	3,488,863.32	1,701,091.85	0.18
		Base		36.387110	1,787,771.47	71.010000	3,488,863.32	1,701,091.85	0.18
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	17,202.000	80.756900	1,389,180.20	85.600000	1,472,491.20	83,311.00	0.08
		Base		80.756900	1,389,180.20	85.600000	1,472,491.20	83,311.00	0.08
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,256.000	56.020386	1,358,830.49	24.470000	593,544.32	-765,286.17	0.03
		Base		56.020386	1,358,830.49	24.470000	593,544.32	-765,286.17	0.03
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,483.000	35.305717	970,307.02	67.190000	1,846,582.77	876,275.75	0.10
		Base		35.305717	970,307.02	67.190000	1,846,582.77	876,275.75	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,601.000	23.445496	1,045,692.58	40.270000	1,796,082.27	750,389.69	0.09
		Base		23.445496	1,045,692.58	40.270000	1,796,082.27	750,389.69	0.09
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	12,038.000	73.163633	880,743.81	116.720000	1,405,075.36	524,331.55	0.07
		Base		73.163633	880,743.81	116.720000	1,405,075.36	524,331.55	0.07
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	146,711.000	74.790704	10,972,619.03	77.590000	11,383,306.49	410,687.46	0.59
		Base		74.790704	10,972,619.03	77.590000	11,383,306.49	410,687.46	0.59
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	21,317.000	81.425071	1,735,738.23	67.410000	1,436,978.97	-298,759.26	0.07
		Base		81.425071	1,735,738.23	67.410000	1,436,978.97	-298,759.26	0.07
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	29,964.000	24.726727	740,911.64	12.810000	383,838.84	-357,072.80	0.02
		Base		24.726727	740,911.64	12.810000	383,838.84	-357,072.80	0.02

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G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	26,085.000	32.590546	850,124.38	16.640000	434,054.40	-416,069.98	0.02
		Base		32.590546	850,124.38	16.640000	434,054.40	-416,069.98	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,877.000	28.040233	949,918.98	61.120000	2,070,562.24	1,120,643.26	0.11
		Base		28.040233	949,918.98	61.120000	2,070,562.24	1,120,643.26	0.11
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,338.000	38.447717	743,501.95	66.470000	1,285,396.86	541,894.91	0.07
		Base		38.447717	743,501.95	66.470000	1,285,396.86	541,894.91	0.07
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	43,321.000	21.362807	925,458.15	42.220000	1,829,012.62	903,554.47	0.09
		Base		21.362807	925,458.15	42.220000	1,829,012.62	903,554.47	0.09
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	14,572.000	120.935633	1,762,274.04	154.470000	2,250,936.84	488,662.80	0.12
		Base		120.935633	1,762,274.04	154.470000	2,250,936.84	488,662.80	0.12
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	26,715.000	37.138903	992,165.80	36.200000	967,083.00	-25,082.80	0.05
		Base		37.138903	992,165.80	36.200000	967,083.00	-25,082.80	0.05
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	34,343.000	59.759080	2,052,306.09	114.010000	3,915,445.43	1,863,139.34	0.20
		Base		59.759080	2,052,306.09	114.010000	3,915,445.43	1,863,139.34	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,472.000	42.777666	533,523.05	49.630000	618,985.36	85,462.31	0.03
		Base		42.777666	533,523.05	49.630000	618,985.36	85,462.31	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	42,100.000	35.421049	1,491,226.17	72.130000	3,036,673.00	1,545,446.83	0.16
		Base		35.421049	1,491,226.17	72.130000	3,036,673.00	1,545,446.83	0.16
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	35,250.000	47.388438	1,670,442.45	16.130000	568,582.50	-1,101,859.95	0.03
		Base		47.388438	1,670,442.45	16.130000	568,582.50	-1,101,859.95	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	43,020.000	55.007311	2,366,414.54	85.910000	3,695,848.20	1,329,433.66	0.19
		Base		55.007311	2,366,414.54	85.910000	3,695,848.20	1,329,433.66	0.19
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	33,533.000	38.021889	1,274,988.00	45.210000	1,516,026.93	241,038.93	0.08
		Base		38.021889	1,274,988.00	45.210000	1,516,026.93	241,038.93	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	17,289.000	77.636100	1,342,250.53	76.420000	1,321,225.38	-21,025.15	0.07
		Base		77.636100	1,342,250.53	76.420000	1,321,225.38	-21,025.15	0.07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	26,181.000	70.324199	1,841,157.85	127.620000	3,341,219.22	1,500,061.37	0.17
		Base		70.324199	1,841,157.85	127.620000	3,341,219.22	1,500,061.37	0.17
US DOLLAR Total									
		Local	30,819,387.000		1,183,165,216.68		1,941,630,938.04	758,465,721.36	99.95
		Base			1,183,165,216.68		1,941,630,938.04	758,465,721.36	99.95
EQUITY Total									
		Base	30,819,387.000		1,183,165,216.68		1,941,630,938.04	758,465,721.36	99.95

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,911,343.100	Base	1,182,257,172.78		1,940,722,894.14	758,465,721.36	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FG9	WI TREASURY SEC. 11/15 0					0.138	12 Nov 2015		
		Local	20,000,000.000	99.901867	19,980,373.33	99.923900	19,984,780.00	4,406.67	2.12
		Base		99.901867	19,980,373.33	99.923900	19,984,780.00	4,406.67	2.12
912796FN4	TREASURY BILL 12/15 0.00000					0.203	10 Dec 2015		
		Local	20,000,000.000	99.839856	19,967,971.11	99.893900	19,978,780.00	10,808.89	2.12
		Base		99.839856	19,967,971.11	99.893900	19,978,780.00	10,808.89	2.12
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		Local	10,000,000.000	99.782306	9,978,230.56	99.816400	9,981,640.00	3,409.44	1.06
		Base		99.782306	9,978,230.56	99.816400	9,981,640.00	3,409.44	1.06
979QHR003	SOUTH STREET REPO					0.12	02 Mar 2015		
		Local	165,000,000.000	100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	17.48
		Base		100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	17.48
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		Local	30,016,469.090	100.000000	30,016,469.09	100.000000	30,016,469.09	0.00	3.18
		Base		100.000000	30,016,469.09	100.000000	30,016,469.09	0.00	3.18
US DOLLAR Total									
		Local	245,016,469.090		244,943,044.09		244,961,669.09	18,625.00	25.95
		Base			244,943,044.09		244,961,669.09	18,625.00	25.95
CASH EQUIVALENT Total									
		Base	245,016,469.090		244,943,044.09		244,961,669.09	18,625.00	25.95
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	1,164,438.620	100.000000	1,164,438.62	100.000000	1,164,438.62	0.00	0.12
Original Face:		Base	15,914,000.000	100.000000	1,164,438.62	100.000000	1,164,438.62	0.00	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	8,309,583.150	103.357820	8,588,603.96	103.111559	8,568,140.73	-20,463.23	0.91
Original Face:		Base	15,000,000.000	103.357820	8,588,603.96	103.111559	8,568,140.73	-20,463.23	0.91
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	13,463.890	103.874586	13,985.56	106.393589	14,324.72	339.16	0.00
Original Face:		Base	159,822.000	103.874586	13,985.56	106.393589	14,324.72	339.16	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	16,848.600	104.019266	17,525.79	107.076292	18,040.86	515.07	0.00
Original Face:		Base	200,000.000	104.019266	17,525.79	107.076292	18,040.86	515.07	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	30,836.330	103.086846	31,788.20	106.324087	32,786.45	998.25	0.00
Original Face:		Base	1,170,550.000	103.086846	31,788.20	106.324087	32,786.45	998.25	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	129,120.810	103.422190	133,539.57	105.784185	136,589.40	3,049.83	0.01
Original Face:		Base	3,070,737.000	103.422190	133,539.57	105.784185	136,589.40	3,049.83	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	107,226.540	103.490964	110,969.78	106.212510	113,888.00	2,918.22	0.01
Original Face:		Base	2,150,000.000	103.490964	110,969.78	106.212510	113,888.00	2,918.22	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	138,140.580	103.530954	143,018.26	105.644752	145,938.27	2,920.01	0.02
Original Face:		Base	3,000,000.000	103.530954	143,018.26	105.644752	145,938.27	2,920.01	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	317,094.120	103.603621	328,520.99	105.705753	335,186.73	6,665.74	0.04
Original Face:		Base	6,427,055.000	103.603621	328,520.99	105.705753	335,186.73	6,665.74	0.04
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	2,944.440	103.720232	3,053.98	105.809355	3,115.49	61.51	0.00
Original Face:		Base	50,000.000	103.720232	3,053.98	105.809355	3,115.49	61.51	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	214,109.450	103.662141	221,950.44	105.721134	226,358.94	4,408.50	0.02
Original Face:		Base	2,975,426.000	103.662141	221,950.44	105.721134	226,358.94	4,408.50	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	377,077.960	104.344062	393,458.46	106.901425	403,101.71	9,643.25	0.04
Original Face:		Base	2,793,101.000	104.344062	393,458.46	106.901425	403,101.71	9,643.25	0.04
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	156,773.620	104.457593	163,761.95	107.078395	167,870.68	4,108.73	0.02
Original Face:		Base	1,680,083.000	104.457593	163,761.95	107.078395	167,870.68	4,108.73	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	101,214.800	104.701575	105,973.49	106.508057	107,801.92	1,828.43	0.01
Original Face:		Base	754,224.000	104.701575	105,973.49	106.508057	107,801.92	1,828.43	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	44,280.150	103.965140	46,035.92	106.911933	47,340.76	1,304.84	0.01
Original Face:		Base	300,000.000	103.965140	46,035.92	106.911933	47,340.76	1,304.84	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	84,893.830	104.847302	89,008.89	106.880148	90,734.65	1,725.76	0.01
Original Face:		Base	300,000.000	104.847302	89,008.89	106.880148	90,734.65	1,725.76	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	46,167.200	104.947105	48,451.14	106.874370	49,340.90	889.76	0.01
Original Face:		Base	1,297,789.000	104.947105	48,451.14	106.874370	49,340.90	889.76	0.01
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	80,560.690	104.915226	84,520.43	106.815767	86,051.52	1,531.09	0.01
Original Face:		Base	1,048,917.000	104.915226	84,520.43	106.815767	86,051.52	1,531.09	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	97,786.060	104.887036	102,564.90	106.844922	104,479.44	1,914.54	0.01
Original Face:		Base	438,038.000	104.887036	102,564.90	106.844922	104,479.44	1,914.54	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,760,947.900	104.783610	3,940,856.97	107.254317	4,033,778.98	92,922.01	0.43
Original Face:		Base	10,000,000.000	104.783610	3,940,856.97	107.254317	4,033,778.98	92,922.01	0.43
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,397,910.060	106.698484	2,558,533.68	105.280700	2,524,536.50	-33,997.18	0.27
Original Face:		Base	17,600,000.000	106.698484	2,558,533.68	105.280700	2,524,536.50	-33,997.18	0.27

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38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	500,964.690	101.069403	506,322.02	108.042200	541,253.27	34,931.25	0.06
Original Face:		Base	16,300,000.000	101.069403	506,322.02	108.042200	541,253.27	34,931.25	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	7,190,575.500	106.652259	7,668,911.17	105.524700	7,587,833.22	-81,077.95	0.80
Original Face:		Base	50,000,000.000	106.652259	7,668,911.17	105.524700	7,587,833.22	-81,077.95	0.80
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.5735	20 Jun 2042		
		Local	4,238,156.070	100.158169	4,244,859.54	100.578500	4,262,673.80	17,814.26	0.45
Original Face:		Base	10,000,000.000	100.158169	4,244,859.54	100.578500	4,262,673.80	17,814.26	0.45
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	31,060,873.290	102.827732	31,939,191.66	98.750300	30,672,705.56	-1,266,486.10	3.25
Original Face:		Base	41,570,000.000	102.827732	31,939,191.66	98.750300	30,672,705.56	-1,266,486.10	3.25
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.472	16 Jun 2037		
		Local	4,925,273.160	100.228788	4,936,541.58	100.274800	4,938,807.81	2,266.23	0.52
Original Face:		Base	32,313,742.000	100.228788	4,936,541.58	100.274800	4,938,807.81	2,266.23	0.52
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,271,478.250	101.539548	1,291,053.27	101.647700	1,292,428.40	1,375.13	0.14
Original Face:		Base	5,130,000.000	101.539548	1,291,053.27	101.647700	1,292,428.40	1,375.13	0.14
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,454,027.630	107.798833	2,645,413.14	107.679100	2,642,474.87	-2,938.27	0.28
Original Face:		Base	10,300,000.000	107.798833	2,645,413.14	107.679100	2,642,474.87	-2,938.27	0.28
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,673,575.600	100.489441	1,681,766.77	102.016200	1,707,318.23	25,551.46	0.18
Original Face:		Base	10,000,000.000	100.489441	1,681,766.77	102.016200	1,707,318.23	25,551.46	0.18
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,913,830.000	104.138386	1,993,031.68	104.269100	1,995,533.32	2,501.64	0.21
Original Face:		Base	5,000,000.000	104.138386	1,993,031.68	104.269100	1,995,533.32	2,501.64	0.21
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,802,472.560	101.937299	1,837,391.84	103.746900	1,870,009.40	32,617.56	0.20
Original Face:		Base	8,000,000.000	101.937299	1,837,391.84	103.746900	1,870,009.40	32,617.56	0.20

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38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	5,536,663.600	102.723979	5,687,481.15	100.622700	5,571,140.40	-116,340.75	0.59
	Original Face:	Base	20,000,000.000	102.723979	5,687,481.15	100.622700	5,571,140.40	-116,340.75	0.59
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	3,741,377.200	104.534825	3,911,042.12	103.652800	3,878,042.23	-32,999.89	0.41
	Original Face:	Base	10,000,000.000	104.534825	3,911,042.12	103.652800	3,878,042.23	-32,999.89	0.41
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,670,339.170	106.729238	1,782,740.26	105.417600	1,760,831.46	-21,908.80	0.19
	Original Face:	Base	7,350,000.000	106.729238	1,782,740.26	105.417600	1,760,831.46	-21,908.80	0.19
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	1,934,752.950	100.509350	1,944,607.62	102.191200	1,977,147.26	32,539.64	0.21
	Original Face:	Base	4,400,000.000	100.509350	1,944,607.62	102.191200	1,977,147.26	32,539.64	0.21
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	4,875,243.700	101.081116	4,927,950.73	100.786800	4,913,602.12	-14,348.61	0.52
	Original Face:	Base	10,000,000.000	101.081116	4,927,950.73	100.786800	4,913,602.12	-14,348.61	0.52
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,028,503.700	100.213939	2,032,843.47	102.807200	2,085,447.86	52,604.39	0.22
	Original Face:	Base	3,600,000.000	100.213939	2,032,843.47	102.807200	2,085,447.86	52,604.39	0.22
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,563,360.850	99.959534	2,562,323.56	102.800900	2,635,158.02	72,834.46	0.28
	Original Face:	Base	5,000,000.000	99.959534	2,562,323.56	102.800900	2,635,158.02	72,834.46	0.28
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,294,466.650	102.163985	1,322,478.71	104.109800	1,347,666.64	25,187.93	0.14
	Original Face:	Base	5,000,000.000	102.163985	1,322,478.71	104.109800	1,347,666.64	25,187.93	0.14
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,152,573.500	99.757073	5,140,056.50	102.546600	5,283,788.94	143,732.44	0.56
	Original Face:	Base	10,000,000.000	99.757073	5,140,056.50	102.546600	5,283,788.94	143,732.44	0.56
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,152,573.500	101.260026	5,217,497.27	104.684000	5,393,920.04	176,422.77	0.57
	Original Face:	Base	10,000,000.000	101.260026	5,217,497.27	104.684000	5,393,920.04	176,422.77	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	5,248,919.200	99.946143	5,246,092.28	101.374800	5,321,081.34	74,989.06	0.56
Original Face:		Base	10,000,000.000	99.946143	5,246,092.28	101.374800	5,321,081.34	74,989.06	0.56
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	943,521.100	103.514413	976,680.33	108.667200	1,025,297.96	48,617.63	0.11
Original Face:		Base	5,000,000.000	103.514413	976,680.33	108.667200	1,025,297.96	48,617.63	0.11
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,002,067.850	99.891593	1,999,897.47	102.204300	2,046,199.43	46,301.96	0.22
Original Face:		Base	5,000,000.000	99.891593	1,999,897.47	102.204300	2,046,199.43	46,301.96	0.22
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	4,903,634.810	99.782852	4,892,986.68	101.858800	4,994,783.57	101,796.89	0.53
Original Face:		Base	10,815,142.000	99.782852	4,892,986.68	101.858800	4,994,783.57	101,796.89	0.53
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,413,803.550	102.285673	1,446,118.47	103.437400	1,462,401.63	16,283.16	0.15
Original Face:		Base	5,000,000.000	102.285673	1,446,118.47	103.437400	1,462,401.63	16,283.16	0.15
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	2,827,607.100	100.785164	2,849,808.45	102.538800	2,899,394.39	49,585.94	0.31
Original Face:		Base	10,000,000.000	100.785164	2,849,808.45	102.538800	2,899,394.39	49,585.94	0.31
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,757,011.250	102.888101	1,807,755.51	104.547500	1,836,911.34	29,155.83	0.19
Original Face:		Base	5,648,629.000	102.888101	1,807,755.51	104.547500	1,836,911.34	29,155.83	0.19
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	10,356,115.500	101.391048	10,500,174.08	100.749300	10,433,713.87	-66,460.21	1.11
Original Face:		Base	30,000,000.000	101.391048	10,500,174.08	100.749300	10,433,713.87	-66,460.21	1.11
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.4735	20 Nov 2042		
		Local	21,093,014.950	100.000000	21,093,014.95	100.123200	21,119,001.54	25,986.59	2.24
Original Face:		Base	25,333,333.000	100.000000	21,093,014.95	100.123200	21,119,001.54	25,986.59	2.24
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.522	16 Nov 2041		
		Local	6,111,567.300	100.171104	6,122,024.41	100.384700	6,135,078.50	13,054.09	0.65
Original Face:		Base	10,000,000.000	100.171104	6,122,024.41	100.384700	6,135,078.50	13,054.09	0.65

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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
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,295,633.170	105.386685	4,527,025.38	104.888100	4,505,608.01	-21,417.37	0.48
Original Face:		Base	10,359,452.000	105.386685	4,527,025.38	104.888100	4,505,608.01	-21,417.37	0.48
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.522	16 Dec 2041		
		Local	8,882,103.870	100.171149	8,897,305.53	100.377800	8,915,660.46	18,354.93	0.94
Original Face:		Base	12,911,372.000	100.171149	8,897,305.53	100.377800	8,915,660.46	18,354.93	0.94
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	17,729,759.000	101.536973	18,002,260.69	98.779200	17,513,314.10	-488,946.59	1.86
Original Face:		Base	20,000,000.000	101.536973	18,002,260.69	98.779200	17,513,314.10	-488,946.59	1.86
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	6,915,782.700	104.742403	7,243,757.01	102.025400	7,055,854.96	-187,902.05	0.75
Original Face:		Base	10,000,000.000	104.742403	7,243,757.01	102.025400	7,055,854.96	-187,902.05	0.75
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	18,183,933.250	101.185153	18,399,440.59	98.627500	17,934,358.77	-465,081.82	1.90
Original Face:		Base	25,000,000.000	101.185153	18,399,440.59	98.627500	17,934,358.77	-465,081.82	1.90
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,385,430.200	100.212828	7,401,148.49	97.133500	7,173,726.84	-227,421.65	0.76
Original Face:		Base	10,000,000.000	100.212828	7,401,148.49	97.133500	7,173,726.84	-227,421.65	0.76
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,385,430.200	101.019337	7,460,712.65	98.052800	7,241,621.10	-219,091.55	0.77
Original Face:		Base	10,000,000.000	101.019337	7,460,712.65	98.052800	7,241,621.10	-219,091.55	0.77
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	12,493,049.770	102.163385	12,763,322.55	99.092500	12,379,675.34	-383,647.21	1.31
Original Face:		Base	18,249,312.000	102.163385	12,763,322.55	99.092500	12,379,675.34	-383,647.21	1.31
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,301,870.500	100.000000	8,301,870.48	96.889500	8,043,640.82	-258,229.66	0.85
Original Face:		Base	10,000,000.000	100.000000	8,301,870.48	96.889500	8,043,640.82	-258,229.66	0.85
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,301,870.500	101.932875	8,462,335.32	97.248600	8,073,452.84	-388,882.48	0.86
Original Face:		Base	10,000,000.000	101.932875	8,462,335.32	97.248600	8,073,452.84	-388,882.48	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	7,904,197.300	102.108539	8,070,860.42	98.047400	7,749,859.94	-321,000.48	0.82
Original Face:		Base	10,000,000.000	102.108539	8,070,860.42	98.047400	7,749,859.94	-321,000.48	0.82
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	97.178679	12,321,284.72	95.972000	12,168,289.88	-152,994.84	1.29
		Base		97.178679	12,321,284.72	95.972000	12,168,289.88	-152,994.84	1.29
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.992158	14,695,281.80	95.972000	14,540,717.72	-154,564.08	1.54
		Base		96.992158	14,695,281.80	95.972000	14,540,717.72	-154,564.08	1.54
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.571	06 Feb 2020		
		Local	2,352,495.380	95.274583	2,241,330.17	100.477900	2,363,737.96	122,407.79	0.25
Original Face:		Base	4,000,000.000	95.274583	2,241,330.17	100.477900	2,363,737.96	122,407.79	0.25
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	11,071,881.000	112.224337	12,425,345.08	110.267080	12,208,639.88	-216,705.20	1.29
Original Face:		Base	28,600,000.000	112.224337	12,425,345.08	110.267080	12,208,639.88	-216,705.20	1.29
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,022,904.450	104.049585	1,064,327.84	103.372145	1,057,398.27	-6,929.57	0.11
Original Face:		Base	2,152,855.000	104.049585	1,064,327.84	103.372145	1,057,398.27	-6,929.57	0.11
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,231,234.400	106.131586	1,306,728.59	105.345685	1,297,052.31	-9,676.28	0.14
Original Face:		Base	2,348,960.000	106.131586	1,306,728.59	105.345685	1,297,052.31	-9,676.28	0.14
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,810,816.510	106.512774	2,993,878.63	105.723993	2,971,707.45	-22,171.18	0.31
Original Face:		Base	4,240,960.000	106.512774	2,993,878.63	105.723993	2,971,707.45	-22,171.18	0.31
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	3,976,967.560	107.133413	4,260,661.08	106.399949	4,231,491.46	-29,169.62	0.45
Original Face:		Base	6,113,646.000	107.133413	4,260,661.08	106.399949	4,231,491.46	-29,169.62	0.45
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,497,607.040	111.417867	3,896,959.15	110.022790	3,848,164.85	-48,794.30	0.41
Original Face:		Base	4,650,545.000	111.417867	3,896,959.15	110.022790	3,848,164.85	-48,794.30	0.41

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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
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.245	25 Aug 2019		
		1,160,313.760	Local	106.178545	1,232,004.27	105.264251	1,221,395.59	-10,608.68	0.13
	Original Face:	5,080,000.000	Base	106.178545	1,232,004.27	105.264251	1,221,395.59	-10,608.68	0.13
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.158	25 Nov 2024		
		9,053,168.220	Local	112.215824	10,159,087.35	111.149701	10,062,569.41	-96,517.94	1.07
	Original Face:	12,180,140.000	Base	112.215824	10,159,087.35	111.149701	10,062,569.41	-96,517.94	1.07
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.066	25 Jan 2025		
		8,542,721.850	Local	111.729229	9,544,717.26	110.067250	9,402,739.02	-141,978.24	1.00
	Original Face:	10,243,765.000	Base	111.729229	9,544,717.26	110.067250	9,402,739.02	-141,978.24	1.00
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		10,000,000.000	Local	99.811111	9,981,111.13	99.816400	9,981,640.00	528.87	1.06
			Base	99.811111	9,981,111.13	99.816400	9,981,640.00	528.87	1.06
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		10,000,000.000	Local	99.946830	9,994,682.98	100.054700	10,005,470.00	10,787.02	1.06
			Base	99.946830	9,994,682.98	100.054700	10,005,470.00	10,787.02	1.06
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		20,000,000.000	Local	101.899752	20,379,950.46	101.898400	20,379,680.00	-270.46	2.16
			Base	101.899752	20,379,950.46	101.898400	20,379,680.00	-270.46	2.16
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		50,000,000.000	Local	103.060691	51,530,345.54	103.039100	51,519,550.00	-10,795.54	5.46
			Base	103.060691	51,530,345.54	103.039100	51,519,550.00	-10,795.54	5.46
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		20,000,000.000	Local	104.078619	20,815,723.75	104.023400	20,804,680.00	-11,043.75	2.20
			Base	104.078619	20,815,723.75	104.023400	20,804,680.00	-11,043.75	2.20
912828F70	UNITED STATES OF AMER TREAS 10/16 1					0.073	31 Oct 2016		
		20,000,000.000	Local	99.954292	19,990,858.30	99.952200	19,990,440.00	-418.30	2.12
			Base	99.954292	19,990,858.30	99.952200	19,990,440.00	-418.30	2.12
912828H60	US TREASURY FRN 01/17 VAR					0.104	31 Jan 2017		
		20,000,000.000	Local	99.998051	19,999,610.25	99.995500	19,999,100.00	-510.25	2.12
			Base	99.998051	19,999,610.25	99.995500	19,999,100.00	-510.25	2.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		10,000,000.000	Local	102.148740	10,214,874.01	102.234400	10,223,440.00	8,565.99	1.08
			Base	102.148740	10,214,874.01	102.234400	10,223,440.00	8,565.99	1.08
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		20,000,000.000	Local	100.596574	20,119,314.72	100.585900	20,117,180.00	-2,134.72	2.13
			Base	100.596574	20,119,314.72	100.585900	20,117,180.00	-2,134.72	2.13
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		40,000,000.000	Local	100.657161	40,262,864.42	100.648400	40,259,360.00	-3,504.42	4.26
			Base	100.657161	40,262,864.42	100.648400	40,259,360.00	-3,504.42	4.26
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		30,000,000.000	Local	100.652595	30,195,778.39	100.695300	30,208,590.00	12,811.61	3.20
			Base	100.652595	30,195,778.39	100.695300	30,208,590.00	12,811.61	3.20
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.904540	10,090,454.02	100.882800	10,088,280.00	-2,174.02	1.07
			Base	100.904540	10,090,454.02	100.882800	10,088,280.00	-2,174.02	1.07
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	101.603707	20,320,741.35	101.570300	20,314,060.00	-6,681.35	2.15
			Base	101.603707	20,320,741.35	101.570300	20,314,060.00	-6,681.35	2.15
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	101.581140	10,158,114.04	101.585900	10,158,590.00	475.96	1.08
			Base	101.581140	10,158,114.04	101.585900	10,158,590.00	475.96	1.08
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.554612	10,155,461.15	101.828100	10,182,810.00	27,348.85	1.08
			Base	101.554612	10,155,461.15	101.828100	10,182,810.00	27,348.85	1.08
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.964681	9,996,468.14	100.046900	10,004,690.00	8,221.86	1.06
			Base	99.964681	9,996,468.14	100.046900	10,004,690.00	8,221.86	1.06
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.932455	9,993,245.48	100.054700	10,005,470.00	12,224.52	1.06
			Base	99.932455	9,993,245.48	100.054700	10,005,470.00	12,224.52	1.06

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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
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.209015	4,960,450.73	98.593800	4,929,690.00	-30,760.73	0.52
			Base	99.209015	4,960,450.73	98.593800	4,929,690.00	-30,760.73	0.52
912828WK2	US TREASURY FRN 01/16 VAR					0.065	31 Jan 2016		
		20,000,000.000	Local	100.000932	20,000,186.31	99.997700	19,999,540.00	-646.31	2.12
			Base	100.000932	20,000,186.31	99.997700	19,999,540.00	-646.31	2.12
US DOLLAR Total									
		690,558,933.610	Local		703,330,497.89		699,138,428.67	-4,192,069.22	74.05
	Original Face:	703,221,595.000	Base		703,330,497.89		699,138,428.67	-4,192,069.22	74.05
FIXED INCOME Total									
		690,558,933.610	Base		703,330,497.89		699,138,428.67	-4,192,069.22	74.05
	Original Face:	703,221,595.000							

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		935,575,402.700	Base	948,273,541.98		944,100,097.76	-4,173,444.22	100.00
Original Face:		703,221,595.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	345.300	1.000000	345.30	1.000000	345.30	0.00	0.00
		Base		1.000000	345.30	1.000000	345.30	0.00	0.00
US DOLLAR Total									
		Local	345.300		345.30		345.30	0.00	0.00
		Base			345.30		345.30	0.00	0.00
CASH Total									
		Base	345.300		345.30		345.30	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1R68	ABBEY NATIONAL NA LL					0.23	06 Apr 2015		
		Local	10,000,000.000	99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	0.73
		Base		99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	0.73
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		Local	20,000,000.000	99.850500	19,970,100.00	99.895000	19,979,000.00	8,900.00	1.46
		Base		99.850500	19,970,100.00	99.895000	19,979,000.00	8,900.00	1.46
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
		Local	20,000,000.000	99.983639	19,996,727.78	99.983639	19,996,727.78	0.00	1.46
		Base		99.983639	19,996,727.78	99.983639	19,996,727.78	0.00	1.46
13738KQX8	CAN AST & CAN LTD JT					0.22	31 Mar 2015		
		Local	40,000,000.000	99.981667	39,992,666.67	99.981667	39,992,666.67	0.00	2.92
		Base		99.981667	39,992,666.67	99.981667	39,992,666.67	0.00	2.92
15060YQG8	CEDAR SPRING CPTL CO					0.23	16 Mar 2015		
		Local	10,000,000.000	99.990417	9,999,041.67	99.990417	9,999,041.67	0.00	0.73
		Base		99.990417	9,999,041.67	99.990417	9,999,041.67	0.00	0.73

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YQL7	CEDAR SPRING CPTL CO				0.32	20 Mar 2015		
	5,000,000.000	Local	99.983111	4,999,155.55	99.983111	4,999,155.55	0.00	0.37
		Base	99.983111	4,999,155.55	99.983111	4,999,155.55	0.00	0.37
17304UF21	CITIBANK NEW YORK N.				0.23	03 Mar 2015		
	40,000,000.000	Local	100.000611	40,000,244.25	100.000611	40,000,244.25	0.00	2.92
		Base	100.000611	40,000,244.25	100.000611	40,000,244.25	0.00	2.92
2063C1QB9	CONCORD MIN CPTL CO				0.16	11 Mar 2015		
	17,750,000.000	Local	99.995556	17,749,211.11	99.995556	17,749,211.11	0.00	1.30
		Base	99.995556	17,749,211.11	99.995556	17,749,211.11	0.00	1.30
2284K1R70	CROWN POINT CAP CO.				0.26	07 Apr 2015		
	18,200,000.000	Local	99.973278	18,195,136.56	99.973278	18,195,136.56	0.00	1.33
		Base	99.973278	18,195,136.56	99.973278	18,195,136.56	0.00	1.33
45779QR81	INSTITUTIONAL SECURED				0.3	08 Apr 2015		
	30,000,000.000	Local	99.968333	29,990,500.00	99.968333	29,990,500.00	0.00	2.19
		Base	99.968333	29,990,500.00	99.968333	29,990,500.00	0.00	2.19
52952MQ45	LEXINGTN PKR CAP CO LL				0.19	04 Mar 2015		
	40,000,000.000	Local	99.998417	39,999,366.67	99.998417	39,999,366.67	0.00	2.92
		Base	99.998417	39,999,366.67	99.998417	39,999,366.67	0.00	2.92
58013NRW4	MCDONALD'S CORPORATI				0.08	30 Apr 2015		
	5,000,000.000	Local	99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.37
		Base	99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.37
62455BQG3	MOUNTCLIFF				0.18	16 Mar 2015		
	14,000,000.000	Local	99.992500	13,998,950.00	99.992500	13,998,950.00	0.00	1.02
		Base	99.992500	13,998,950.00	99.992500	13,998,950.00	0.00	1.02
62455BQX6	MOUNTCLIFF				0.18	31 Mar 2015		
	9,000,000.000	Local	99.985000	8,998,650.00	99.985000	8,998,650.00	0.00	0.66
		Base	99.985000	8,998,650.00	99.985000	8,998,650.00	0.00	0.66
78009NHT6	ROYAL BK OF CANADA				0.6081	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	99.670000	13,014,874.71	-43,091.29	0.95
		Base	100.000000	13,057,966.00	99.670000	13,014,874.71	-43,091.29	0.95

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79540BQ66	SALISBURY RECEIVABLES CO					0.23	06 Mar 2015		
		Local	20,000,000.000	99.996806	19,999,361.11	99.996806	19,999,361.11	0.00	1.46
		Base		99.996806	19,999,361.11	99.996806	19,999,361.11	0.00	1.46
86562YSH8	SUMITOMO MITSUI BKG CORP					0.25	16 Mar 2015		
		Local	13,000,000.000	100.003742	13,000,486.51	100.003742	13,000,486.51	0.00	0.95
		Base		100.003742	13,000,486.51	100.003742	13,000,486.51	0.00	0.95
979QHR003	SOUTH STREET REPO					0.13	02 Mar 2015		
		Local	140,541,571.260	100.000000	140,541,571.26	100.000000	140,541,571.26	0.00	10.28
		Base		100.000000	140,541,571.26	100.000000	140,541,571.26	0.00	10.28
US DOLLAR Total									
		Local	465,549,537.260		465,486,168.47		465,451,977.18	-34,191.29	34.03
		Base			465,486,168.47		465,451,977.18	-34,191.29	34.03
CASH EQUIVALENT Total									
		Base	465,549,537.260		465,486,168.47		465,451,977.18	-34,191.29	34.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6431	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	100.011100	5,678,006.19	630.19	0.42
		Base		100.000000	5,677,376.00	100.011100	5,678,006.19	630.19	0.42
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0151	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.349700	8,545,845.68	29,780.68	0.62
		Base		100.000000	8,516,065.00	100.349700	8,545,845.68	29,780.68	0.62
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.323	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	99.971500	5,675,758.40	-1,618.05	0.42
Original Face:		Base	5,677,376.000	100.000000	5,677,376.45	99.971500	5,675,758.40	-1,618.05	0.42
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.209992	2,844,649.03	100.360900	2,848,932.82	4,283.79	0.21
		Base		100.209992	2,844,649.03	100.360900	2,848,932.82	4,283.79	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	786,317.000	100.000000	786,317.00	100.025000	786,513.58	196.58	0.06
		Base		100.000000	786,317.00	100.025000	786,513.58	196.58	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.573	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.146900	8,528,574.78	12,510.10	0.62
	Original Face:	Base	8,516,065.000	100.000000	8,516,064.68	100.146900	8,528,574.78	12,510.10	0.62
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.942676	5,674,121.52	100.272500	5,692,846.85	18,725.33	0.42
		Base		99.942676	5,674,121.52	100.272500	5,692,846.85	18,725.33	0.42
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.950799	4,539,666.33	102.114400	4,637,934.95	98,268.62	0.34
		Base		99.950799	4,539,666.33	102.114400	4,637,934.95	98,268.62	0.34
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	101.025900	2,867,810.10	29,122.10	0.21
		Base		100.000000	2,838,688.00	101.025900	2,867,810.10	29,122.10	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	112.741485	4,224,500.11	112.313400	4,208,459.47	-16,040.64	0.31
		Base		112.741485	4,224,500.11	112.313400	4,208,459.47	-16,040.64	0.31
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.996971	2,270,881.79	100.022300	2,271,457.00	575.21	0.17
	Original Face:	Base	2,270,951.000	99.996971	2,270,881.79	100.022300	2,271,457.00	575.21	0.17
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	104.084853	933,667.15	105.293900	944,512.61	10,845.46	0.07
		Base		104.084853	933,667.15	105.293900	944,512.61	10,845.46	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	10,948,820.000	99.230588	10,864,578.45	99.545300	10,899,035.72	34,457.27	0.80
		Base		99.230588	10,864,578.45	99.545300	10,899,035.72	34,457.27	0.80
12592WAA6	CNH EQUIPMENT TRUST CNH 2015 A A1					0.25	24 Mar 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73

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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
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	9,132,690.670	99.992546	9,132,009.91	100.551700	9,183,075.72	51,065.81	0.67
Original Face:		Base	10,219,278.000	99.992546	9,132,009.91	100.551700	9,183,075.72	51,065.81	0.67
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.922291	4,538,371.54	101.713700	4,619,735.56	81,364.02	0.34
		Base		99.922291	4,538,371.54	101.713700	4,619,735.56	81,364.02	0.34
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.994549	1,703,120.16	100.423100	1,710,419.29	7,299.13	0.13
Original Face:		Base	1,703,213.000	99.994549	1,703,120.16	100.423100	1,710,419.29	7,299.13	0.13
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.992173	7,947,704.88	99.643000	7,919,951.47	-27,753.41	0.58
Original Face:		Base	7,948,327.000	99.992173	7,947,704.88	99.643000	7,919,951.47	-27,753.41	0.58
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	6,140,456.930	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.45
Original Face:		Base	12,000,000.000	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.45
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.644754	2,856,990.55	101.904700	2,892,756.49	35,765.94	0.21
		Base		100.644754	2,856,990.55	101.904700	2,892,756.49	35,765.94	0.21
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.303	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.957300	5,164,206.51	-2,206.06	0.38
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	99.957300	5,164,206.51	-2,206.06	0.38
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.998774	11,354,613.76	99.998774	11,354,613.79	0.03	0.83
		Base		99.998774	11,354,613.76	99.998774	11,354,613.79	0.03	0.83
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6331	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.83
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.83
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.83
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.83

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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
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.988302	7,379,725.63	100.986600	7,453,405.89	73,680.26	0.54
		Base		99.988302	7,379,725.63	100.986600	7,453,405.89	73,680.26	0.54
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.995053	3,406,257.34	100.101200	3,409,873.17	3,615.83	0.25
Original Face:		Base	3,406,426.000	99.995053	3,406,257.34	100.101200	3,409,873.17	3,615.83	0.25
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.542	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.218800	4,551,838.84	9,937.68	0.33
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.218800	4,551,838.84	9,937.68	0.33
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.623	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	99.926700	7,942,500.91	-5,826.12	0.58
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	99.926700	7,942,500.91	-5,826.12	0.58
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.990664	7,947,584.96	99.994600	7,947,897.79	312.83	0.58
Original Face:		Base	7,948,327.000	99.990664	7,947,584.96	99.994600	7,947,897.79	312.83	0.58
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.624278	4,524,836.10	100.581100	4,568,293.99	43,457.89	0.33
		Base		99.624278	4,524,836.10	100.581100	4,568,293.99	43,457.89	0.33
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	8,000,000.000	99.983300	7,998,664.00	99.983300	7,998,664.00	0.00	0.58
Original Face:		Base	8,000,000.000	99.983300	7,998,664.00	99.983300	7,998,664.00	0.00	0.58
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.670	100.000000	0.67	105.515183	0.71	0.04	0.00
Original Face:		Base	18.000	100.000000	0.67	105.515183	0.71	0.04	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,617,964.190	102.459855	1,657,763.77	104.937615	1,697,853.03	40,089.26	0.12
Original Face:		Base	2,752,950.000	102.459855	1,657,763.77	104.937615	1,697,853.03	40,089.26	0.12
3130A2Y67	FEDERAL HOME LOAN BANK BONDS 03/15 0.09					0.09	10 Mar 2015		
		Local	10,000,000.000	99.999737	9,999,973.65	99.999737	9,999,973.70	0.05	0.73
		Base		99.999737	9,999,973.65	99.999737	9,999,973.70	0.05	0.73

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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
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.878018	6,237,496.11	102.021100	6,371,334.00	133,837.89	0.47
		Base		99.878018	6,237,496.11	102.021100	6,371,334.00	133,837.89	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	8,632,472.430	105.792570	9,132,514.44	105.229312	9,083,891.35	-48,623.09	0.66
Original Face:		Base	11,354,753.000	105.792570	9,132,514.44	105.229312	9,083,891.35	-48,623.09	0.66
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,729,440.020	105.669149	3,940,867.54	104.814979	3,909,011.77	-31,855.77	0.29
Original Face:		Base	5,677,376.000	105.669149	3,940,867.54	104.814979	3,909,011.77	-31,855.77	0.29
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	20,000,000.000	99.988667	19,997,733.34	99.988667	19,997,733.40	0.06	1.46
		Base		99.988667	19,997,733.34	99.988667	19,997,733.40	0.06	1.46
313384GC7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	27 May 2015		
		Local	20,000,000.000	99.983083	19,996,616.67	99.983083	19,996,616.60	-0.07	1.46
		Base		99.983083	19,996,616.67	99.983083	19,996,616.60	-0.07	1.46
313384KK4	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	14 Aug 2015		
		Local	20,000,000.000	99.936367	19,987,273.34	99.967900	19,993,580.00	6,306.66	1.46
		Base		99.936367	19,987,273.34	99.967900	19,993,580.00	6,306.66	1.46
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1985	22 Sep 2015		
		Local	5,677,376.000	99.994644	5,677,071.93	100.054300	5,680,458.82	3,386.89	0.42
		Base		99.994644	5,677,071.93	100.054300	5,680,458.82	3,386.89	0.42
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	12,785,452.000	100.000000	12,785,452.00	99.650000	12,740,702.92	-44,749.08	0.93
		Base		100.000000	12,785,452.00	99.650000	12,740,702.92	-44,749.08	0.93
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	98.777700	11,215,963.85	-138,789.15	0.82
		Base		100.000000	11,354,753.00	98.777700	11,215,963.85	-138,789.15	0.82
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	99.942295	8,511,150.82	99.259600	8,453,012.05	-58,138.77	0.62
		Base		99.942295	8,511,150.82	99.259600	8,453,012.05	-58,138.77	0.62

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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
3135G0NN9	FANNIE MAE NOTES 08/17 1.05				1.05	28 Aug 2017		
	2,554,819.000	Local	100.000000	2,554,819.00	99.624200	2,545,217.99	-9,601.01	0.19
		Base	100.000000	2,554,819.00	99.624200	2,545,217.99	-9,601.01	0.19
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	99.359400	14,102,517.82	-90,923.18	1.03
		Base	100.000000	14,193,441.00	99.359400	14,102,517.82	-90,923.18	1.03
3135G0XD0	FANNIE MAE 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	99.079800	22,500,533.13	-208,972.87	1.65
		Base	100.000000	22,709,506.00	99.079800	22,500,533.13	-208,972.87	1.65
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	1,345,286.090	Local	103.509011	1,392,492.33	102.266500	1,375,777.00	-16,715.33	0.10
Original Face:	2,838,688.000	Base	103.509011	1,392,492.33	102.266500	1,375,777.00	-16,715.33	0.10
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	3,435,346.380	Local	100.165078	3,441,017.38	101.138700	3,474,464.67	33,447.29	0.25
Original Face:	5,677,376.000	Base	100.165078	3,441,017.38	101.138700	3,474,464.67	33,447.29	0.25
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	4,027,683.710	Local	101.839851	4,101,787.10	100.070300	4,030,515.17	-71,271.93	0.29
Original Face:	5,677,376.000	Base	101.839851	4,101,787.10	100.070300	4,030,515.17	-71,271.93	0.29
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	8,812,747.080	Local	101.961254	8,985,587.46	98.731200	8,700,930.95	-284,656.51	0.64
Original Face:	11,275,256.000	Base	101.961254	8,985,587.46	98.731200	8,700,930.95	-284,656.51	0.64
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.75	25 May 2039		
	5,283,184.550	Local	100.994840	5,335,743.77	99.642900	5,264,318.30	-71,425.47	0.38
Original Face:	7,317,571.000	Base	100.994840	5,335,743.77	99.642900	5,264,318.30	-71,425.47	0.38
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.0	25 May 2040		
	3,703,370.190	Local	101.772101	3,768,997.66	101.665700	3,765,057.23	-3,940.43	0.28
Original Face:	5,677,376.000	Base	101.772101	3,768,997.66	101.665700	3,765,057.23	-3,940.43	0.28
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.75	25 Jul 2041		
	5,718,301.690	Local	100.993569	5,775,116.97	97.095600	5,552,219.34	-222,897.63	0.41
Original Face:	6,713,909.000	Base	100.993569	5,775,116.97	97.095600	5,552,219.34	-222,897.63	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,372,465.470	99.583416	4,354,250.50	96.254500	4,208,694.78	-145,555.72	0.31
Original Face:		Base	5,677,376.000	99.583416	4,354,250.50	96.254500	4,208,694.78	-145,555.72	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,807,475.030	101.873235	5,916,262.70	97.041100	5,635,637.65	-280,625.05	0.41
Original Face:		Base	6,995,663.000	101.873235	5,916,262.70	97.041100	5,635,637.65	-280,625.05	0.41
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,372,465.470	100.403146	4,390,092.87	96.765000	4,231,016.21	-159,076.66	0.31
Original Face:		Base	5,677,376.000	100.403146	4,390,092.87	96.765000	4,231,016.21	-159,076.66	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,356,797.460	100.843647	9,435,735.79	97.282000	9,102,479.71	-333,256.08	0.67
Original Face:		Base	11,354,753.000	100.843647	9,435,735.79	97.282000	9,102,479.71	-333,256.08	0.67
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,806,328.160	100.508143	4,830,751.17	97.764400	4,698,877.89	-131,873.28	0.34
Original Face:		Base	5,677,376.000	100.508143	4,830,751.17	97.764400	4,698,877.89	-131,873.28	0.34
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,300,856.550	102.010333	6,427,524.77	98.335500	6,195,978.79	-231,545.98	0.45
Original Face:		Base	8,516,065.000	102.010333	6,427,524.77	98.335500	6,195,978.79	-231,545.98	0.45
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,357,267.080	99.806752	4,348,846.73	97.806100	4,261,673.00	-87,173.73	0.31
Original Face:		Base	5,677,376.000	99.806752	4,348,846.73	97.806100	4,261,673.00	-87,173.73	0.31
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.581800	21,794,757.55	-91,528.45	1.59
		Base		100.000000	21,886,286.00	99.581800	21,794,757.55	-91,528.45	1.59
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,235,664.050	97.800566	1,208,486.44	100.357300	1,240,079.08	31,592.64	0.09
Original Face:		Base	2,838,688.000	97.800566	1,208,486.44	100.357300	1,240,079.08	31,592.64	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,954,266.160	100.165754	2,959,162.98	99.853900	2,949,949.98	-9,213.00	0.22
Original Face:		Base	5,946,910.000	100.165754	2,959,162.98	99.853900	2,949,949.98	-9,213.00	0.22

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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
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,583,496.360	102.242943	1,619,013.28	104.749600	1,658,706.10	39,692.82	0.12
Original Face:		Base	5,677,376.000	102.242943	1,619,013.28	104.749600	1,658,706.10	39,692.82	0.12
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,499,593.050	101.716442	4,576,825.95	102.159900	4,596,779.76	19,953.81	0.34
Original Face:		Base	11,354,753.000	101.716442	4,576,825.95	102.159900	4,596,779.76	19,953.81	0.34
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,946,478.480	99.254865	1,931,974.59	99.524000	1,937,213.24	5,238.65	0.14
Original Face:		Base	2,838,688.000	99.254865	1,931,974.59	99.524000	1,937,213.24	5,238.65	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,845,679.480	99.972187	1,845,166.15	101.094200	1,865,874.90	20,708.75	0.14
Original Face:		Base	2,838,688.000	99.972187	1,845,166.15	101.094200	1,865,874.90	20,708.75	0.14
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,847,991.190	99.944427	1,846,964.20	99.828900	1,844,829.28	-2,134.92	0.13
Original Face:		Base	3,247,459.000	99.944427	1,846,964.20	99.828900	1,844,829.28	-2,134.92	0.13
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.352520	2,260,762.43	100.216880	2,257,706.70	-3,055.73	0.17
Original Face:		Base	5,677,376.000	100.352520	2,260,762.43	100.216880	2,257,706.70	-3,055.73	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,731,706.590	100.453819	6,762,256.35	98.662900	6,641,696.94	-120,559.41	0.49
Original Face:		Base	8,516,065.000	100.453819	6,762,256.35	98.662900	6,641,696.94	-120,559.41	0.49
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,894,889.790	100.109454	5,901,341.96	96.273500	5,675,216.72	-226,125.24	0.41
Original Face:		Base	7,380,589.000	100.109454	5,901,341.96	96.273500	5,675,216.72	-226,125.24	0.41
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,929,008.820	101.554428	5,005,626.71	96.012700	4,732,474.45	-273,152.26	0.35
Original Face:		Base	5,677,376.000	101.554428	5,005,626.71	96.012700	4,732,474.45	-273,152.26	0.35
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,820,680.290	100.029315	4,822,093.48	97.412200	4,695,930.73	-126,162.75	0.34
Original Face:		Base	5,677,376.000	100.029315	4,822,093.48	97.412200	4,695,930.73	-126,162.75	0.34

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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
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,051,701.570	100.908936	12,161,243.85	98.881000	11,916,843.03	-244,400.82	0.87
Original Face:		Base	14,193,441.000	100.908936	12,161,243.85	98.881000	11,916,843.03	-244,400.82	0.87
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	11,759,190.360	100.577855	11,827,141.44	100.198800	11,782,567.63	-44,573.81	0.86
Original Face:		Base	14,193,441.000	100.577855	11,827,141.44	100.198800	11,782,567.63	-44,573.81	0.86
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,003,000.080	100.657007	5,035,870.13	98.399400	4,922,922.06	-112,948.07	0.36
Original Face:		Base	5,677,376.000	100.657007	5,035,870.13	98.399400	4,922,922.06	-112,948.07	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,560,689.230	99.882542	7,551,808.61	97.404400	7,364,443.98	-187,364.63	0.54
Original Face:		Base	8,516,065.000	99.882542	7,551,808.61	97.404400	7,364,443.98	-187,364.63	0.54
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	7,165,193.800	104.279750	7,471,846.17	102.645425	7,354,743.63	-117,102.54	0.54
Original Face:		Base	8,516,065.000	104.279750	7,471,846.17	102.645425	7,354,743.63	-117,102.54	0.54
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	87,553.830	99.582771	87,188.53	102.145000	89,431.86	2,243.33	0.01
Original Face:		Base	8,516,065.000	99.582771	87,188.53	102.145000	89,431.86	2,243.33	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,806,564.270	101.630841	1,836,026.46	103.205500	1,864,473.69	28,447.23	0.14
Original Face:		Base	44,567,405.000	101.630841	1,836,026.46	103.205500	1,864,473.69	28,447.23	0.14
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,133,173.280	106.855085	2,279,404.12	108.659000	2,317,884.75	38,480.63	0.17
Original Face:		Base	24,898,134.000	106.855085	2,279,404.12	108.659000	2,317,884.75	38,480.63	0.17
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,429,777.830	99.024104	2,406,065.73	103.088100	2,504,811.80	98,746.07	0.18
Original Face:		Base	5,677,376.000	99.024104	2,406,065.73	103.088100	2,504,811.80	98,746.07	0.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,435,468.000	106.345735	1,526,558.99	106.587100	1,530,023.71	3,464.72	0.11
Original Face:		Base	8,516,065.000	106.345735	1,526,558.99	106.587100	1,530,023.71	3,464.72	0.11

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34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.985676	5,676,563.20	100.035000	5,679,363.53	2,800.33	0.42
Original Face:		Base	5,677,376.000	99.985676	5,676,563.20	100.035000	5,679,363.53	2,800.33	0.42
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.987042	5,676,640.76	99.889200	5,671,085.92	-5,554.84	0.41
Original Face:		Base	5,677,376.000	99.987042	5,676,640.76	99.889200	5,671,085.92	-5,554.84	0.41
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.653	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.130300	3,979,341.86	5,178.34	0.29
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.130300	3,979,341.86	5,178.34	0.29
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.623	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.106200	11,366,811.65	12,058.75	0.83
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.106200	11,366,811.65	12,058.75	0.83
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.45835	11 May 2016		
		Local	11,354,753.000	99.583265	11,307,433.72	100.069900	11,362,689.97	55,256.25	0.83
		Base		99.583265	11,307,433.72	100.069900	11,362,689.97	55,256.25	0.83
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0561	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.608500	2,855,961.42	17,273.42	0.21
		Base		100.000000	2,838,688.00	100.608500	2,855,961.42	17,273.42	0.21
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.994510	1,135,412.66	100.267700	1,138,514.67	3,102.01	0.08
		Base		99.994510	1,135,412.66	100.267700	1,138,514.67	3,102.01	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5526	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	100.024100	1,419,686.06	342.06	0.10
		Base		100.000000	1,419,344.00	100.024100	1,419,686.06	342.06	0.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	5,677,376.000	100.592804	5,711,031.71	101.335600	5,753,203.03	42,171.32	0.42
		Base		100.592804	5,711,031.71	101.335600	5,753,203.03	42,171.32	0.42
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	47,259.470	100.142617	47,326.87	102.966300	48,661.33	1,334.46	0.00
Original Face:		Base	2,469,659.000	100.142617	47,326.87	102.966300	48,661.33	1,334.46	0.00

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,749,897.490	102.602940	7,951,622.66	98.052800	7,598,991.49	-352,631.17	0.56
	Original Face:	Base	10,493,495.000	102.602940	7,951,622.66	98.052800	7,598,991.49	-352,631.17	0.56
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.991246	1,135,375.60	102.921500	1,168,647.90	33,272.30	0.09
		Base		99.991246	1,135,375.60	102.921500	1,168,647.90	33,272.30	0.09
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	4,158,881.610	100.000000	4,158,881.61	100.000000	4,158,881.61	0.00	0.30
	Original Face:	Base	5,000,000.000	100.000000	4,158,881.61	100.000000	4,158,881.61	0.00	0.30
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	7,901,652.550	100.000000	7,901,652.55	99.992040	7,901,023.58	-628.97	0.58
	Original Face:	Base	9,000,000.000	100.000000	7,901,652.55	99.992040	7,901,023.58	-628.97	0.58
44890WAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A1					0.24	15 Jan 2016		
		Local	16,234,072.920	99.992629	16,232,876.23	100.000000	16,234,072.92	1,196.69	1.19
	Original Face:	Base	20,000,000.000	99.992629	16,232,876.23	100.000000	16,234,072.92	1,196.69	1.19
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.951759	1,702,391.36	102.043900	1,738,024.97	35,633.61	0.13
		Base		99.951759	1,702,391.36	102.043900	1,738,024.97	35,633.61	0.13
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2122	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	100.020900	11,357,126.14	2,373.14	0.83
		Base		100.000000	11,354,753.00	100.020900	11,357,126.14	2,373.14	0.83
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.276827	6,051,757.65	101.928600	6,151,442.99	99,685.34	0.45
		Base		100.276827	6,051,757.65	101.928600	6,151,442.99	99,685.34	0.45
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.344600	1,993,929.48	6,847.48	0.15
		Base		100.000000	1,987,082.00	100.344600	1,993,929.48	6,847.48	0.15
46513ASU5	ISRAEL ST 03/15 1					0.9662608	01 Mar 2015		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	10,031,924.000	99.987453	10,030,665.28	100.506400	10,082,725.66	52,060.38	0.74
		Base		99.987453	10,030,665.28	100.506400	10,082,725.66	52,060.38	0.74
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	4,610,030.000	100.200243	4,619,261.28	101.292300	4,669,605.42	50,344.14	0.34
		Base		100.200243	4,619,261.28	101.292300	4,669,605.42	50,344.14	0.34
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5706	13 Jun 2016		
		Local	5,677,376.000	99.379798	5,642,164.78	99.772300	5,664,448.61	22,283.83	0.41
		Base		99.379798	5,642,164.78	99.772300	5,664,448.61	22,283.83	0.41
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5615	23 Nov 2016		
		Local	5,677,376.000	99.956735	5,674,919.67	101.386300	5,756,081.46	81,161.79	0.42
		Base		99.956735	5,674,919.67	101.386300	5,756,081.46	81,161.79	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.943912	3,971,934.99	100.246900	3,983,976.21	12,041.22	0.29
		Base		99.943912	3,971,934.99	100.246900	3,983,976.21	12,041.22	0.29
58768LAA1	MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A1					0.24	15 Jan 2016		
		Local	18,539,063.250	99.988943	18,537,013.43	100.000000	18,539,063.25	2,049.82	1.36
Original Face:		Base	25,000,000.000	99.988943	18,537,013.43	100.000000	18,539,063.25	2,049.82	1.36
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.701469	2,830,213.65	100.186900	2,843,993.51	13,779.86	0.21
		Base		99.701469	2,830,213.65	100.186900	2,843,993.51	13,779.86	0.21
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.950053	2,837,270.17	100.802700	2,861,474.15	24,203.98	0.21
		Base		99.950053	2,837,270.17	100.802700	2,861,474.15	24,203.98	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	10,645,081.000	99.574107	10,599,744.31	99.531000	10,595,155.57	-4,588.74	0.77
		Base		99.574107	10,599,744.31	99.531000	10,595,155.57	-4,588.74	0.77
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	100.328530	1,765,769.09	100.328530	1,765,769.09	0.00	0.13
		Base		100.328530	1,765,769.09	100.328530	1,765,769.09	0.00	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.946429	3,972,034.99	102.203400	4,061,730.73	89,695.74	0.30
		Base		99.946429	3,972,034.99	102.203400	4,061,730.73	89,695.74	0.30
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.979455	8,514,315.38	100.280500	8,539,952.56	25,637.18	0.62
		Base		99.979455	8,514,315.38	100.280500	8,539,952.56	25,637.18	0.62
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.473	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	99.987200	7,947,309.61	-1,017.39	0.58
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.987200	7,947,309.61	-1,017.39	0.58
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5661	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.131500	2,842,420.87	3,732.87	0.21
		Base		100.000000	2,838,688.00	100.131500	2,842,420.87	3,732.87	0.21
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.917287	8,509,021.12	100.279800	8,539,892.95	30,871.83	0.62
		Base		99.917287	8,509,021.12	100.279800	8,539,892.95	30,871.83	0.62
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5406	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.42
		Base		100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.42
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	100.804272	3,433,822.94	100.926100	3,437,972.91	4,149.97	0.25
		Base		100.804272	3,433,822.94	100.926100	3,437,972.91	4,149.97	0.25
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7546	30 Apr 2018		
		Local	11,354,753.000	99.764274	11,327,986.90	99.011500	11,242,511.27	-85,475.63	0.82
		Base		99.764274	11,327,986.90	99.011500	11,242,511.27	-85,475.63	0.82
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.771	25 Nov 2027		
		Local	2,238,790.930	99.850086	2,235,434.66	99.769800	2,233,637.23	-1,797.43	0.16
Original Face:		Base	3,974,164.000	99.850086	2,235,434.66	99.769800	2,233,637.23	-1,797.43	0.16
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5735	15 Aug 2025		
		Local	925,405.970	100.000000	925,405.97	100.970100	934,383.33	8,977.36	0.07
Original Face:		Base	2,270,951.000	100.000000	925,405.97	100.970100	934,383.33	8,977.36	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871	25 Jan 2029		
		Local	1,915,994.900	100.000000	1,915,994.90	100.361100	1,922,913.56	6,918.66	0.14
Original Face:		Base	2,838,688.000	100.000000	1,915,994.90	100.361100	1,922,913.56	6,918.66	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.451	25 Sep 2019		
		Local	2,092,717.520	100.000000	2,092,717.52	99.886900	2,090,350.66	-2,366.86	0.15
Original Face:		Base	2,838,688.000	100.000000	2,092,717.52	99.886900	2,090,350.66	-2,366.86	0.15
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.421	25 Sep 2019		
		Local	9,089,016.510	100.000000	9,089,016.51	99.821400	9,072,783.53	-16,232.98	0.66
Original Face:		Base	9,651,540.000	100.000000	9,089,016.51	99.821400	9,072,783.53	-16,232.98	0.66
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.733112	1,132,444.55	101.258300	1,149,762.68	17,318.13	0.08
		Base		99.733112	1,132,444.55	101.258300	1,149,762.68	17,318.13	0.08
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.840306	4,534,647.84	101.931700	4,629,636.90	94,989.06	0.34
		Base		99.840306	4,534,647.84	101.931700	4,629,636.90	94,989.06	0.34
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.969906	2,837,833.72	100.308600	2,847,448.19	9,614.47	0.21
		Base		99.969906	2,837,833.72	100.308600	2,847,448.19	9,614.47	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	2,838,688.000	99.702141	2,830,232.70	99.970400	2,837,847.75	7,615.05	0.21
		Base		99.702141	2,830,232.70	99.970400	2,837,847.75	7,615.05	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5046	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.837300	11,336,278.82	-18,474.18	0.83
		Base		100.000000	11,354,753.00	99.837300	11,336,278.82	-18,474.18	0.83
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.946830	9,994,682.98	100.054700	10,005,470.00	10,787.02	0.73
		Base		99.946830	9,994,682.98	100.054700	10,005,470.00	10,787.02	0.73
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	10,000,000.000	103.049273	10,304,927.33	103.039100	10,303,910.00	-1,017.33	0.75
		Base		103.049273	10,304,927.33	103.039100	10,303,910.00	-1,017.33	0.75

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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
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	102.148740	10,214,874.01	102.234400	10,223,440.00	8,565.99	0.75
		Base		102.148740	10,214,874.01	102.234400	10,223,440.00	8,565.99	0.75
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	10,000,000.000	100.596574	10,059,657.37	100.585900	10,058,590.00	-1,067.37	0.74
		Base		100.596574	10,059,657.37	100.585900	10,058,590.00	-1,067.37	0.74
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	101.581140	10,158,114.04	101.585900	10,158,590.00	475.96	0.74
		Base		101.581140	10,158,114.04	101.585900	10,158,590.00	475.96	0.74
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.964681	5,675,370.83	100.046900	5,680,038.69	4,667.86	0.42
		Base		99.964681	5,675,370.83	100.046900	5,680,038.69	4,667.86	0.42
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.932455	5,673,541.21	100.054700	5,680,481.52	6,940.31	0.42
		Base		99.932455	5,673,541.21	100.054700	5,680,481.52	6,940.31	0.42
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.209015	2,816,234.40	98.593800	2,798,770.37	-17,464.03	0.20
		Base		99.209015	2,816,234.40	98.593800	2,798,770.37	-17,464.03	0.20
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.992440	8,515,420.87	99.698100	8,490,354.68	-25,066.19	0.62
Original Face:		Base	8,516,065.000	99.992440	8,515,420.87	99.698100	8,490,354.68	-25,066.19	0.62
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	111.710713	6,342,237.22	111.873900	6,351,501.95	9,264.73	0.46
		Base		111.710713	6,342,237.22	111.873900	6,351,501.95	9,264.73	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.560300	5,709,186.34	31,810.34	0.42
		Base		100.000000	5,677,376.00	100.560300	5,709,186.34	31,810.34	0.42
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5581	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.936000	4,538,994.18	-2,906.82	0.33
		Base		100.000000	4,541,901.00	99.936000	4,538,994.18	-2,906.82	0.33

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		900,632,459.570	Local		904,981,286.67		902,161,320.73	-2,819,965.94	65.97
	Original Face:	557,513,261.000	Base		904,981,286.67		902,161,320.73	-2,819,965.94	65.97
FIXED INCOME Total									
		900,632,459.570	Base		904,981,286.67		902,161,320.73	-2,819,965.94	65.97
	Original Face:	557,513,261.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,366,182,342.130	Base	1,370,467,800.44		1,367,613,643.21	-2,854,157.23	100.00
Original Face:		557,513,261.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-470,497.810	1.000000	-470,497.81	1.000000	-470,497.81	0.00	0.46
		Base		1.000000	-470,497.81	1.000000	-470,497.81	0.00	0.46
US DOLLAR Total									
		Local	-470,497.810		-470,497.81		-470,497.81	0.00	0.46
		Base			-470,497.81		-470,497.81	0.00	0.46
CASH Total									
		Base	-470,497.810		-470,497.81		-470,497.81	0.00	0.46
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.67885	11 Sep 2015		
		Local	320,000.000	100.055341	320,177.09	100.189100	320,605.12	428.03	0.31
		Base		100.055341	320,177.09	100.189100	320,605.12	428.03	0.31
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5971	21 Jun 2016		
		Local	1,800,000.000	100.053493	1,800,962.87	100.363200	1,806,537.60	5,574.73	1.77
		Base		100.053493	1,800,962.87	100.363200	1,806,537.60	5,574.73	1.77
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0839865	31 Dec 2099		
		Local	92,096.340	100.000000	92,096.34	100.000000	92,096.34	0.00	0.09
		Base		100.000000	92,096.34	100.000000	92,096.34	0.00	0.09
US DOLLAR Total									
		Local	2,212,096.340		2,213,236.30		2,219,239.06	6,002.76	2.17
		Base			2,213,236.30		2,219,239.06	6,002.76	2.17
CASH EQUIVALENT Total									
		Base	2,212,096.340		2,213,236.30		2,219,239.06	6,002.76	2.17

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
			1,000,000.000	Local	101.785941	1,017,859.41	101.631600	1,016,316.00	-1,543.41	1.00
				Base	101.785941	1,017,859.41	101.631600	1,016,316.00	-1,543.41	1.00
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
			1,115,000.000	Local	101.480543	1,131,508.06	101.540800	1,132,179.92	671.86	1.11
				Base	101.480543	1,131,508.06	101.540800	1,132,179.92	671.86	1.11
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7081	13 Nov 2015		
			1,000,000.000	Local	100.065727	1,000,657.27	100.195700	1,001,957.00	1,299.73	0.98
				Base	100.065727	1,000,657.27	100.195700	1,001,957.00	1,299.73	0.98
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998222	539,990.40	100.074900	540,404.46	414.06	0.53
	Original Face:		540,000.000	Base	99.998222	539,990.40	100.074900	540,404.46	414.06	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.996372	324,988.21	100.425990	326,384.47	1,396.26	0.32
	Original Face:		325,000.000	Base	99.996372	324,988.21	100.425990	326,384.47	1,396.26	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
			485,000.000	Local	99.992458	484,963.42	100.126770	485,614.83	651.41	0.48
	Original Face:		485,000.000	Base	99.992458	484,963.42	100.126770	485,614.83	651.41	0.48
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
			1,320,000.000	Local	99.916911	1,318,903.22	100.071300	1,320,941.16	2,037.94	1.29
				Base	99.916911	1,318,903.22	100.071300	1,320,941.16	2,037.94	1.29
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
			535,000.000	Local	99.961471	534,793.87	100.604300	538,233.01	3,439.14	0.53
				Base	99.961471	534,793.87	100.604300	538,233.01	3,439.14	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
			25,318.570	Local	99.997709	25,317.99	99.998200	25,318.11	0.12	0.02
	Original Face:		625,000.000	Base	99.997709	25,317.99	99.998200	25,318.11	0.12	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7271	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	99.945400	1,499,181.00	-819.00	1.47
		Base		100.000000	1,500,000.00	99.945400	1,499,181.00	-819.00	1.47
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7271	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	99.938000	499,690.00	-310.00	0.49
		Base		100.000000	500,000.00	99.938000	499,690.00	-310.00	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	101.734533	1,017,345.33	101.832700	1,018,327.00	981.67	1.00
		Base		101.734533	1,017,345.33	101.832700	1,018,327.00	981.67	1.00
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.979652	252,948.52	100.162000	253,409.86	461.34	0.25
		Base		99.979652	252,948.52	100.162000	253,409.86	461.34	0.25
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.981742	824,849.37	100.880200	832,261.65	7,412.28	0.82
		Base		99.981742	824,849.37	100.880200	832,261.65	7,412.28	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.625433	804,973.50	99.777300	806,200.58	1,227.08	0.79
		Base		99.625433	804,973.50	99.777300	806,200.58	1,227.08	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	101.504937	1,015,049.37	101.577900	1,015,779.00	729.63	1.00
		Base		101.504937	1,015,049.37	101.577900	1,015,779.00	729.63	1.00
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.172687	275,474.89	100.301700	275,829.68	354.79	0.27
		Base		100.172687	275,474.89	100.301700	275,829.68	354.79	0.27
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	565,000.000	99.997450	564,985.59	99.944060	564,683.94	-301.65	0.55
Original Face:		Base	565,000.000	99.997450	564,985.59	99.944060	564,683.94	-301.65	0.55
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	390,000.000	99.999921	389,999.69	99.872520	389,502.83	-496.86	0.38
Original Face:		Base	390,000.000	99.999921	389,999.69	99.872520	389,502.83	-496.86	0.38

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10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	100.985682	504,928.41	101.034600	505,173.00	244.59	0.49
		Base		100.985682	504,928.41	101.034600	505,173.00	244.59	0.49
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997533	434,989.27	99.851300	434,353.16	-636.11	0.43
	Original Face:	Base	435,000.000	99.997533	434,989.27	99.851300	434,353.16	-636.11	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	43,945.980	99.970259	43,932.91	99.992900	43,942.86	9.95	0.04
	Original Face:	Base	700,000.000	99.970259	43,932.91	99.992900	43,942.86	9.95	0.04
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.984524	999,845.24	100.072300	1,000,723.00	877.76	0.98
	Original Face:	Base	1,000,000.000	99.984524	999,845.24	100.072300	1,000,723.00	877.76	0.98
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.451684	497,258.42	99.734300	498,671.50	1,413.08	0.49
	Original Face:	Base	500,000.000	99.451684	497,258.42	99.734300	498,671.50	1,413.08	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.659853	398,639.41	98.954700	395,818.80	-2,820.61	0.39
		Base		99.659853	398,639.41	98.954700	395,818.80	-2,820.61	0.39
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.943100	999,431.00	-569.00	0.98
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	99.943100	999,431.00	-569.00	0.98
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.817663	1,097,994.29	99.846800	1,098,314.80	320.51	1.08
	Original Face:	Base	1,100,000.000	99.817663	1,097,994.29	99.846800	1,098,314.80	320.51	1.08
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995906	329,986.49	100.299300	330,987.69	1,001.20	0.32
	Original Face:	Base	330,000.000	99.995906	329,986.49	100.299300	330,987.69	1,001.20	0.32
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	101.006505	1,018,145.57	101.025100	1,018,333.01	187.44	1.00
		Base		101.006505	1,018,145.57	101.025100	1,018,333.01	187.44	1.00

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14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.130710	300,392.13	100.130710	300,392.13	0.00	0.29
		Base		100.130710	300,392.13	100.130710	300,392.13	0.00	0.29
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.190339	1,001,903.39	99.974000	999,740.00	-2,163.39	0.98
		Base		100.190339	1,001,903.39	99.974000	999,740.00	-2,163.39	0.98
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.416200	200,832.40	832.40	0.20
		Base		100.000000	200,000.00	100.416200	200,832.40	832.40	0.20
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.780400	372,887.48	2,887.48	0.37
		Base		100.000000	370,000.00	100.780400	372,887.48	2,887.48	0.37
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	104.613240	523,066.20	104.854300	524,271.50	1,205.30	0.51
		Base		104.613240	523,066.20	104.854300	524,271.50	1,205.30	0.51
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.5146	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.278400	601,670.40	1,670.40	0.59
		Base		100.000000	600,000.00	100.278400	601,670.40	1,670.40	0.59
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.993980	1,499,909.70	100.057900	1,500,868.50	958.80	1.47
	Original Face:	Base	1,500,000.000	99.993980	1,499,909.70	100.057900	1,500,868.50	958.80	1.47
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.4861	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	99.917800	599,506.80	-493.20	0.59
	Original Face:	Base	600,000.000	100.000000	600,000.00	99.917800	599,506.80	-493.20	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	100.649316	251,623.29	100.838200	252,095.50	472.21	0.25
		Base		100.649316	251,623.29	100.838200	252,095.50	472.21	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.664124	254,160.31	101.236500	253,091.25	-1,069.06	0.25
		Base		101.664124	254,160.31	101.236500	253,091.25	-1,069.06	0.25

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19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	107.516097	233,309.93	107.679500	233,664.52	354.59	0.23
		Base		107.516097	233,309.93	107.679500	233,664.52	354.59	0.23
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.529833	306,615.99	100.637700	306,944.99	329.00	0.30
		Base		100.529833	306,615.99	100.637700	306,944.99	329.00	0.30
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.039326	647,254.44	100.242600	648,569.62	1,315.18	0.64
		Base		100.039326	647,254.44	100.242600	648,569.62	1,315.18	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.085240	1,576,342.53	99.994600	1,574,914.95	-1,427.58	1.54
	Original Face:	Base	1,575,000.000	100.085240	1,576,342.53	99.994600	1,574,914.95	-1,427.58	1.54
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.353	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.913000	729,364.90	-635.10	0.71
	Original Face:	Base	730,000.000	100.000000	730,000.00	99.913000	729,364.90	-635.10	0.71
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.813581	314,412.78	100.047000	315,148.05	735.27	0.31
		Base		99.813581	314,412.78	100.047000	315,148.05	735.27	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.864794	659,107.64	99.914700	659,437.02	329.38	0.65
		Base		99.864794	659,107.64	99.914700	659,437.02	329.38	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.191085	430,062.11	101.276400	430,424.70	362.59	0.42
		Base		101.191085	430,062.11	101.276400	430,424.70	362.59	0.42
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.43535	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.960000	244,902.00	-98.00	0.24
		Base		100.000000	245,000.00	99.960000	244,902.00	-98.00	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4561	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.810500	988,105.00	-11,895.00	0.97
		Base		100.000000	1,000,000.00	98.810500	988,105.00	-11,895.00	0.97

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30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.417500	1,004,175.00	4,175.00	0.98
		Base		100.000000	1,000,000.00	100.417500	1,004,175.00	4,175.00	0.98
3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.834195	399,336.78	99.881400	399,525.60	188.82	0.39
		Base		99.834195	399,336.78	99.881400	399,525.60	188.82	0.39
3133802C0	FEDERAL HOME LOAN BANK BONDS 07/17 1.05					1.05	26 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	0.98
		Base		100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	0.98
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	99.874743	798,997.94	99.859400	798,875.20	-122.74	0.78
		Base		99.874743	798,997.94	99.859400	798,875.20	-122.74	0.78
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.560234	1,005,602.34	100.726000	1,007,260.00	1,657.66	0.99
		Base		100.560234	1,005,602.34	100.726000	1,007,260.00	1,657.66	0.99
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.827142	998,271.42	100.147700	1,001,477.00	3,205.58	0.98
		Base		99.827142	998,271.42	100.147700	1,001,477.00	3,205.58	0.98
3134G56N0	FREDDIE MAC NOTES 06/17 1					1.0	26 Jun 2017		
		Local	1,760,000.000	99.989685	1,759,818.45	99.728500	1,755,221.60	-4,596.85	1.72
		Base		99.989685	1,759,818.45	99.728500	1,755,221.60	-4,596.85	1.72
3134G5HV0	FREDDIE MAC NOTES 09/17 1.25					1.25	29 Sep 2017		
		Local	900,000.000	99.998271	899,984.44	100.070700	900,636.30	651.86	0.88
		Base		99.998271	899,984.44	100.070700	900,636.30	651.86	0.88
3135G0A86	FANNIE MAE NOTES 01/18 1.25					1.25	30 Jan 2018		
		Local	270,000.000	100.033370	270,090.10	99.891000	269,705.70	-384.40	0.26
		Base		100.033370	270,090.10	99.891000	269,705.70	-384.40	0.26
3135G0A94	FANNIE MAE NOTES 02/18 1.25					1.25	13 Feb 2018		
		Local	1,000,000.000	99.790331	997,903.31	99.768500	997,685.00	-218.31	0.98
		Base		99.790331	997,903.31	99.768500	997,685.00	-218.31	0.98

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3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.740809	1,496,112.14	100.019600	1,500,294.00	4,181.86	1.47
		Base		99.740809	1,496,112.14	100.019600	1,500,294.00	4,181.86	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.097238	1,101,069.62	99.828300	1,098,111.30	-2,958.32	1.08
		Base		100.097238	1,101,069.62	99.828300	1,098,111.30	-2,958.32	1.08
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.982444	1,499,736.66	100.153500	1,502,302.50	2,565.84	1.47
		Base		99.982444	1,499,736.66	100.153500	1,502,302.50	2,565.84	1.47
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	465,004.690	101.275088	470,933.91	100.866400	469,033.49	-1,900.42	0.46
Original Face:		Base	1,000,000.000	101.275088	470,933.91	100.866400	469,033.49	-1,900.42	0.46
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	274,134.040	101.898013	279,337.14	101.447500	278,102.13	-1,235.01	0.27
Original Face:		Base	3,500,000.000	101.898013	279,337.14	101.447500	278,102.13	-1,235.01	0.27
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	257,691.160	102.075058	263,038.40	101.934900	262,677.23	-361.17	0.26
Original Face:		Base	1,000,000.000	102.075058	263,038.40	101.934900	262,677.23	-361.17	0.26
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	387,145.500	102.774727	397,887.73	100.687900	389,808.67	-8,079.06	0.38
Original Face:		Base	2,000,000.000	102.774727	397,887.73	100.687900	389,808.67	-8,079.06	0.38
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		Local	1,400,000.000	100.133849	1,401,873.88	100.410500	1,405,747.00	3,873.12	1.38
		Base		100.133849	1,401,873.88	100.410500	1,405,747.00	3,873.12	1.38
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	358,362.240	102.303256	366,616.24	103.196651	369,817.83	3,201.59	0.36
Original Face:		Base	485,000.000	102.303256	366,616.24	103.196651	369,817.83	3,201.59	0.36
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		Local	7,971.530	102.728334	8,189.02	100.283400	7,994.12	-194.90	0.01
Original Face:		Base	200,000.000	102.728334	8,189.02	100.283400	7,994.12	-194.90	0.01

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31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	119,456.920	103.917873	124,137.09	104.690600	125,060.17	923.08	0.12
Original Face:		Base	281,000.000	103.917873	124,137.09	104.690600	125,060.17	923.08	0.12
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		Local	0.000	0.000000	-0.92	0.000000	0.00	0.92	0.00
		Base		0.000000	-0.92	0.000000	0.00	0.92	0.00
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	116,076.380	101.637112	117,976.68	100.599900	116,772.72	-1,203.96	0.11
Original Face:		Base	3,300,000.000	101.637112	117,976.68	100.599900	116,772.72	-1,203.96	0.11
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	91,289.320	101.556195	92,709.96	100.756700	91,980.11	-729.85	0.09
Original Face:		Base	3,300,000.000	101.556195	92,709.96	100.756700	91,980.11	-729.85	0.09
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	86,007.080	101.217993	87,054.64	101.422200	87,230.27	175.63	0.09
Original Face:		Base	550,000.000	101.217993	87,054.64	101.422200	87,230.27	175.63	0.09
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.966940	1,199,603.28	100.111200	1,201,334.40	1,731.12	1.18
		Base		99.966940	1,199,603.28	100.111200	1,201,334.40	1,731.12	1.18
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	718,035.160	99.999460	718,031.28	99.997200	718,015.06	-16.22	0.70
Original Face:		Base	1,440,000.000	99.999460	718,031.28	99.997200	718,015.06	-16.22	0.70
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.992391	779,940.65	99.897300	779,198.94	-741.71	0.76
Original Face:		Base	780,000.000	99.992391	779,940.65	99.897300	779,198.94	-741.71	0.76
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	355,000.000	99.994518	354,980.54	99.938430	354,781.43	-199.11	0.35
Original Face:		Base	355,000.000	99.994518	354,980.54	99.938430	354,781.43	-199.11	0.35
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	459,105.180	99.953756	458,892.87	99.996900	459,090.95	198.08	0.45
Original Face:		Base	1,000,000.000	99.953756	458,892.87	99.996900	459,090.95	198.08	0.45

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34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	1,400,000.000	99.945659	1,399,239.23	99.892400	1,398,493.60	-745.63	1.37
Original Face:		Base	1,400,000.000	99.945659	1,399,239.23	99.892400	1,398,493.60	-745.63	1.37
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	450,000.000	99.862022	449,379.10	99.970500	449,867.25	488.15	0.44
Original Face:		Base	450,000.000	99.862022	449,379.10	99.970500	449,867.25	488.15	0.44
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	103.235745	1,135,593.20	103.732800	1,141,060.80	5,467.60	1.12
		Base		103.235745	1,135,593.20	103.732800	1,141,060.80	5,467.60	1.12
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.989089	574,937.26	100.481500	577,768.63	2,831.37	0.57
		Base		99.989089	574,937.26	100.481500	577,768.63	2,831.37	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,001,731.420	101.626951	1,018,029.10	100.732200	1,009,066.10	-8,963.00	0.99
Original Face:		Base	2,750,000.000	101.626951	1,018,029.10	100.732200	1,009,066.10	-8,963.00	0.99
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.882810	629,261.70	100.070800	630,446.04	1,184.34	0.62
		Base		99.882810	629,261.70	100.070800	630,446.04	1,184.34	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	14,863.740	99.984459	14,861.43	100.022300	14,867.05	5.62	0.01
Original Face:		Base	124,000.000	99.984459	14,861.43	100.022300	14,867.05	5.62	0.01
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.992873	439,968.64	99.803800	439,136.72	-831.92	0.43
Original Face:		Base	440,000.000	99.992873	439,968.64	99.803800	439,136.72	-831.92	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	502,626.110	99.998948	502,620.82	99.970300	502,476.83	-143.99	0.49
Original Face:		Base	891,000.000	99.998948	502,620.82	99.970300	502,476.83	-143.99	0.49
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.861934	499,309.67	99.675500	498,377.50	-932.17	0.49
Original Face:		Base	500,000.000	99.861934	499,309.67	99.675500	498,377.50	-932.17	0.49

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43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	688,000.000	99.973907	687,820.48	99.985400	687,899.55	79.07	0.67
	Original Face:	Base	688,000.000	99.973907	687,820.48	99.985400	687,899.55	79.07	0.67
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.860394	998,603.94	100.232240	1,002,322.40	3,718.46	0.98
		Base		99.860394	998,603.94	100.232240	1,002,322.40	3,718.46	0.98
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	195,323.340	99.996186	195,315.89	99.984900	195,293.85	-22.04	0.19
	Original Face:	Base	293,000.000	99.996186	195,315.89	99.984900	195,293.85	-22.04	0.19
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	904,135.750	99.999795	904,133.90	99.956000	903,737.93	-395.97	0.89
	Original Face:	Base	1,640,000.000	99.999795	904,133.90	99.956000	903,737.93	-395.97	0.89
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.988003	304,963.41	99.879300	304,631.87	-331.54	0.30
	Original Face:	Base	305,000.000	99.988003	304,963.41	99.879300	304,631.87	-331.54	0.30
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.985970	459,935.46	99.702000	458,629.20	-1,306.26	0.45
	Original Face:	Base	460,000.000	99.985970	459,935.46	99.702000	458,629.20	-1,306.26	0.45
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	101.815772	1,060,920.34	102.043900	1,063,297.44	2,377.10	1.04
		Base		101.815772	1,060,920.34	102.043900	1,063,297.44	2,377.10	1.04
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.432510	502,162.55	100.576800	502,884.00	721.45	0.49
		Base		100.432510	502,162.55	100.576800	502,884.00	721.45	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.743100	957,059.45	100.840300	957,982.85	923.40	0.94
		Base		100.743100	957,059.45	100.840300	957,982.85	923.40	0.94
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.701401	997,014.01	99.634600	996,346.00	-668.01	0.98
		Base		99.701401	997,014.01	99.634600	996,346.00	-668.01	0.98

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46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.301667	1,504,525.00	100.264000	1,503,960.00	-565.00	1.47
		Base		100.301667	1,504,525.00	100.264000	1,503,960.00	-565.00	1.47
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	716,305.380	99.991552	716,244.87	100.193300	717,690.00	1,445.13	0.70
	Original Face:	Base	730,000.000	99.991552	716,244.87	100.193300	717,690.00	1,445.13	0.70
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	288,829.570	100.000000	288,829.57	100.016000	288,875.78	46.21	0.28
	Original Face:	Base	1,000,000.000	100.000000	288,829.57	100.016000	288,875.78	46.21	0.28
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	516,986.760	99.868931	516,309.15	100.116400	517,588.53	1,279.38	0.51
	Original Face:	Base	725,000.000	99.868931	516,309.15	100.116400	517,588.53	1,279.38	0.51
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.928209	339,755.91	100.083000	340,282.20	526.29	0.33
		Base		99.928209	339,755.91	100.083000	340,282.20	526.29	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					0.6536	02 Jun 2017		
		Local	475,000.000	99.721091	473,675.18	99.933300	474,683.18	1,008.00	0.46
		Base		99.721091	473,675.18	99.933300	474,683.18	1,008.00	0.46
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.7516	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.286800	752,151.00	2,151.00	0.74
		Base		100.000000	750,000.00	100.286800	752,151.00	2,151.00	0.74
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6296	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.893500	998,935.00	-1,065.00	0.98
		Base		100.000000	1,000,000.00	99.893500	998,935.00	-1,065.00	0.98
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.969807	589,821.86	100.116600	590,687.94	866.08	0.58
		Base		99.969807	589,821.86	100.116600	590,687.94	866.08	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.574346	498,730.04	101.376600	497,759.11	-970.93	0.49
		Base		101.574346	498,730.04	101.376600	497,759.11	-970.93	0.49

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587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	202,038.610	100.019501	202,078.01	100.008900	202,056.59	-21.42	0.20
Original Face:		Base	750,000.000	100.019501	202,078.01	100.008900	202,056.59	-21.42	0.20
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,160,000.000	99.969810	1,159,649.80	99.975900	1,159,720.44	70.64	1.14
Original Face:		Base	1,160,000.000	99.969810	1,159,649.80	99.975900	1,159,720.44	70.64	1.14
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.986855	704,907.33	99.820620	703,735.37	-1,171.96	0.69
Original Face:		Base	705,000.000	99.986855	704,907.33	99.820620	703,735.37	-1,171.96	0.69
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.989092	1,209,868.01	100.253800	1,213,070.98	3,202.97	1.19
		Base		99.989092	1,209,868.01	100.253800	1,213,070.98	3,202.97	1.19
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	101.752366	508,761.83	102.007200	510,036.00	1,274.17	0.50
		Base		101.752366	508,761.83	102.007200	510,036.00	1,274.17	0.50
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.4836	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.024500	1,000,245.00	245.00	0.98
		Base		100.000000	1,000,000.00	100.024500	1,000,245.00	245.00	0.98
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	553,749.950	99.997882	553,738.22	100.015800	553,837.44	99.22	0.54
Original Face:		Base	1,290,000.000	99.997882	553,738.22	100.015800	553,837.44	99.22	0.54
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	1,500,000.000	99.789396	1,496,840.94	99.843900	1,497,658.50	817.56	1.47
Original Face:		Base	1,500,000.000	99.789396	1,496,840.94	99.843900	1,497,658.50	817.56	1.47
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	405,000.000	99.713904	403,841.31	99.871200	404,478.36	637.05	0.40
Original Face:		Base	405,000.000	99.713904	403,841.31	99.871200	404,478.36	637.05	0.40
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8333	15 Jan 2019		
		Local	500,000.000	100.700856	503,504.28	100.725400	503,627.00	122.72	0.49
		Base		100.700856	503,504.28	100.725400	503,627.00	122.72	0.49

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68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	103.904762	519,523.81	104.170400	520,852.00	1,328.19	0.51
		Base		103.904762	519,523.81	104.170400	520,852.00	1,328.19	0.51
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5726	29 Apr 2016		
		Local	1,400,000.000	100.000000	1,400,000.00	99.991400	1,399,879.60	-120.40	1.37
		Base		100.000000	1,400,000.00	99.991400	1,399,879.60	-120.40	1.37
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.983842	499,919.21	100.403200	502,016.00	2,096.79	0.49
		Base		99.983842	499,919.21	100.403200	502,016.00	2,096.79	0.49
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.902543	794,225.22	100.025200	795,200.34	975.12	0.78
		Base		99.902543	794,225.22	100.025200	795,200.34	975.12	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	102.068698	449,102.27	102.190500	449,638.20	535.93	0.44
		Base		102.068698	449,102.27	102.190500	449,638.20	535.93	0.44
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.356950	496,784.75	99.307700	496,538.50	-246.25	0.49
		Base		99.356950	496,784.75	99.307700	496,538.50	-246.25	0.49
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	101.334000	785,338.50	101.387600	785,753.90	415.40	0.77
		Base		101.334000	785,338.50	101.387600	785,753.90	415.40	0.77
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.216525	1,012,165.25	101.275900	1,012,759.00	593.75	0.99
		Base		101.216525	1,012,165.25	101.275900	1,012,759.00	593.75	0.99
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.976707	299,930.12	100.290500	300,871.50	941.38	0.29
		Base		99.976707	299,930.12	100.290500	300,871.50	941.38	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.938671	704,567.63	99.447100	701,102.06	-3,465.57	0.69
		Base		99.938671	704,567.63	99.447100	701,102.06	-3,465.57	0.69

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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
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	102.215855	923,009.17	102.242000	923,245.26	236.09	0.90
		Base		102.215855	923,009.17	102.242000	923,245.26	236.09	0.90
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.085980	500,429.90	99.854800	499,274.00	-1,155.90	0.49
		Base		100.085980	500,429.90	99.854800	499,274.00	-1,155.90	0.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.996244	564,978.78	99.936800	564,642.92	-335.86	0.55
Original Face:		Base	565,000.000	99.996244	564,978.78	99.936800	564,642.92	-335.86	0.55
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.987778	829,898.56	99.879200	828,997.36	-901.20	0.81
Original Face:		Base	830,000.000	99.987778	829,898.56	99.879200	828,997.36	-901.20	0.81
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.960975	999,609.75	100.513900	1,005,139.00	5,529.25	0.98
		Base		99.960975	999,609.75	100.513900	1,005,139.00	5,529.25	0.98
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	17,485.290	99.998227	17,484.98	100.002900	17,485.80	0.82	0.02
Original Face:		Base	160,000.000	99.998227	17,484.98	100.002900	17,485.80	0.82	0.02
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	102.793513	1,644,696.21	102.426900	1,638,830.40	-5,865.81	1.61
		Base		102.793513	1,644,696.21	102.426900	1,638,830.40	-5,865.81	1.61
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.744137	698,208.96	100.297900	702,085.30	3,876.34	0.69
		Base		99.744137	698,208.96	100.297900	702,085.30	3,876.34	0.69
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	101.903196	1,019,031.96	101.708600	1,017,086.00	-1,945.96	1.00
		Base		101.903196	1,019,031.96	101.708600	1,017,086.00	-1,945.96	1.00
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.872385	204,738.39	100.879900	206,803.80	2,065.41	0.20
		Base		99.872385	204,738.39	100.879900	206,803.80	2,065.41	0.20

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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
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.995957	184,992.52	100.072600	185,134.31	141.79	0.18
		Base		99.995957	184,992.52	100.072600	185,134.31	141.79	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	397,103.920	99.994974	397,083.96	99.989500	397,062.22	-21.74	0.39
Original Face:		Base	800,000.000	99.994974	397,083.96	99.989500	397,062.22	-21.74	0.39
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	420,383.080	99.949636	420,171.36	100.009700	420,423.86	252.50	0.41
Original Face:		Base	500,000.000	99.949636	420,171.36	100.009700	420,423.86	252.50	0.41
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	420,688.250	99.998883	420,683.55	99.951600	420,484.64	-198.91	0.41
Original Face:		Base	1,200,000.000	99.998883	420,683.55	99.951600	420,484.64	-198.91	0.41
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	850,000.000	99.875479	848,941.57	99.797500	848,278.75	-662.82	0.83
Original Face:		Base	850,000.000	99.875479	848,941.57	99.797500	848,278.75	-662.82	0.83
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	100.637198	1,408,920.77	100.791200	1,411,076.80	2,156.03	1.38
		Base		100.637198	1,408,920.77	100.791200	1,411,076.80	2,156.03	1.38
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.731282	721,057.17	100.174000	724,258.02	3,200.85	0.71
		Base		99.731282	721,057.17	100.174000	724,258.02	3,200.85	0.71
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.964816	499,824.08	100.060300	500,301.50	477.42	0.49
		Base		99.964816	499,824.08	100.060300	500,301.50	477.42	0.49
US DOLLAR Total									
		Local	98,966,794.920		99,359,143.44		99,396,508.82	37,365.38	97.37
Original Face:		Base	54,702,000.000		99,359,143.44		99,396,508.82	37,365.38	97.37
FIXED INCOME Total									
		Base	98,966,794.920		99,359,143.44		99,396,508.82	37,365.38	97.37

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Base Currency: USD - US DOLLAR

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

Original Face: 54,702,000.000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		100,708,393.450	Base	101,101,881.93		101,145,250.07	43,368.14	100.00
Original Face:		54,702,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
978UHA002	SUN TRUST ROBINSON REPO					0.17	02 Mar 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.80
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.80
978UHK000	DAIWA CAPITAL MARKETS REPO					0.14	02 Mar 2015		
		Local	33,723,505.530	100.000000	33,723,505.53	100.000000	33,723,505.53	0.00	3.31
		Base		100.000000	33,723,505.53	100.000000	33,723,505.53	0.00	3.31
979QHR003	SOUTH STREET REPO					0.13	02 Mar 2015		
		Local	144,458,428.740	100.000000	144,458,428.74	100.000000	144,458,428.74	0.00	14.16
		Base		100.000000	144,458,428.74	100.000000	144,458,428.74	0.00	14.16
US DOLLAR Total									
		Local	278,181,934.270		278,181,934.27		278,181,934.27	0.00	27.26
		Base			278,181,934.27		278,181,934.27	0.00	27.26
CASH EQUIVALENT Total									
		Base	278,181,934.270		278,181,934.27		278,181,934.27	0.00	27.26
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	18,617,042.960	105.792570	19,695,448.20	105.229312	19,590,586.22	-104,861.98	1.92
Original Face:		Base	24,487,993.000	105.792570	19,695,448.20	105.229312	19,590,586.22	-104,861.98	1.92
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	6,568,950.200	105.669149	6,941,353.78	104.814979	6,885,243.77	-56,110.01	0.67
Original Face:		Base	10,000,000.000	105.669149	6,941,353.78	104.814979	6,885,243.77	-56,110.01	0.67
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.2435	20 Apr 2016		
		Local	10,000,000.000	100.017362	10,001,736.23	100.150000	10,015,000.00	13,263.77	0.98
		Base		100.017362	10,001,736.23	100.150000	10,015,000.00	13,263.77	0.98

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3133813R4	FEDERAL HOME LOAN BANK BONDS 11/17 1					1.0	09 Nov 2017		
		Local	32,490,000.000	100.000000	32,490,000.00	99.461200	32,314,943.88	-175,056.12	3.17
		Base		100.000000	32,490,000.00	99.461200	32,314,943.88	-175,056.12	3.17
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.245873	8,932,128.60	99.487700	8,953,893.00	21,764.40	0.88
		Base		99.245873	8,932,128.60	99.487700	8,953,893.00	21,764.40	0.88
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	30,000,000.000	99.988667	29,996,600.00	99.988667	29,996,600.10	0.10	2.94
		Base		99.988667	29,996,600.00	99.988667	29,996,600.10	0.10	2.94
313384GC7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	27 May 2015		
		Local	30,000,000.000	99.983083	29,994,925.00	99.983083	29,994,924.90	-0.10	2.94
		Base		99.983083	29,994,925.00	99.983083	29,994,924.90	-0.10	2.94
313384JT7	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	29 Jul 2015		
		Local	25,000,000.000	99.947917	24,986,979.17	99.973900	24,993,475.00	6,495.83	2.45
		Base		99.947917	24,986,979.17	99.973900	24,993,475.00	6,495.83	2.45
313384JV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	31 Jul 2015		
		Local	25,000,000.000	99.947222	24,986,805.56	99.973600	24,993,400.00	6,594.44	2.45
		Base		99.947222	24,986,805.56	99.973600	24,993,400.00	6,594.44	2.45
313384KH1	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	12 Aug 2015		
		Local	40,000,000.000	99.938500	39,975,400.00	99.968300	39,987,320.00	11,920.00	3.92
		Base		99.938500	39,975,400.00	99.968300	39,987,320.00	11,920.00	3.92
313384KK4	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	14 Aug 2015		
		Local	10,000,000.000	99.936367	9,993,636.66	99.967900	9,996,790.00	3,153.34	0.98
		Base		99.936367	9,993,636.66	99.967900	9,996,790.00	3,153.34	0.98
3133EA4H8	FEDERAL FARM CREDIT BANK BONDS 07/17 0.82					0.82	11 Jul 2017		
		Local	12,525,000.000	100.000000	12,525,000.00	99.393600	12,449,048.40	-75,951.60	1.22
		Base		100.000000	12,525,000.00	99.393600	12,449,048.40	-75,951.60	1.22
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.1935	23 Apr 2015		
		Local	20,000,000.000	99.998816	19,999,763.13	99.998816	19,999,763.20	0.07	1.96
		Base		99.998816	19,999,763.13	99.998816	19,999,763.20	0.07	1.96

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3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1985	22 Sep 2015		
		Local	30,000,000.000	99.998215	29,999,464.41	100.054300	30,016,290.00	16,825.59	2.94
		Base		99.998215	29,999,464.41	100.054300	30,016,290.00	16,825.59	2.94
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.2035	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.761400	9,976,140.00	-23,860.00	0.98
		Base		100.000000	10,000,000.00	99.761400	9,976,140.00	-23,860.00	0.98
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.891500	9,989,150.00	-10,850.00	0.98
		Base		100.000000	10,000,000.00	99.891500	9,989,150.00	-10,850.00	0.98
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.826500	19,965,300.00	-34,700.00	1.96
		Base		100.000000	20,000,000.00	99.826500	19,965,300.00	-34,700.00	1.96
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.22155	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.099700	20,019,940.00	19,940.00	1.96
		Base		100.000000	20,000,000.00	100.099700	20,019,940.00	19,940.00	1.96
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2305	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.095700	20,019,140.00	19,140.00	1.96
		Base		100.000000	20,000,000.00	100.095700	20,019,140.00	19,140.00	1.96
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	99.650000	9,965,000.00	-35,000.00	0.98
		Base		100.000000	10,000,000.00	99.650000	9,965,000.00	-35,000.00	0.98
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	98.777700	9,877,770.00	-122,230.00	0.97
		Base		100.000000	10,000,000.00	98.777700	9,877,770.00	-122,230.00	0.97
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.259600	9,925,960.00	-74,040.00	0.97
		Base		100.000000	10,000,000.00	99.259600	9,925,960.00	-74,040.00	0.97

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3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.506000	12,393,472.30	-61,527.70	1.21
		Base		100.000000	12,455,000.00	99.506000	12,393,472.30	-61,527.70	1.21
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	99.420700	39,445,162.73	-229,837.27	3.87
		Base		100.000000	39,675,000.00	99.420700	39,445,162.73	-229,837.27	3.87
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.079800	9,907,980.00	-92,020.00	0.97
		Base		100.000000	10,000,000.00	99.079800	9,907,980.00	-92,020.00	0.97
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	98.990600	19,526,885.76	-199,114.24	1.91
		Base		100.000000	19,726,000.00	98.990600	19,526,885.76	-199,114.24	1.91
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,025,470.200	100.165071	3,030,464.38	101.138700	3,059,921.23	29,456.85	0.30
Original Face:		Base	5,000,000.000	100.165071	3,030,464.38	101.138700	3,059,921.23	29,456.85	0.30
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	8,781,080.780	99.713871	8,755,955.56	96.936600	8,512,081.15	-243,874.41	0.83
Original Face:		Base	11,452,445.000	99.713871	8,755,955.56	96.936600	8,512,081.15	-243,874.41	0.83
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	9,430,639.480	100.351735	9,463,810.37	94.638600	8,925,025.17	-538,785.20	0.87
Original Face:		Base	11,058,708.000	100.351735	9,463,810.37	94.638600	8,925,025.17	-538,785.20	0.87
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	100.060200	14,008,428.00	8,428.00	1.37
		Base		100.000000	14,000,000.00	100.060200	14,008,428.00	8,428.00	1.37
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,431,432.100	98.226928	2,388,321.06	102.136500	2,483,379.65	95,058.59	0.24
Original Face:		Base	5,000,000.000	98.226928	2,388,321.06	102.136500	2,483,379.65	95,058.59	0.24
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	317,465.610	102.674482	325,956.17	102.645200	325,863.21	-92.96	0.03
Original Face:		Base	2,245,000.000	102.674482	325,956.17	102.645200	325,863.21	-92.96	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	826,794.600	102.633814	848,570.83	104.454200	863,621.69	15,050.86	0.08
	Original Face:	Base	5,000,000.000	102.633814	848,570.83	104.454200	863,621.69	15,050.86	0.08
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,394,567.100	102.242943	1,425,846.44	104.749600	1,460,803.46	34,957.02	0.14
	Original Face:	Base	5,000,000.000	102.242943	1,425,846.44	104.749600	1,460,803.46	34,957.02	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,501,875.100	99.972191	6,500,066.98	101.094200	6,573,018.62	72,951.64	0.64
	Original Face:	Base	10,000,000.000	99.972191	6,500,066.98	101.094200	6,573,018.62	72,951.64	0.64
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,553,474.900	103.640143	4,719,227.91	102.495400	4,667,102.31	-52,125.60	0.46
	Original Face:	Base	10,000,000.000	103.640143	4,719,227.91	102.495400	4,667,102.31	-52,125.60	0.46
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,027,014.530	100.909475	8,100,018.19	100.422200	8,060,904.59	-39,113.60	0.79
	Original Face:	Base	12,022,600.000	100.909475	8,100,018.19	100.422200	8,060,904.59	-39,113.60	0.79
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,144,560.510	100.453819	12,199,674.84	98.662900	11,982,175.59	-217,499.25	1.17
	Original Face:	Base	15,363,692.000	100.453819	12,199,674.84	98.662900	11,982,175.59	-217,499.25	1.17
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	16,739,357.520	102.289115	17,122,540.59	99.682800	16,686,260.28	-436,280.31	1.64
	Original Face:	Base	24,000,000.000	102.289115	17,122,540.59	99.682800	16,686,260.28	-436,280.31	1.64
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	7,822,604.700	100.424594	7,855,819.01	98.393300	7,696,918.91	-158,900.10	0.75
	Original Face:	Base	10,000,000.000	100.424594	7,855,819.01	98.393300	7,696,918.91	-158,900.10	0.75
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	22,308,707.100	100.953091	22,521,329.43	98.369600	21,944,985.94	-576,343.49	2.15
	Original Face:	Base	29,723,368.000	100.953091	22,521,329.43	98.369600	21,944,985.94	-576,343.49	2.15
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,107,544.420	102.029632	4,190,912.44	99.360400	4,081,272.57	-109,639.87	0.40
	Original Face:	Base	9,815,000.000	102.029632	4,190,912.44	99.360400	4,081,272.57	-109,639.87	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	3,553,505.300	102.526673	3,643,290.77	101.415500	3,603,805.17	-39,485.60	0.35
	Original Face:	Base	10,000,000.000	102.526673	3,643,290.77	101.415500	3,603,805.17	-39,485.60	0.35
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,036,858.800	112.956408	3,430,326.62	114.516000	3,477,689.22	47,362.60	0.34
	Original Face:	Base	12,777,000.000	112.956408	3,430,326.62	114.516000	3,477,689.22	47,362.60	0.34
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	856,760.300	106.855085	915,491.95	108.659000	930,947.17	15,455.22	0.09
	Original Face:	Base	10,000,000.000	106.855085	915,491.95	108.659000	930,947.17	15,455.22	0.09
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,000,321.000	104.101700	1,041,351.17	101.811400	1,018,440.81	-22,910.36	0.10
	Original Face:	Base	7,000,000.000	104.101700	1,041,351.17	101.811400	1,018,440.81	-22,910.36	0.10
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,066,242.750	105.177948	1,121,452.25	107.075400	1,141,683.69	20,231.44	0.11
	Original Face:	Base	5,000,000.000	105.177948	1,121,452.25	107.075400	1,141,683.69	20,231.44	0.11
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,834,321.280	104.069434	1,908,967.77	105.727900	1,939,389.37	30,421.60	0.19
	Original Face:	Base	16,000,000.000	104.069434	1,908,967.77	105.727900	1,939,389.37	30,421.60	0.19
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	662,259.200	101.967631	675,290.02	102.838900	681,060.08	5,770.06	0.07
	Original Face:	Base	10,000,000.000	101.967631	675,290.02	102.838900	681,060.08	5,770.06	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	842,800.050	106.345729	896,281.86	106.587100	898,316.13	2,034.27	0.09
	Original Face:	Base	5,000,000.000	106.345729	896,281.86	106.587100	898,316.13	2,034.27	0.09
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.384949	9,397,647.58	96.602900	9,322,179.85	-75,467.73	0.91
		Base		97.384949	9,397,647.58	96.602900	9,322,179.85	-75,467.73	0.91
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.384949	9,738,494.89	96.550200	9,655,020.00	-83,474.89	0.95
		Base		97.384949	9,738,494.89	96.550200	9,655,020.00	-83,474.89	0.95

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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
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.637507	9,763,750.73	97.087200	9,708,720.00	-55,030.73	0.95
		Base		97.637507	9,763,750.73	97.087200	9,708,720.00	-55,030.73	0.95
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.637507	5,672,739.17	97.087200	5,640,766.32	-31,972.85	0.55
		Base		97.637507	5,672,739.17	97.087200	5,640,766.32	-31,972.85	0.55
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.384949	9,738,494.89	96.989900	9,698,990.00	-39,504.89	0.95
		Base		97.384949	9,738,494.89	96.989900	9,698,990.00	-39,504.89	0.95
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.012718	9,701,271.79	96.215600	9,621,560.00	-79,711.79	0.94
		Base		97.012718	9,701,271.79	96.215600	9,621,560.00	-79,711.79	0.94
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.587778	9,758,777.78	97.087200	9,708,720.00	-50,057.78	0.95
		Base		97.587778	9,758,777.78	97.087200	9,708,720.00	-50,057.78	0.95
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.637507	9,763,750.73	97.087200	9,708,720.00	-55,030.73	0.95
		Base		97.637507	9,763,750.73	97.087200	9,708,720.00	-55,030.73	0.95
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.319810	9,731,981.02	96.894900	9,689,490.00	-42,491.02	0.95
		Base		97.319810	9,731,981.02	96.894900	9,689,490.00	-42,491.02	0.95
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.054008	9,705,400.76	96.188800	9,618,880.00	-86,520.76	0.94
		Base		97.054008	9,705,400.76	96.188800	9,618,880.00	-86,520.76	0.94
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,470,932.600	103.357772	5,654,634.03	103.111559	5,641,163.90	-13,470.13	0.55
Original Face:		Base	9,875,825.000	103.357772	5,654,634.03	103.111559	5,641,163.90	-13,470.13	0.55
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	7,949,418.100	101.225959	8,046,874.74	99.713000	7,926,603.27	-120,271.47	0.78
Original Face:		Base	10,000,000.000	101.225959	8,046,874.74	99.713000	7,926,603.27	-120,271.47	0.78

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		745,203,001.190	Local		746,130,025.46		742,163,086.61	-3,966,938.85	72.74
	Original Face:	295,821,631.000	Base		746,130,025.46		742,163,086.61	-3,966,938.85	72.74
FIXED INCOME Total									
		745,203,001.190	Base		746,130,025.46		742,163,086.61	-3,966,938.85	72.74
	Original Face:	295,821,631.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,023,384,935.460	Base	1,024,311,959.73		1,020,345,020.88	-3,966,938.85	100.00
Original Face:		295,821,631.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1RD3	ABBEY NATIONAL NA LL					0.28	13 Apr 2015		
		5,000,000.000	Local	99.966556	4,998,327.78	99.966556	4,998,327.78	0.00	0.44
			Base	99.966556	4,998,327.78	99.966556	4,998,327.78	0.00	0.44
00850RSX0	AGRICULTURAL BANK CHINA					0.22	13 Mar 2015		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.20
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.20
06366CEZ7	BANK OF MONTREAL- BBA LIBOR USD 1 MONTH					0.233	14 Apr 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
06538JHW9	BNK OF TKYO-MTBSHI L					0.16	04 Mar 2015		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.64
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.64
06945MQ25	BARTON CAPITAL CORP.					0.23	02 Mar 2015		
		10,000,000.000	Local	99.999361	9,999,936.11	99.999361	9,999,936.11	0.00	0.88
			Base	99.999361	9,999,936.11	99.999361	9,999,936.11	0.00	0.88
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
		5,000,000.000	Local	99.983639	4,999,181.95	99.983639	4,999,181.95	0.00	0.44
			Base	99.983639	4,999,181.95	99.983639	4,999,181.95	0.00	0.44
06945MSD9	BARTON CAPITAL CORP.					0.21	13 May 2015		
		25,000,000.000	Local	99.957417	24,989,354.17	99.957417	24,989,354.17	0.00	2.20
			Base	99.957417	24,989,354.17	99.957417	24,989,354.17	0.00	2.20
12476FT97	CAFCO LLC					0.24	09 Jun 2015		
		10,000,000.000	Local	99.933333	9,993,333.33	99.938800	9,993,880.00	546.67	0.88
			Base	99.933333	9,993,333.33	99.938800	9,993,880.00	546.67	0.88
13738KQK6	CAN AST & CAN LTD JT					0.2	19 Mar 2015		
		10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.88
			Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.88

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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
13738KQW0	CAN AST & CAN LTD JT				0.21	30 Mar 2015		
	5,000,000.000	Local	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	0.44
		Base	99.983083	4,999,154.17	99.983083	4,999,154.17	0.00	0.44
13738KQX8	CAN AST & CAN LTD JT				0.22	31 Mar 2015		
	5,000,000.000	Local	99.981667	4,999,083.33	99.981667	4,999,083.33	0.00	0.44
		Base	99.981667	4,999,083.33	99.981667	4,999,083.33	0.00	0.44
15060YQ60	CEDAR SPRING CPTL CO				0.35	06 Mar 2015		
	5,000,000.000	Local	99.995139	4,999,756.94	99.995139	4,999,756.94	0.00	0.44
		Base	99.995139	4,999,756.94	99.995139	4,999,756.94	0.00	0.44
15060YQL7	CEDAR SPRING CPTL CO				0.32	20 Mar 2015		
	5,000,000.000	Local	99.983111	4,999,155.55	99.983111	4,999,155.55	0.00	0.44
		Base	99.983111	4,999,155.55	99.983111	4,999,155.55	0.00	0.44
15060YRL6	CEDAR SPRING CPTL CO				0.29	20 Apr 2015		
	20,000,000.000	Local	99.959722	19,991,944.44	99.959722	19,991,944.44	0.00	1.76
		Base	99.959722	19,991,944.44	99.959722	19,991,944.44	0.00	1.76
15963URF5	CHARIOT FNDG LLC				0.19	15 Apr 2015		
	10,000,000.000	Local	99.976250	9,997,625.00	99.976250	9,997,625.00	0.00	0.88
		Base	99.976250	9,997,625.00	99.976250	9,997,625.00	0.00	0.88
15963UT30	CHARIOT FNDG LLC				0.22	03 Jun 2015		
	10,000,000.000	Local	99.942556	9,994,255.55	99.936530	9,993,653.00	-602.55	0.88
		Base	99.942556	9,994,255.55	99.936530	9,993,653.00	-602.55	0.88
16677KR62	CHEVRON CORP				0.13	06 Apr 2015		
	10,000,000.000	Local	99.987000	9,998,700.00	99.987000	9,998,700.00	0.00	0.88
		Base	99.987000	9,998,700.00	99.987000	9,998,700.00	0.00	0.88
17178CQ48	CIESCO LLC				0.19	04 Mar 2015		
	13,500,000.000	Local	99.998417	13,499,786.25	99.998417	13,499,786.25	0.00	1.19
		Base	99.998417	13,499,786.25	99.998417	13,499,786.25	0.00	1.19
2063C1R28	CONCORD MIN CPTL CO				0.23	02 Apr 2015		
	35,000,000.000	Local	99.979556	34,992,844.44	99.979556	34,992,844.44	0.00	3.07
		Base	99.979556	34,992,844.44	99.979556	34,992,844.44	0.00	3.07

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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
2063C1R77	CONCORD MIN CPTL CO				0.28	07 Apr 2015		
	5,000,000.000	Local	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.44
		Base	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.44
2284K1R21	CROWN POINT CAP CO.				0.23	02 Apr 2015		
	25,000,000.000	Local	99.979556	24,994,888.89	99.979556	24,994,888.89	0.00	2.20
		Base	99.979556	24,994,888.89	99.979556	24,994,888.89	0.00	2.20
2284K1R70	CROWN POINT CAP CO.				0.28	07 Apr 2015		
	5,000,000.000	Local	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.44
		Base	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.44
2284K1S61	CROWN POINT CAP CO.				0.27	06 May 2015		
	10,000,000.000	Local	99.950500	9,995,050.00	99.950500	9,995,050.00	0.00	0.88
		Base	99.950500	9,995,050.00	99.950500	9,995,050.00	0.00	0.88
2546R3QL1	DISNEY (WALT) CO THE				0.125	20 Mar 2015		
	5,000,000.000	Local	99.993403	4,999,670.14	99.993403	4,999,670.14	0.00	0.44
		Base	99.993403	4,999,670.14	99.993403	4,999,670.14	0.00	0.44
29101BQK1	EMERSON ELECTRIC CO				0.16	19 Mar 2015		
	8,000,000.000	Local	99.992000	7,999,360.00	99.992000	7,999,360.00	0.00	0.70
		Base	99.992000	7,999,360.00	99.992000	7,999,360.00	0.00	0.70
30601WQ93	FAIRWAY FINANCE CORP				0.17	09 Mar 2015		
	5,038,000.000	Local	99.996222	5,037,809.68	99.996222	5,037,809.68	0.00	0.44
		Base	99.996222	5,037,809.68	99.996222	5,037,809.68	0.00	0.44
38362WQG9	GOVCO LLC				0.17	16 Mar 2015		
	10,000,000.000	Local	99.992917	9,999,291.67	99.992917	9,999,291.67	0.00	0.88
		Base	99.992917	9,999,291.67	99.992917	9,999,291.67	0.00	0.88
41068LQB5	HANNOVER FDG CO. LLC				0.15	11 Mar 2015		
	5,000,000.000	Local	99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	0.44
		Base	99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	0.44
4497W1S49	ING (US) FUNDING LLC				0.28	04 May 2015		
	5,000,000.000	Local	99.950222	4,997,511.11	99.950222	4,997,511.11	0.00	0.44
		Base	99.950222	4,997,511.11	99.950222	4,997,511.11	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QQA7	INSTITUTIONAL SECURED					0.27	10 Mar 2015		
		30,000,000.000	Local	99.993250	29,997,975.00	99.993250	29,997,975.00	0.00	2.64
			Base	99.993250	29,997,975.00	99.993250	29,997,975.00	0.00	2.64
4820P3VT7	JUPITER SECT CO LLC					0.28	27 Aug 2015		
		5,000,000.000	Local	99.860778	4,993,038.89	99.838770	4,991,938.50	-1,100.39	0.44
			Base	99.860778	4,993,038.89	99.838770	4,991,938.50	-1,100.39	0.44
52952MU65	LEXINGTN PKR CAP CO LL					0.34	06 Jul 2015		
		40,000,000.000	Local	99.880056	39,952,022.22	99.897880	39,959,152.00	7,129.78	3.51
			Base	99.880056	39,952,022.22	99.897880	39,959,152.00	7,129.78	3.51
53127URD4	LIBERTY FUNDING LLC					0.19	13 Apr 2015		
		30,000,000.000	Local	99.977306	29,993,191.67	99.977306	29,993,191.67	0.00	2.64
			Base	99.977306	29,993,191.67	99.977306	29,993,191.67	0.00	2.64
5766P1QA2	MATCHPOINT MASTER TR					0.25	10 Mar 2015		
		5,000,000.000	Local	99.993750	4,999,687.50	99.993750	4,999,687.50	0.00	0.44
			Base	99.993750	4,999,687.50	99.993750	4,999,687.50	0.00	0.44
58013NRW4	MCDONALD'S CORPORATI					0.08	30 Apr 2015		
		30,000,000.000	Local	99.986667	29,996,000.00	99.986667	29,996,000.00	0.00	2.64
			Base	99.986667	29,996,000.00	99.986667	29,996,000.00	0.00	2.64
65409SQ35	NIEUW AMSTERDAM RECV					0.16	03 Mar 2015		
		5,000,000.000	Local	99.999111	4,999,955.56	99.999111	4,999,955.56	0.00	0.44
			Base	99.999111	4,999,955.56	99.999111	4,999,955.56	0.00	0.44
65409SQ35	NIEUW AMSTERDAM RECV					0.21	03 Mar 2015		
		19,000,000.000	Local	99.998833	18,999,778.33	99.998833	18,999,778.33	0.00	1.67
			Base	99.998833	18,999,778.33	99.998833	18,999,778.33	0.00	1.67
67983UQ97	OLD LINE FUNDING LLC					0.21	09 Mar 2015		
		10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.88
			Base	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.88
71838MQK9	PHILIP MORRIS INTL					0.1	19 Mar 2015		
		25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	2.20
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	2.20

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79540BQA7	SALISBURY RECEIVABLES CO					0.15	10 Mar 2015		
		Local	35,000,000.000	99.996250	34,998,687.50	99.996250	34,998,687.50	0.00	3.08
		Base		99.996250	34,998,687.50	99.996250	34,998,687.50	0.00	3.08
86562LRE4	SUMITOMO MTSU BKG CORP					0.23	14 Apr 2015		
		Local	25,000,000.000	99.971889	24,992,972.22	99.971889	24,992,972.22	0.00	2.20
		Base		99.971889	24,992,972.22	99.971889	24,992,972.22	0.00	2.20
88602URL6	THUNDER BAY FNDNG LLC					0.2	20 Apr 2015		
		Local	5,000,000.000	99.972222	4,998,611.11	99.972222	4,998,611.11	0.00	0.44
		Base		99.972222	4,998,611.11	99.972222	4,998,611.11	0.00	0.44
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Mar 2015		
		Local	24,194,416.740	100.000000	24,194,416.74	100.000000	24,194,416.74	0.00	2.13
		Base		100.000000	24,194,416.74	100.000000	24,194,416.74	0.00	2.13
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		Local	5,472,972.610	100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.48
		Base		100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.48
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	16 Apr 2015		
		Local	5,346,747.750	100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.47
		Base		100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.47
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jul 2015		
		Local	4,058,753.480	100.000000	4,058,753.48	100.000000	4,058,753.48	0.00	0.36
		Base		100.000000	4,058,753.48	100.000000	4,058,753.48	0.00	0.36
92646LQG8	VICTORY RECEIVABLES					0.15	16 Mar 2015		
		Local	20,000,000.000	99.993750	19,998,750.00	99.993750	19,998,750.00	0.00	1.76
		Base		99.993750	19,998,750.00	99.993750	19,998,750.00	0.00	1.76
94988ECS5	WELLS FARGO BANK NA					0.19	01 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		Local	74,303,047.280	100.000000	74,303,047.28	100.000000	74,303,047.28	0.00	6.53
		Base		100.000000	74,303,047.28	100.000000	74,303,047.28	0.00	6.53

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979QRC005	BANK OF AMERICA REPO					0.04	02 Mar 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.79
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.79
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	02 Mar 2015		
		Local	346,593.370	100.000000	346,593.37	100.000000	346,593.37	0.00	0.03
		Base		100.000000	346,593.37	100.000000	346,593.37	0.00	0.03
US DOLLAR Total									
		Local	839,260,531.230		839,113,418.95		839,119,392.46	5,973.51	73.73
		Base			839,113,418.95		839,119,392.46	5,973.51	73.73
CASH EQUIVALENT Total									
		Base	839,260,531.230		839,113,418.95		839,119,392.46	5,973.51	73.73
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02006VAA9	ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A1					0.27	15 Dec 2015		
		Local	7,090,814.840	100.000000	7,090,814.84	99.998850	7,090,733.30	-81.54	0.62
Original Face:		Base	10,000,000.000	100.000000	7,090,814.84	99.998850	7,090,733.30	-81.54	0.62
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	6,075,000.000	100.387715	6,098,553.71	100.360900	6,096,924.68	-1,629.03	0.54
		Base		100.387715	6,098,553.71	100.360900	6,096,924.68	-1,629.03	0.54
02665WAN1	AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR					0.2536	07 Oct 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.008700	10,000,870.00	870.00	0.88
		Base		100.000000	10,000,000.00	100.008700	10,000,870.00	870.00	0.88
05580PAA9	BMW VEHICLE LEASE TRUST BMWLT 2015 1 A1					0.23	20 Jan 2016		
		Local	5,691,676.760	100.000000	5,691,676.76	100.000000	5,691,676.76	0.00	0.50
Original Face:		Base	8,000,000.000	100.000000	5,691,676.76	100.000000	5,691,676.76	0.00	0.50
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	5,000,000.000	100.219543	5,010,977.16	100.162000	5,008,100.00	-2,877.16	0.44
		Base		100.219543	5,010,977.16	100.162000	5,008,100.00	-2,877.16	0.44

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09658UAA7	BMW VEHICLE OWNER TRUST BMWOT 2014 A A1					0.19	26 Oct 2015		
		Local	2,956,130.780	100.000000	2,956,130.78	99.985930	2,955,714.85	-415.93	0.26
Original Face:		Base	10,000,000.000	100.000000	2,956,130.78	99.985930	2,955,714.85	-415.93	0.26
12592WAA6	CNH EQUIPMENT TRUST CNH 2015 A A1					0.25	24 Mar 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
12632XAA6	CNH EQUIPMENT TRUST CNH 2014 C A1					0.2	16 Nov 2015		
		Local	6,367,325.190	100.000000	6,367,325.19	99.999650	6,367,302.90	-22.29	0.56
Original Face:		Base	10,000,000.000	100.000000	6,367,325.19	99.999650	6,367,302.90	-22.29	0.56
14313TAA7	CARMAX AUTO OWNER TRUST CARMX 2014 3 A1					0.19	17 Aug 2015		
		Local	594,500.560	100.000000	594,500.56	100.000000	594,500.56	0.00	0.05
Original Face:		Base	19,100,000.000	100.000000	594,500.56	100.000000	594,500.56	0.00	0.05
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	6,140,456.930	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.54
Original Face:		Base	12,000,000.000	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.54
14313WAA0	CARMAX AUTO OWNER TRUST CARMX 2015 1 A1					0.24	15 Mar 2016		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.05
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.05
149123BY6	CATERPILLAR INC SR UNSECURED 06/15 0.95					0.95	26 Jun 2015		
		Local	4,500,000.000	100.217547	4,509,789.61	100.209400	4,509,423.00	-366.61	0.40
		Base		100.217547	4,509,789.61	100.209400	4,509,423.00	-366.61	0.40
17275RAM4	CISCO SYSTEMS INC SR UNSECURED 09/15 VAR					0.2846	03 Sep 2015		
		Local	7,000,000.000	100.026996	7,001,889.75	100.005000	7,000,350.00	-1,539.75	0.62
		Base		100.026996	7,001,889.75	100.005000	7,000,350.00	-1,539.75	0.62
29372EBG2	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A1 144A					0.36	20 Mar 2016		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
Original Face:		Base	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.138	17 Sep 2015		
		Local	10,000,000.000	99.994256	9,999,425.57	100.006500	10,000,650.00	1,224.43	0.88
		Base		99.994256	9,999,425.57	100.006500	10,000,650.00	1,224.43	0.88

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3130A1ES3	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.142	21 Sep 2015		
		Local	10,000,000.000	100.008128	10,000,812.81	100.005800	10,000,580.00	-232.81	0.88
		Base		100.008128	10,000,812.81	100.005800	10,000,580.00	-232.81	0.88
31315KNU0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/15 0.00000					0.01	03 Nov 2015		
		Local	25,000,000.000	99.876500	24,969,125.00	99.903000	24,975,750.00	6,625.00	2.19
		Base		99.876500	24,969,125.00	99.903000	24,975,750.00	6,625.00	2.19
313384BL2	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/15 0.00000					0.01	04 Feb 2015		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31679MAA4	FIFTH THIRD AUTO TRUST FITAT 2014 3 A1					0.21	16 Nov 2015		
		Local	3,850,144.830	100.000000	3,850,144.83	99.997210	3,850,037.41	-107.42	0.34
Original Face:		Base	10,000,000.000	100.000000	3,850,144.83	99.997210	3,850,037.41	-107.42	0.34
34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	1,032,909.440	100.000000	1,032,909.44	99.996700	1,032,875.35	-34.09	0.09
Original Face:		Base	11,000,000.000	100.000000	1,032,909.44	99.996700	1,032,875.35	-34.09	0.09
34530PAA0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 C A1					0.23	15 Dec 2015		
		Local	4,267,103.630	100.000000	4,267,103.63	99.998700	4,267,048.16	-55.47	0.37
Original Face:		Base	10,000,000.000	100.000000	4,267,103.63	99.998700	4,267,048.16	-55.47	0.37
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	68,985.240	100.000000	68,985.24	100.000000	68,985.24	0.00	0.01
Original Face:		Base	2,250,000.000	100.000000	68,985.24	100.000000	68,985.24	0.00	0.01
36164EAA3	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A1					0.25	23 Mar 2016		
		Local	12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	1.10
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	1.10
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	8,317,763.220	100.000000	8,317,763.22	100.000000	8,317,763.22	0.00	0.73
Original Face:		Base	10,000,000.000	100.000000	8,317,763.22	100.000000	8,317,763.22	0.00	0.73
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	1,834,389.340	100.000000	1,834,389.34	100.000000	1,834,389.34	0.00	0.16
Original Face:		Base	7,250,000.000	100.000000	1,834,389.34	100.000000	1,834,389.34	0.00	0.16

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43814JAA2	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 4 A1					0.22	15 Dec 2015		
		Local	6,551,389.580	100.000000	6,551,389.58	99.993270	6,550,948.67	-440.91	0.58
Original Face:		Base	10,000,000.000	100.000000	6,551,389.58	99.993270	6,550,948.67	-440.91	0.58
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	7,901,652.550	100.000000	7,901,652.55	99.992040	7,901,023.58	-628.97	0.69
Original Face:		Base	9,000,000.000	100.000000	7,901,652.55	99.992040	7,901,023.58	-628.97	0.69
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	123,507.970	100.000000	123,507.97	100.000600	123,508.71	0.74	0.01
Original Face:		Base	5,000,000.000	100.000000	123,507.97	100.000600	123,508.71	0.74	0.01
44890WAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A1					0.24	15 Jan 2016		
		Local	8,117,036.460	100.000000	8,117,036.46	100.000000	8,117,036.46	0.00	0.71
Original Face:		Base	10,000,000.000	100.000000	8,117,036.46	100.000000	8,117,036.46	0.00	0.71
46623EJP5	JPMORGAN CHASE + CO SR UNSECURED 03/15 1.875					1.875	20 Mar 2015		
		Local	3,240,000.000	100.080393	3,242,604.73	100.080393	3,242,604.73	0.00	0.28
		Base		100.080393	3,242,604.73	100.080393	3,242,604.73	0.00	0.28
46623EJW0	JPMORGAN CHASE + CO SR UNSECURED 04/15 0.8					0.8	23 Apr 2015		
		Local	10,000,000.000	100.066864	10,006,686.37	100.066864	10,006,686.40	0.03	0.88
		Base		100.066864	10,006,686.37	100.066864	10,006,686.40	0.03	0.88
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	3,563,587.350	100.000000	3,563,587.35	99.999530	3,563,570.60	-16.75	0.31
Original Face:		Base	12,500,000.000	100.000000	3,563,587.35	99.999530	3,563,570.60	-16.75	0.31
585055AR7	MEDTRONIC INC COMPANY GUAR 03/15 3					3.0	15 Mar 2015		
		Local	5,000,000.000	100.102667	5,005,133.33	100.102667	5,005,133.35	0.02	0.44
		Base		100.102667	5,005,133.33	100.102667	5,005,133.35	0.02	0.44
58768LAA1	MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A1					0.24	15 Jan 2016		
		Local	14,831,250.600	100.000000	14,831,250.60	100.004400	14,831,903.18	652.58	1.30
Original Face:		Base	20,000,000.000	100.000000	14,831,250.60	100.004400	14,831,903.18	652.58	1.30
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	107,575.780	100.000000	107,575.78	100.002070	107,578.01	2.23	0.01
Original Face:		Base	4,000,000.000	100.000000	107,575.78	100.002070	107,578.01	2.23	0.01

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65477WAA4	NISSAN AUTO RECEIVABLES OWN TR 12/15 0.23					0.23	15 Dec 2015		
		Local	4,687,248.500	100.000000	4,687,248.50	100.002990	4,687,388.65	140.15	0.41
Original Face:		Base	6,500,000.000	100.000000	4,687,248.50	100.002990	4,687,388.65	140.15	0.41
65490BAA3	NISSAN AUTO LEASE TRUST NALT 2014 B A1					0.2	15 Oct 2015		
		Local	4,024,275.440	100.000000	4,024,275.44	99.993680	4,024,021.11	-254.33	0.35
Original Face:		Base	8,000,000.000	100.000000	4,024,275.44	99.993680	4,024,021.11	-254.33	0.35
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	2,000,000.000	100.191917	2,003,838.33	100.191917	2,003,838.34	0.01	0.18
		Base		100.191917	2,003,838.33	100.191917	2,003,838.34	0.01	0.18
73329AAA6	PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A1 144A					0.19	21 Sep 2015		
		Local	265,475.530	100.000000	265,475.53	99.999620	265,474.52	-1.01	0.02
Original Face:		Base	4,500,000.000	100.000000	265,475.53	99.999620	265,474.52	-1.01	0.02
74254PYF3	PRINCIPAL LIFE INC FDG SR SECURED 04/15 5.55					5.55	27 Apr 2015		
		Local	3,500,000.000	100.824443	3,528,855.52	100.824443	3,528,855.51	-0.01	0.31
		Base		100.824443	3,528,855.52	100.824443	3,528,855.51	-0.01	0.31
74977RCE2	RABOBANK NEDERLAND SR UNSECURED 144A 03/15 3.2					3.2	11 Mar 2015		
		Local	10,000,000.000	100.082109	10,008,210.89	100.082109	10,008,210.90	0.01	0.88
		Base		100.082109	10,008,210.89	100.082109	10,008,210.90	0.01	0.88
92867TAA3	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 2 A1					0.2	20 Oct 2015		
		Local	3,060,327.420	100.000000	3,060,327.42	99.999940	3,060,325.58	-1.84	0.27
Original Face:		Base	7,000,000.000	100.000000	3,060,327.42	99.999940	3,060,325.58	-1.84	0.27
92867VAA8	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A1					0.34	21 Mar 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
94974BFE5	WELLS FARGO + COMPANY SR UNSECURED 07/15 1.5					1.5	01 Jul 2015		
		Local	6,600,000.000	100.387888	6,625,600.58	100.377600	6,624,921.60	-678.98	0.58
		Base		100.387888	6,625,600.58	100.377600	6,624,921.60	-678.98	0.58
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.5366	20 Jul 2015		
		Local	10,000,000.000	100.106548	10,010,654.75	100.094200	10,009,420.00	-1,234.75	0.88
		Base		100.106548	10,010,654.75	100.094200	10,009,420.00	-1,234.75	0.88

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		298,860,527.940	Local		298,967,686.03		298,966,323.70	-1,362.33	26.27
	Original Face:	285,600,000.000	Base		298,967,686.03		298,966,323.70	-1,362.33	26.27
FIXED INCOME Total									
		298,860,527.940	Base		298,967,686.03		298,966,323.70	-1,362.33	26.27
	Original Face:	285,600,000.000							

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,138,121,059.170	Base	1,138,081,104.98		1,138,085,716.16	4,611.18	100.00
Original Face:		285,600,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.020	1.000000	0.02	1.000000	0.02	0.00	0.00
		Base		1.000000	0.02	1.000000	0.02	0.00	0.00
US DOLLAR Total									
		Local	0.020		0.02		0.02	0.00	0.00
		Base			0.02		0.02	0.00	0.00
CASH Total									
		Base	0.020		0.02		0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
		Local	45,000,000.000	99.999500	44,999,775.00	99.999500	44,999,775.00	0.00	4.69
		Base		99.999500	44,999,775.00	99.999500	44,999,775.00	0.00	4.69
912796ET2	TREASURY BILL 08/15 0.00000					0.075	20 Aug 2015		
		Local	20,000,000.000	99.964167	19,992,833.34	99.969100	19,993,820.00	986.66	2.09
		Base		99.964167	19,992,833.34	99.969100	19,993,820.00	986.66	2.09
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		Local	10,000,000.000	99.782306	9,978,230.56	99.816400	9,981,640.00	3,409.44	1.04
		Base		99.782306	9,978,230.56	99.816400	9,981,640.00	3,409.44	1.04
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Mar 2015		
		Local	6,066,319.300	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.63
		Base		100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.63
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Mar 2015		
		Local	1,761,983.400	100.000000	1,761,983.40	100.000000	1,761,983.40	0.00	0.18
		Base		100.000000	1,761,983.40	100.000000	1,761,983.40	0.00	0.18

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		Local	2,655,443.550	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.28
		Base		100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.28
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Apr 2015		
		Local	2,751,644.130	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.29
		Base		100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jul 2015		
		Local	1,941,246.520	100.000000	1,941,246.52	100.000000	1,941,246.52	0.00	0.20
		Base		100.000000	1,941,246.52	100.000000	1,941,246.52	0.00	0.20
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	16 Jul 2015		
		Local	3,538,147.120	100.000000	3,538,147.12	100.000000	3,538,147.12	0.00	0.37
		Base		100.000000	3,538,147.12	100.000000	3,538,147.12	0.00	0.37
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Sep 2015		
		Local	3,004,277.600	100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.31
		Base		100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.31
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.55	17 Sep 2015		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.83
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.83
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	14 Jan 2016		
		Local	4,575,473.050	100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.48
		Base		100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.48
926GBZ007	FDIC BILTMORE BANK CD 02/16 FIXED .3					0.3	05 Feb 2016		
		Local	249,000.000	100.000000	249,000.00	100.000000	249,000.00	0.00	0.03
		Base		100.000000	249,000.00	100.000000	249,000.00	0.00	0.03
978UHK000	DAIWA CAPITAL MARKETS REPO					0.14	02 Mar 2015		
		Local	41,332,737.240	100.000000	41,332,737.24	100.000000	41,332,737.24	0.00	4.31
		Base		100.000000	41,332,737.24	100.000000	41,332,737.24	0.00	4.31
979QHT009	WELLS FARGO REPO					0.08	05 Mar 2015		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	31.29
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	31.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	02 Mar 2015		
		Local	98,232,955.120	100.000000	98,232,955.12	100.000000	98,232,955.12	0.00	10.24
		Base		100.000000	98,232,955.12	100.000000	98,232,955.12	0.00	10.24
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.12	02 Mar 2015		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	20.86
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	20.86
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.12	17 Mar 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.43
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.43
US DOLLAR Total									
		Local	849,109,227.030		849,080,065.93		849,084,462.03	4,396.10	88.55
		Base			849,080,065.93		849,084,462.03	4,396.10	88.55
CASH EQUIVALENT Total									
		Base	849,109,227.030		849,080,065.93		849,084,462.03	4,396.10	88.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	4,200,000.000	102.313241	4,297,156.12	102.182900	4,291,681.80	-5,474.32	0.45
		Base		102.313241	4,297,156.12	102.182900	4,291,681.80	-5,474.32	0.45
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		Local	10,000,000.000	99.811111	9,981,111.13	99.816400	9,981,640.00	528.87	1.04
		Base		99.811111	9,981,111.13	99.816400	9,981,640.00	528.87	1.04
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		Local	10,000,000.000	101.899752	10,189,975.23	101.898400	10,189,840.00	-135.23	1.06
		Base		101.899752	10,189,975.23	101.898400	10,189,840.00	-135.23	1.06
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		Local	20,000,000.000	100.660402	20,132,080.30	100.648400	20,129,680.00	-2,400.30	2.10
		Base		100.660402	20,132,080.30	100.648400	20,129,680.00	-2,400.30	2.10

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		20,000,000.000	Local	100.735611	20,147,122.25	100.695300	20,139,060.00	-8,062.25	2.10
			Base	100.735611	20,147,122.25	100.695300	20,139,060.00	-8,062.25	2.10
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.904540	10,090,454.02	100.882800	10,088,280.00	-2,174.02	1.05
			Base	100.904540	10,090,454.02	100.882800	10,088,280.00	-2,174.02	1.05
912828VN7	US TREASURY N/B 07/15 0.25					0.25	31 Jul 2015		
		10,000,000.000	Local	100.067399	10,006,739.87	100.054700	10,005,470.00	-1,269.87	1.04
			Base	100.067399	10,006,739.87	100.054700	10,005,470.00	-1,269.87	1.04
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		25,000,000.000	Local	99.993847	24,998,461.85	99.997700	24,999,425.00	963.15	2.61
			Base	99.993847	24,998,461.85	99.997700	24,999,425.00	963.15	2.61
US DOLLAR Total									
		109,200,000.000	Local		109,843,100.77		109,825,076.80	-18,023.97	11.45
			Base		109,843,100.77		109,825,076.80	-18,023.97	11.45
FIXED INCOME Total									
		109,200,000.000	Base		109,843,100.77		109,825,076.80	-18,023.97	11.45

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Books Closed

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
	958,309,227.050	Base		958,923,166.72		958,909,538.85	-13,627.87	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	3,639,240.460	100.000000	3,639,240.46	100.000000	3,639,240.46	0.00	1.15
		Base		100.000000	3,639,240.46	100.000000	3,639,240.46	0.00	1.15
US DOLLAR Total									
		Local	3,639,240.460		3,639,240.46		3,639,240.46	0.00	1.15
		Base			3,639,240.46		3,639,240.46	0.00	1.15
CASH EQUIVALENT Total									
		Base	3,639,240.460		3,639,240.46		3,639,240.46	0.00	1.15
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
008770PB9	AIKEN CNTY SC CONSOL SCH DIST AIKSCD 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	3,140,000.000	105.086903	3,299,728.74	105.118000	3,300,705.20	976.46	1.05
		Base		105.086903	3,299,728.74	105.118000	3,300,705.20	976.46	1.05
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	102.302714	2,046,054.28	102.302000	2,046,040.00	-14.28	0.65
		Base		102.302714	2,046,054.28	102.302000	2,046,040.00	-14.28	0.65
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	105.856385	2,376,475.84	106.224000	2,384,728.80	8,252.96	0.76
		Base		105.856385	2,376,475.84	106.224000	2,384,728.80	8,252.96	0.76
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	105.999097	5,045,557.04	106.210000	5,055,596.00	10,038.96	1.60
		Base		105.999097	5,045,557.04	106.210000	5,055,596.00	10,038.96	1.60
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	105.984815	2,522,438.59	106.210000	2,527,798.00	5,359.41	0.80
		Base		105.984815	2,522,438.59	106.210000	2,527,798.00	5,359.41	0.80

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	105.973875	9,463,467.01	106.210000	9,484,553.00	21,085.99	3.01
		Base		105.973875	9,463,467.01	106.210000	9,484,553.00	21,085.99	3.01
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	105.904925	1,096,115.97	106.210000	1,099,273.50	3,157.53	0.35
		Base		105.904925	1,096,115.97	106.210000	1,099,273.50	3,157.53	0.35
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	104.154783	8,124,073.04	104.158000	8,124,324.00	250.96	2.58
		Base		104.154783	8,124,073.04	104.158000	8,124,324.00	250.96	2.58
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	106.621182	3,731,741.36	106.615000	3,731,525.00	-216.36	1.18
		Base		106.621182	3,731,741.36	106.615000	3,731,525.00	-216.36	1.18
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	105.205915	3,813,714.41	105.210000	3,813,862.50	148.09	1.21
		Base		105.205915	3,813,714.41	105.210000	3,813,862.50	148.09	1.21
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	102.692191	1,997,363.12	102.775000	1,998,973.75	1,610.63	0.63
		Base		102.692191	1,997,363.12	102.775000	1,998,973.75	1,610.63	0.63
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	106.934142	10,180,130.29	106.907000	10,177,546.40	-2,583.89	3.23
		Base		106.934142	10,180,130.29	106.907000	10,177,546.40	-2,583.89	3.23
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	100.310340	2,808,689.51	100.310340	2,808,689.52	0.01	0.89
		Base		100.310340	2,808,689.51	100.310340	2,808,689.52	0.01	0.89
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	100.411101	1,506,166.51	100.411101	1,506,166.52	0.01	0.48
		Base		100.411101	1,506,166.51	100.411101	1,506,166.52	0.01	0.48
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	100.307120	7,257,220.16	100.307120	7,257,220.13	-0.03	2.30
		Base		100.307120	7,257,220.16	100.307120	7,257,220.13	-0.03	2.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	101.325712	1,459,090.25	101.354000	1,459,497.60	407.35	0.46
		Base		101.325712	1,459,090.25	101.354000	1,459,497.60	407.35	0.46
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	103.827093	2,201,134.37	103.889000	2,202,446.80	1,312.43	0.70
		Base		103.827093	2,201,134.37	103.889000	2,202,446.80	1,312.43	0.70
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	103.827093	2,299,770.11	103.889000	2,301,141.35	1,371.24	0.73
		Base		103.827093	2,299,770.11	103.889000	2,301,141.35	1,371.24	0.73
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	103.827093	7,491,124.76	103.889000	7,495,591.35	4,466.59	2.38
		Base		103.827093	7,491,124.76	103.889000	7,495,591.35	4,466.59	2.38
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	101.708196	1,632,416.54	101.775000	1,633,488.75	1,072.21	0.52
		Base		101.708196	1,632,416.54	101.775000	1,633,488.75	1,072.21	0.52
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	108.755428	6,470,947.94	108.709000	6,468,185.50	-2,762.44	2.05
		Base		108.755428	6,470,947.94	108.709000	6,468,185.50	-2,762.44	2.05
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	108.587394	3,241,333.70	108.627000	3,242,515.95	1,182.25	1.03
		Base		108.587394	3,241,333.70	108.627000	3,242,515.95	1,182.25	1.03
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	102.922191	3,957,358.26	102.896000	3,956,351.20	-1,007.06	1.25
		Base		102.922191	3,957,358.26	102.896000	3,956,351.20	-1,007.06	1.25
257849QZ5	DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2					2.0	15 Feb 2016		
		Local	1,540,000.000	101.558967	1,564,008.09	101.693000	1,566,072.20	2,064.11	0.50
		Base		101.558967	1,564,008.09	101.693000	1,566,072.20	2,064.11	0.50
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	106.608832	1,444,549.67	106.693000	1,445,690.15	1,140.48	0.46
		Base		106.608832	1,444,549.67	106.693000	1,445,690.15	1,140.48	0.46

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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
283822FZ2	EL PASO TX WTR SWR REVENUE ELPUTL 03/16 FIXED 3					3.0	01 Mar 2016		
		Local	1,500,000.000	102.704723	1,540,570.84	102.773000	1,541,595.00	1,024.16	0.49
		Base		102.704723	1,540,570.84	102.773000	1,541,595.00	1,024.16	0.49
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	104.516247	2,236,647.68	104.569000	2,237,776.60	1,128.92	0.71
		Base		104.516247	2,236,647.68	104.569000	2,237,776.60	1,128.92	0.71
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	103.580608	906,330.32	103.623000	906,701.25	370.93	0.29
		Base		103.580608	906,330.32	103.623000	906,701.25	370.93	0.29
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	107.785506	4,311,420.24	107.921000	4,316,840.00	5,419.76	1.37
		Base		107.785506	4,311,420.24	107.921000	4,316,840.00	5,419.76	1.37
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	113.530005	2,497,660.12	113.505000	2,497,110.00	-550.12	0.79
		Base		113.530005	2,497,660.12	113.505000	2,497,110.00	-550.12	0.79
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	104.812000	3,249,172.00	104.818000	3,249,358.00	186.00	1.03
		Base		104.812000	3,249,172.00	104.818000	3,249,358.00	186.00	1.03
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	104.532986	1,385,062.07	104.625000	1,386,281.25	1,219.18	0.44
		Base		104.532986	1,385,062.07	104.625000	1,386,281.25	1,219.18	0.44
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	101.549843	2,421,963.75	101.585000	2,422,802.25	838.50	0.77
		Base		101.549843	2,421,963.75	101.585000	2,422,802.25	838.50	0.77
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	103.958150	4,158,325.98	103.972000	4,158,880.00	554.02	1.32
		Base		103.958150	4,158,325.98	103.972000	4,158,880.00	554.02	1.32
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	102.119682	2,450,872.37	102.158000	2,451,792.00	919.63	0.78
		Base		102.119682	2,450,872.37	102.158000	2,451,792.00	919.63	0.78

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574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	104.699058	1,046,990.58	104.763000	1,047,630.00	639.42	0.33
		Base		104.699058	1,046,990.58	104.763000	1,047,630.00	639.42	0.33
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	101.317698	2,816,632.01	101.371000	2,818,113.80	1,481.79	0.89
		Base		101.317698	2,816,632.01	101.371000	2,818,113.80	1,481.79	0.89
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	102.095467	35,697,679.93	102.181000	35,727,586.65	29,906.72	11.33
		Base		102.095467	35,697,679.93	102.181000	35,727,586.65	29,906.72	11.33
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	102.093128	10,209,312.82	102.181000	10,218,100.00	8,787.18	3.24
		Base		102.093128	10,209,312.82	102.181000	10,218,100.00	8,787.18	3.24
581664CK3	MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	4,300,000.000	104.528982	4,494,746.24	104.530000	4,494,790.00	43.76	1.43
		Base		104.528982	4,494,746.24	104.530000	4,494,790.00	43.76	1.43
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	108.559318	1,742,377.05	108.136000	1,735,582.80	-6,794.25	0.55
		Base		108.559318	1,742,377.05	108.136000	1,735,582.80	-6,794.25	0.55
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	108.521709	3,364,172.99	108.136000	3,352,216.00	-11,956.99	1.06
		Base		108.521709	3,364,172.99	108.136000	3,352,216.00	-11,956.99	1.06
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	106.621182	4,957,884.95	106.600000	4,956,900.00	-984.95	1.57
		Base		106.621182	4,957,884.95	106.600000	4,956,900.00	-984.95	1.57
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	107.344240	5,259,867.76	107.297000	5,257,553.00	-2,314.76	1.67
		Base		107.344240	5,259,867.76	107.297000	5,257,553.00	-2,314.76	1.67
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	101.322681	7,062,190.85	101.368000	7,065,349.60	3,158.75	2.24
		Base		101.322681	7,062,190.85	101.368000	7,065,349.60	3,158.75	2.24

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641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	100.920484	4,036,819.34	100.944000	4,037,760.00	940.66	1.28
		Base		100.920484	4,036,819.34	100.944000	4,037,760.00	940.66	1.28
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	104.768476	2,933,517.32	104.784000	2,933,952.00	434.68	0.93
		Base		104.768476	2,933,517.32	104.784000	2,933,952.00	434.68	0.93
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	100.787150	8,002,499.70	100.787150	8,002,499.71	0.01	2.54
		Base		100.787150	8,002,499.70	100.787150	8,002,499.71	0.01	2.54
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	101.356458	2,027,129.16	101.354000	2,027,080.00	-49.16	0.64
		Base		101.356458	2,027,129.16	101.354000	2,027,080.00	-49.16	0.64
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	106.319950	10,174,819.19	106.527000	10,194,633.90	19,814.71	3.23
		Base		106.319950	10,174,819.19	106.527000	10,194,633.90	19,814.71	3.23
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	106.863884	7,752,974.79	107.044000	7,766,042.20	13,067.41	2.46
		Base		106.863884	7,752,974.79	107.044000	7,766,042.20	13,067.41	2.46
700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	103.399535	1,096,035.07	103.400000	1,096,040.00	4.93	0.35
		Base		103.399535	1,096,035.07	103.400000	1,096,040.00	4.93	0.35
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	104.551211	1,568,268.17	104.620000	1,569,300.00	1,031.83	0.50
		Base		104.551211	1,568,268.17	104.620000	1,569,300.00	1,031.83	0.50
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	102.308754	1,197,012.42	102.348000	1,197,471.60	459.18	0.38
		Base		102.308754	1,197,012.42	102.348000	1,197,471.60	459.18	0.38
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	109.732000	12,893,510.00	109.998000	12,924,765.00	31,255.00	4.10
		Base		109.732000	12,893,510.00	109.998000	12,924,765.00	31,255.00	4.10

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736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	100.775468	1,612,407.49	100.775468	1,612,407.49	0.00	0.51
		Base		100.775468	1,612,407.49	100.775468	1,612,407.49	0.00	0.51
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	103.451389	12,383,131.23	103.484000	12,387,034.80	3,903.57	3.93
		Base		103.451389	12,383,131.23	103.484000	12,387,034.80	3,903.57	3.93
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	104.627000	1,569,405.00	104.628000	1,569,420.00	15.00	0.50
		Base		104.627000	1,569,405.00	104.628000	1,569,420.00	15.00	0.50
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	107.647000	1,076,470.00	107.764000	1,077,640.00	1,170.00	0.34
		Base		107.647000	1,076,470.00	107.764000	1,077,640.00	1,170.00	0.34
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	102.613744	436,108.41	102.639000	436,215.75	107.34	0.14
		Base		102.613744	436,108.41	102.639000	436,215.75	107.34	0.14
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	100.388622	3,674,223.58	100.388622	3,674,223.57	-0.01	1.17
		Base		100.388622	3,674,223.58	100.388622	3,674,223.57	-0.01	1.17
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	102.610281	1,385,238.79	102.639000	1,385,626.50	387.71	0.44
		Base		102.610281	1,385,238.79	102.639000	1,385,626.50	387.71	0.44
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	105.112676	11,562,394.36	105.118000	11,562,980.00	585.64	3.67
		Base		105.112676	11,562,394.36	105.118000	11,562,980.00	585.64	3.67
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	104.340220	4,178,825.82	104.401000	4,181,260.05	2,434.23	1.33
		Base		104.340220	4,178,825.82	104.401000	4,181,260.05	2,434.23	1.33
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	106.300566	2,126,011.31	106.600000	2,132,000.00	5,988.69	0.68
		Base		106.300566	2,126,011.31	106.600000	2,132,000.00	5,988.69	0.68

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93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		1,690,000.000	Local	101.215992	1,710,550.26	101.264000	1,711,361.60	811.34	0.54
			Base	101.215992	1,710,550.26	101.264000	1,711,361.60	811.34	0.54
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		5,000,000.000	Local	104.904279	5,245,213.93	104.916000	5,245,800.00	586.07	1.66
			Base	104.904279	5,245,213.93	104.916000	5,245,800.00	586.07	1.66
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		8,885,000.000	Local	100.455825	8,925,500.01	100.455825	8,925,500.05	0.04	2.83
			Base	100.455825	8,925,500.01	100.455825	8,925,500.05	0.04	2.83
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		5,000,000.000	Local	100.592560	5,029,627.99	100.592560	5,029,628.00	0.01	1.60
			Base	100.592560	5,029,627.99	100.592560	5,029,628.00	0.01	1.60
US DOLLAR Total									
		299,010,000.000	Local		311,438,243.45		311,611,583.59	173,340.14	98.85
			Base		311,438,243.45		311,611,583.59	173,340.14	98.85
FIXED INCOME Total									
		299,010,000.000	Base		311,438,243.45		311,611,583.59	173,340.14	98.85

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		302,649,240.460	Base	315,077,483.91		315,250,824.05	173,340.14	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,754,479.000	1.000000	2,754,479.00	1.000000	2,754,479.00	0.00	0.88
		Base		1.000000	2,754,479.00	1.000000	2,754,479.00	0.00	0.88
US DOLLAR Total									
		Local	2,754,479.000		2,754,479.00		2,754,479.00	0.00	0.88
		Base			2,754,479.00		2,754,479.00	0.00	0.88
CASH Total									
		Base	2,754,479.000		2,754,479.00		2,754,479.00	0.00	0.88
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
2063C1R77	CONCORD MIN CPTL CO					0.27	07 Apr 2015		
		Local	10,000,000.000	99.972250	9,997,225.00	99.972250	9,997,225.00	0.00	3.20
		Base		99.972250	9,997,225.00	99.972250	9,997,225.00	0.00	3.20
76582KS69	RIDGEFIELD FUNDING CO					0.32	06 May 2015		
		Local	10,000,000.000	99.941333	9,994,133.33	99.941333	9,994,133.33	0.00	3.20
		Base		99.941333	9,994,133.33	99.941333	9,994,133.33	0.00	3.20
978UHK000	DAIWA CAPITAL MARKETS REPO					0.14	02 Mar 2015		
		Local	5,943,757.230	100.000000	5,943,757.23	100.000000	5,943,757.23	0.00	1.90
		Base		100.000000	5,943,757.23	100.000000	5,943,757.23	0.00	1.90
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		Local	35,680,483.630	100.000000	35,680,483.63	100.000000	35,680,483.63	0.00	11.41
		Base		100.000000	35,680,483.63	100.000000	35,680,483.63	0.00	11.41
US DOLLAR Total									
		Local	61,624,240.860		61,615,599.19		61,615,599.19	0.00	19.70
		Base			61,615,599.19		61,615,599.19	0.00	19.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			61,624,240.860	Base	61,615,599.19		61,615,599.19	0.00	19.70
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
			2,100,000.000	Local	98.626506	2,071,156.63	108.376100	2,275,898.10	204,741.47	0.73
				Base	98.626506	2,071,156.63	108.376100	2,275,898.10	204,741.47	0.73
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.412912	994,129.12	105.355900	1,053,559.00	59,429.88	0.34
				Base	99.412912	994,129.12	105.355900	1,053,559.00	59,429.88	0.34
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.553	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	99.933000	2,997,990.00	-2,010.00	0.96
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	99.933000	2,997,990.00	-2,010.00	0.96
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
			4,500,000.000	Local	99.973012	4,498,785.55	102.348500	4,605,682.50	106,896.95	1.47
				Base	99.973012	4,498,785.55	102.348500	4,605,682.50	106,896.95	1.47
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.573	15 Sep 2017		
			2,000,000.000	Local	100.000000	2,000,000.00	100.146900	2,002,938.00	2,938.00	0.64
	Original Face:		2,000,000.000	Base	100.000000	2,000,000.00	100.146900	2,002,938.00	2,938.00	0.64
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
			2,000,000.000	Local	99.995001	1,999,900.01	101.832700	2,036,654.00	36,753.99	0.65
				Base	99.995001	1,999,900.01	101.832700	2,036,654.00	36,753.99	0.65
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.2546	26 Sep 2016		
			3,000,000.000	Local	99.980601	2,999,418.02	99.154500	2,974,635.00	-24,783.02	0.95
				Base	99.980601	2,999,418.02	99.154500	2,974,635.00	-24,783.02	0.95
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
			2,000,000.000	Local	99.965311	1,999,306.21	101.577900	2,031,558.00	32,251.79	0.65
				Base	99.965311	1,999,306.21	101.577900	2,031,558.00	32,251.79	0.65

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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
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.950828	1,999,016.55	102.114400	2,042,288.00	43,271.45	0.65
		Base		99.950828	1,999,016.55	102.114400	2,042,288.00	43,271.45	0.65
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.889780	1,997,795.60	101.652000	2,033,040.00	35,244.40	0.65
		Base		99.889780	1,997,795.60	101.652000	2,033,040.00	35,244.40	0.65
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.653	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.640300	3,019,209.00	19,209.00	0.97
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.640300	3,019,209.00	19,209.00	0.97
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.644761	2,576,505.87	101.904700	2,608,760.32	32,254.45	0.83
		Base		100.644761	2,576,505.87	101.904700	2,608,760.32	32,254.45	0.83
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	1.60
		Base		100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	1.60
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.396261	803,170.09	104.854300	838,834.40	35,664.31	0.27
		Base		100.396261	803,170.09	104.854300	838,834.40	35,664.31	0.27
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	101.736025	2,696,004.65	102.837000	2,725,180.50	29,175.85	0.87
		Base		101.736025	2,696,004.65	102.837000	2,725,180.50	29,175.85	0.87
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,231,935.850	101.561393	4,298,012.99	100.102700	4,236,282.05	-61,730.94	1.35
Original Face:		Base	5,000,000.000	101.561393	4,298,012.99	100.102700	4,236,282.05	-61,730.94	1.35
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	208,488.760	101.421770	211,452.99	106.261986	221,544.30	10,091.31	0.07
Original Face:		Base	3,158,366.000	101.421770	211,452.99	106.261986	221,544.30	10,091.31	0.07
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	162,818.150	100.425444	163,510.85	106.414237	173,261.69	9,750.84	0.06
Original Face:		Base	2,500,000.000	100.425444	163,510.85	106.414237	173,261.69	9,750.84	0.06

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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
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.743800	1,974,876.00	-25,124.00	0.63
		Base		100.000000	2,000,000.00	98.743800	1,974,876.00	-25,124.00	0.63
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.245873	3,969,834.93	99.487700	3,979,508.00	9,673.07	1.27
		Base		99.245873	3,969,834.93	99.487700	3,979,508.00	9,673.07	1.27
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	96.877600	2,906,328.00	-93,672.00	0.93
		Base		100.000000	3,000,000.00	96.877600	2,906,328.00	-93,672.00	0.93
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.66825	25 Jun 2022		
		Local	2,909,930.490	100.000000	2,909,930.49	100.381200	2,921,023.15	11,092.66	0.93
	Original Face:	Base	3,000,000.000	100.000000	2,909,930.49	100.381200	2,921,023.15	11,092.66	0.93
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,622,394.400	100.484667	5,649,644.31	98.858100	5,558,192.28	-91,452.03	1.78
	Original Face:	Base	7,000,000.000	100.484667	5,649,644.31	98.858100	5,558,192.28	-91,452.03	1.78
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,232,878.150	100.261996	4,243,968.11	99.064800	4,193,292.27	-50,675.84	1.34
	Original Face:	Base	5,000,000.000	100.261996	4,243,968.11	99.064800	4,193,292.27	-50,675.84	1.34
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	7,332,406.200	99.293742	7,280,620.50	102.510100	7,516,456.93	235,836.43	2.40
	Original Face:	Base	9,000,000.000	99.293742	7,280,620.50	102.510100	7,516,456.93	235,836.43	2.40
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.675200	5,406,258.24	36,258.24	1.73
		Base		100.000000	5,370,000.00	100.675200	5,406,258.24	36,258.24	1.73
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,431,432.100	98.226928	2,388,321.06	102.136500	2,483,379.65	95,058.59	0.79
	Original Face:	Base	5,000,000.000	98.226928	2,388,321.06	102.136500	2,483,379.65	95,058.59	0.79
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,176,470.350	97.800566	2,128,600.32	100.357300	2,184,246.88	55,646.56	0.70
	Original Face:	Base	5,000,000.000	97.800566	2,128,600.32	100.357300	2,184,246.88	55,646.56	0.70

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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
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	959,322.000	101.056478	969,457.03	102.881800	986,967.74	17,510.71	0.32
Original Face:		Base	4,000,000.000	101.056478	969,457.03	102.881800	986,967.74	17,510.71	0.32
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	496,076.760	102.633792	509,142.39	104.454200	518,173.01	9,030.62	0.17
Original Face:		Base	3,000,000.000	102.633792	509,142.39	104.454200	518,173.01	9,030.62	0.17
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	583,946.420	99.788421	582,710.91	102.970100	601,290.21	18,579.30	0.19
Original Face:		Base	2,000,000.000	99.788421	582,710.91	102.970100	601,290.21	18,579.30	0.19
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,743,179.020	103.409950	1,802,620.55	106.168500	1,850,707.02	48,086.47	0.59
Original Face:		Base	2,000,000.000	103.409950	1,802,620.55	106.168500	1,850,707.02	48,086.47	0.59
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,488,085.170	102.507396	1,525,397.36	104.063600	1,548,555.00	23,157.64	0.50
Original Face:		Base	3,000,000.000	102.507396	1,525,397.36	104.063600	1,548,555.00	23,157.64	0.50
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,583,756.490	103.660901	3,714,954.25	106.143300	3,803,917.40	88,963.15	1.22
Original Face:		Base	4,750,000.000	103.660901	3,714,954.25	106.143300	3,803,917.40	88,963.15	1.22
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,371,393.040	99.254877	1,361,174.48	99.524000	1,364,865.21	3,690.73	0.44
Original Face:		Base	2,000,000.000	99.254877	1,361,174.48	99.524000	1,364,865.21	3,690.73	0.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.115353	2,102,307.05	103.803500	2,076,070.00	-26,237.05	0.66
Original Face:		Base	2,000,000.000	105.115353	2,102,307.05	103.803500	2,076,070.00	-26,237.05	0.66
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.352519	796,411.02	100.216880	795,334.57	-1,076.45	0.25
Original Face:		Base	2,000,000.000	100.352519	796,411.02	100.216880	795,334.57	-1,076.45	0.25
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	315,361.270	102.444168	323,069.23	105.037003	331,246.03	8,176.80	0.11
Original Face:		Base	500,000.000	102.444168	323,069.23	105.037003	331,246.03	8,176.80	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,476,919.400	106.249143	6,881,671.33	108.510657	7,028,147.79	146,476.46	2.25
Original Face:		Base	7,000,000.000	106.249143	6,881,671.33	108.510657	7,028,147.79	146,476.46	2.25
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	68,428.700	99.459686	68,058.97	100.658100	68,879.03	820.06	0.02
Original Face:		Base	5,000,000.000	99.459686	68,058.97	100.658100	68,879.03	820.06	0.02
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	244,064.460	100.072452	244,241.29	103.547800	252,723.38	8,482.09	0.08
Original Face:		Base	6,000,000.000	100.072452	244,241.29	103.547800	252,723.38	8,482.09	0.08
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	301,130.600	102.266243	307,954.95	105.843800	318,728.07	10,773.12	0.10
Original Face:		Base	10,000,000.000	102.266243	307,954.95	105.843800	318,728.07	10,773.12	0.10
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,547,092.870	106.430218	1,646,574.32	105.421800	1,630,973.15	-15,601.17	0.52
Original Face:		Base	1,625,000.000	106.430218	1,646,574.32	105.421800	1,630,973.15	-15,601.17	0.52
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	104,202.230	103.994521	108,364.61	103.498300	107,847.54	-517.07	0.03
Original Face:		Base	2,500,000.000	103.994521	108,364.61	103.498300	107,847.54	-517.07	0.03
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	132,451.840	101.967651	135,058.03	102.838900	136,212.02	1,153.99	0.04
Original Face:		Base	2,000,000.000	101.967651	135,058.03	102.838900	136,212.02	1,153.99	0.04
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,283,926.500	99.024105	1,271,396.72	103.088100	1,323,575.43	52,178.71	0.42
Original Face:		Base	3,000,000.000	99.024105	1,271,396.72	103.088100	1,323,575.43	52,178.71	0.42
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,384,440.500	97.803099	2,332,056.70	101.205500	2,413,184.93	81,128.23	0.77
Original Face:		Base	4,867,385.000	97.803099	2,332,056.70	101.205500	2,413,184.93	81,128.23	0.77
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	842,800.050	106.345729	896,281.86	106.587100	898,316.13	2,034.27	0.29
Original Face:		Base	5,000,000.000	106.345729	896,281.86	106.587100	898,316.13	2,034.27	0.29

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	189,584.880	100.540702	190,609.97	105.546298	200,099.82	9,489.85	0.06
Original Face:		Base	3,000,000.000	100.540702	190,609.97	105.546298	200,099.82	9,489.85	0.06
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	6,110,149.080	103.301766	6,311,891.91	105.555619	6,449,605.68	137,713.77	2.06
Original Face:		Base	7,000,000.000	103.301766	6,311,891.91	105.555619	6,449,605.68	137,713.77	2.06
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	3,877,928.440	99.998229	3,877,859.77	99.999080	3,877,892.76	32.99	1.24
Original Face:		Base	5,000,000.000	99.998229	3,877,859.77	99.999080	3,877,892.76	32.99	1.24
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999528	4,499,978.78	99.931940	4,496,937.30	-3,041.48	1.44
Original Face:		Base	4,500,000.000	99.999528	4,499,978.78	99.931940	4,496,937.30	-3,041.48	1.44
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.623	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.106200	2,002,124.00	2,124.00	0.64
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.106200	2,002,124.00	2,124.00	0.64
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	207,519.980	101.870976	211,402.63	105.595875	219,132.54	7,729.91	0.07
Original Face:		Base	1,808,277.000	101.870976	211,402.63	105.595875	219,132.54	7,729.91	0.07
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.542170	1,780,601.83	108.527200	1,922,016.71	141,414.88	0.61
		Base		100.542170	1,780,601.83	108.527200	1,922,016.71	141,414.88	0.61
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0561	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.608500	3,018,255.00	18,255.00	0.97
		Base		100.000000	3,000,000.00	100.608500	3,018,255.00	18,255.00	0.97
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.765100	4,030,604.00	30,604.00	1.29
		Base		100.000000	4,000,000.00	100.765100	4,030,604.00	30,604.00	1.29
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6971	22 Mar 2016		
		Local	3,000,000.000	98.997089	2,969,912.68	99.969800	2,999,094.00	29,181.32	0.96
		Base		98.997089	2,969,912.68	99.969800	2,999,094.00	29,181.32	0.96

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	5,000,000.000	100.592804	5,029,640.20	101.335600	5,066,780.00	37,139.80	1.62
		Base		100.592804	5,029,640.20	101.335600	5,066,780.00	37,139.80	1.62
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	108,118.570	100.128387	108,257.38	102.966300	111,325.69	3,068.31	0.04
Original Face:		Base	5,650,000.000	100.128387	108,257.38	102.966300	111,325.69	3,068.31	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,563,360.850	99.959513	2,562,323.02	102.800900	2,635,158.02	72,835.00	0.84
Original Face:		Base	5,000,000.000	99.959513	2,562,323.02	102.800900	2,635,158.02	72,835.00	0.84
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,360,213.710	99.782805	1,357,259.39	101.858800	1,385,497.36	28,237.97	0.44
Original Face:		Base	3,000,000.000	99.782805	1,357,259.39	101.858800	1,385,497.36	28,237.97	0.44
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.996777	4,999,838.87	99.899300	4,994,965.00	-4,873.87	1.60
Original Face:		Base	5,000,000.000	99.996777	4,999,838.87	99.899300	4,994,965.00	-4,873.87	1.60
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.990914	4,999,545.70	99.915900	4,995,795.00	-3,750.70	1.60
Original Face:		Base	5,000,000.000	99.990914	4,999,545.70	99.915900	4,995,795.00	-3,750.70	1.60
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.951725	1,999,034.49	102.043900	2,040,878.00	41,843.51	0.65
		Base		99.951725	1,999,034.49	102.043900	2,040,878.00	41,843.51	0.65
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.828707	1,996,574.14	100.840300	2,016,806.00	20,231.86	0.64
		Base		99.828707	1,996,574.14	100.840300	2,016,806.00	20,231.86	0.64
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.344600	3,010,338.00	10,338.00	0.96
		Base		100.000000	3,000,000.00	100.344600	3,010,338.00	10,338.00	0.96
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	4,000,000.000	99.975133	3,999,005.32	100.506400	4,020,256.00	21,250.68	1.29
		Base		99.975133	3,999,005.32	100.506400	4,020,256.00	21,250.68	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,000,000.000	107.738463	4,309,538.51	102.714200	4,108,568.00	-200,970.51	1.31
Original Face:		Base	4,000,000.000	107.738463	4,309,538.51	102.714200	4,108,568.00	-200,970.51	1.31
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	110.701978	3,321,059.34	111.194800	3,335,844.00	14,784.66	1.07
		Base		110.701978	3,321,059.34	111.194800	3,335,844.00	14,784.66	1.07
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.938211	989,382.11	99.576200	995,762.00	6,379.89	0.32
		Base		98.938211	989,382.11	99.576200	995,762.00	6,379.89	0.32
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	102.884329	4,284,103.47	105.002700	4,372,312.43	88,208.96	1.40
		Base		102.884329	4,284,103.47	105.002700	4,372,312.43	88,208.96	1.40
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	4,050,000.000	96.994640	3,928,282.92	99.531000	4,031,005.50	102,722.58	1.29
		Base		96.994640	3,928,282.92	99.531000	4,031,005.50	102,722.58	1.29
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.932414	799,459.31	109.314800	874,518.40	75,059.09	0.28
		Base		99.932414	799,459.31	109.314800	874,518.40	75,059.09	0.28
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.946438	2,998,393.13	102.203400	3,066,102.00	67,708.87	0.98
		Base		99.946438	2,998,393.13	102.203400	3,066,102.00	67,708.87	0.98
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.60
		Base		99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.60
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.880590	4,494,626.55	101.632700	4,573,471.50	78,844.95	1.46
		Base		99.880590	4,494,626.55	101.632700	4,573,471.50	78,844.95	1.46
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.184330	1,001,843.30	104.170400	1,041,704.00	39,860.70	0.33
		Base		100.184330	1,001,843.30	104.170400	1,041,704.00	39,860.70	0.33

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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
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.917287	4,995,864.35	100.279800	5,013,990.00	18,125.65	1.60
		Base		99.917287	4,995,864.35	100.279800	5,013,990.00	18,125.65	1.60
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.765437	2,992,963.12	101.275900	3,038,277.00	45,313.88	0.97
		Base		99.765437	2,992,963.12	101.275900	3,038,277.00	45,313.88	0.97
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.323539	1,003,235.39	112.223000	1,122,230.00	118,994.61	0.36
		Base		100.323539	1,003,235.39	112.223000	1,122,230.00	118,994.61	0.36
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6971	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.881200	4,994,060.00	-5,940.00	1.60
		Base		100.000000	5,000,000.00	99.881200	4,994,060.00	-5,940.00	1.60
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.796258	997,962.58	110.217100	1,102,171.00	104,208.42	0.35
		Base		99.796258	997,962.58	110.217100	1,102,171.00	104,208.42	0.35
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.987779	3,999,511.15	99.879200	3,995,168.00	-4,343.15	1.28
Original Face:		Base	4,000,000.000	99.987779	3,999,511.15	99.879200	3,995,168.00	-4,343.15	1.28
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.840292	1,996,805.84	101.931700	2,038,634.00	41,828.16	0.65
		Base		99.840292	1,996,805.84	101.931700	2,038,634.00	41,828.16	0.65
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.969906	4,998,495.30	100.308600	5,015,430.00	16,934.70	1.60
		Base		99.969906	4,998,495.30	100.308600	5,015,430.00	16,934.70	1.60
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.252457	5,012,622.83	99.632800	4,981,640.00	-30,982.83	1.59
		Base		100.252457	5,012,622.83	99.632800	4,981,640.00	-30,982.83	1.59
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.978951	4,998,947.53	100.117200	5,005,860.00	6,912.47	1.60
		Base		99.978951	4,998,947.53	100.117200	5,005,860.00	6,912.47	1.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.953953	4,997,697.63	99.893800	4,994,690.00	-3,007.63	1.60
		Base		99.953953	4,997,697.63	99.893800	4,994,690.00	-3,007.63	1.60
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.921485	999,214.85	109.306500	1,093,065.00	93,850.15	0.35
		Base		99.921485	999,214.85	109.306500	1,093,065.00	93,850.15	0.35
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.560300	5,028,015.00	28,015.00	1.61
		Base		100.000000	5,000,000.00	100.560300	5,028,015.00	28,015.00	1.61
US DOLLAR Total									
		Local	244,210,820.660		245,839,533.19		248,375,988.63	2,536,455.44	79.42
	Original Face:	Base	179,859,028.000		245,839,533.19		248,375,988.63	2,536,455.44	79.42
FIXED INCOME Total									
		Base	244,210,820.660		245,839,533.19		248,375,988.63	2,536,455.44	79.42
	Original Face:		179,859,028.000						

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		308,589,540.520	Base	310,209,611.38		312,746,066.82	2,536,455.44	100.00
Original Face:		179,859,028.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
			1,770,496.310	Local	100.000000	1,770,496.31	100.000000	1,770,496.31	0.00	14.64
				Base	100.000000	1,770,496.31	100.000000	1,770,496.31	0.00	14.64
US DOLLAR Total									
			1,770,496.310	Local		1,770,496.31		1,770,496.31	0.00	14.64
				Base		1,770,496.31		1,770,496.31	0.00	14.64
CASH EQUIVALENT Total									
			1,770,496.310	Base		1,770,496.31		1,770,496.31	0.00	14.64
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081B93	LOCAL GOV INVS POOL 4 MUTUAL FUND								
			5,420,611.140	Local	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	44.82
				Base	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	44.82
ACI081BB8	LOCAL GOV INVS POOL 700 MUTUAL FUND								
			532,905.982	Local	1.009259	537,840.02	1.009264	537,842.82	2.80	4.45
				Base	1.009259	537,840.02	1.009264	537,842.82	2.80	4.45
US DOLLAR Total									
			5,953,517.122	Local		5,958,451.16		5,958,453.96	2.80	49.27
				Base		5,958,451.16		5,958,453.96	2.80	49.27
EQUITY Total									
			5,953,517.122	Base		5,958,451.16		5,958,453.96	2.80	49.27
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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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
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	166,817.850	99.871183	166,602.96	104.984382	175,132.69	8,529.73	1.45
Original Face:		Base	3,000,000.000	99.871183	166,602.96	104.984382	175,132.69	8,529.73	1.45
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	8.26
		Base		100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	8.26
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,680,743.280	100.160665	1,683,443.65	97.826700	1,644,215.69	-39,227.96	13.60
Original Face:		Base	2,000,000.000	100.160665	1,683,443.65	97.826700	1,644,215.69	-39,227.96	13.60
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	155,550.940	101.084654	157,238.13	102.881800	160,033.61	2,795.48	1.32
Original Face:		Base	648,587.000	101.084654	157,238.13	102.881800	160,033.61	2,795.48	1.32
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	435,794.760	103.409825	450,654.60	106.168500	462,676.76	12,022.16	3.83
Original Face:		Base	500,000.000	103.409825	450,654.60	106.168500	462,676.76	12,022.16	3.83
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	312,351.460	102.418410	319,905.40	105.037003	328,084.61	8,179.21	2.71
Original Face:		Base	495,228.000	102.418410	319,905.40	105.037003	328,084.61	8,179.21	2.71
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	98,256.710	102.549108	100,761.38	112.278000	110,320.67	9,559.29	0.91
Original Face:		Base	1,000,000.000	102.549108	100,761.38	112.278000	110,320.67	9,559.29	0.91
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	192,224.960	101.850504	195,782.09	105.595875	202,981.63	7,199.54	1.68
Original Face:		Base	1,675,000.000	101.850504	195,782.09	105.595875	202,981.63	7,199.54	1.68
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	201,330.740	102.051579	205,461.20	106.316000	214,046.79	8,585.59	1.77
Original Face:		Base	877,500.000	102.051579	205,461.20	106.316000	214,046.79	8,585.59	1.77
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	66,943.020	101.028965	67,631.84	102.016200	68,292.73	660.89	0.56
Original Face:		Base	400,000.000	101.028965	67,631.84	102.016200	68,292.73	660.89	0.56

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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		4,310,013.720	Local		4,347,481.25		4,364,700.18	17,218.93	36.09
	Original Face:	10,596,315.000	Base		4,347,481.25		4,364,700.18	17,218.93	36.09
FIXED INCOME Total									
		4,310,013.720	Base		4,347,481.25		4,364,700.18	17,218.93	36.09
	Original Face:	10,596,315.000							

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Books Closed

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		12,034,027.152	Base		12,076,428.72		12,093,650.45	17,221.73	100.00
Original Face:		10,596,315.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		909,585.200	Local	1.000000	909,585.20	1.000000	909,585.20	0.00	0.26
			Base	1.000000	909,585.20	1.000000	909,585.20	0.00	0.26
US DOLLAR Total									
		909,585.200	Local		909,585.20		909,585.20	0.00	0.26
			Base		909,585.20		909,585.20	0.00	0.26
CASH Total									
		909,585.200	Base		909,585.20		909,585.20	0.00	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NHT6	ROYAL BK OF CANADA					0.6081	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	99.670000	1,993,400.00	-6,600.00	0.57
			Base	100.000000	2,000,000.00	99.670000	1,993,400.00	-6,600.00	0.57
979QHT009	WELLS FARGO REPO					0.06	02 Mar 2015		
		22,000,000.000	Local	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.29
			Base	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.29
US DOLLAR Total									
		24,000,000.000	Local		24,000,000.00		23,993,400.00	-6,600.00	6.86
			Base		24,000,000.00		23,993,400.00	-6,600.00	6.86
CASH EQUIVALENT Total									
		24,000,000.000	Base		24,000,000.00		23,993,400.00	-6,600.00	6.86
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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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
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.450751	2,009,015.01	103.235500	2,064,710.00	55,694.99	0.59
		Base		100.450751	2,009,015.01	103.235500	2,064,710.00	55,694.99	0.59
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	101.998598	5,099,929.92	101.631600	5,081,580.00	-18,349.92	1.45
		Base		101.998598	5,099,929.92	101.631600	5,081,580.00	-18,349.92	1.45
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8515	22 May 2018		
		Local	5,000,000.000	100.025388	5,001,269.40	100.127100	5,006,355.00	5,085.60	1.43
		Base		100.025388	5,001,269.40	100.127100	5,006,355.00	5,085.60	1.43
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.6546	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.842800	4,992,140.00	-7,860.00	1.43
		Base		100.000000	5,000,000.00	99.842800	4,992,140.00	-7,860.00	1.43
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	2,500,000.000	110.981013	2,774,525.33	111.919600	2,797,990.00	23,464.67	0.80
		Base		110.981013	2,774,525.33	111.919600	2,797,990.00	23,464.67	0.80
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.573	15 Sep 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.146900	3,004,407.00	4,407.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.146900	3,004,407.00	4,407.00	0.86
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.942676	1,998,853.52	100.272500	2,005,450.00	6,596.48	0.57
		Base		99.942676	1,998,853.52	100.272500	2,005,450.00	6,596.48	0.57
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.2546	26 Sep 2016		
		Local	5,000,000.000	99.980601	4,999,030.03	99.154500	4,957,725.00	-41,305.03	1.42
		Base		99.980601	4,999,030.03	99.154500	4,957,725.00	-41,305.03	1.42
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	13,000,000.000	101.461584	13,190,005.87	100.530700	13,068,991.00	-121,014.87	3.74
		Base		101.461584	13,190,005.87	100.530700	13,068,991.00	-121,014.87	3.74
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	2,530,000.000	97.032063	2,454,911.19	99.545300	2,518,496.09	63,584.90	0.72
		Base		97.032063	2,454,911.19	99.545300	2,518,496.09	63,584.90	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.653	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.640300	3,019,209.00	19,209.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.640300	3,019,209.00	19,209.00	0.86
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.991031	1,999,820.62	99.320800	1,986,416.00	-13,404.62	0.57
		Base		99.991031	1,999,820.62	99.320800	1,986,416.00	-13,404.62	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.922460	1,998,449.20	101.713700	2,034,274.00	35,824.80	0.58
		Base		99.922460	1,998,449.20	101.713700	2,034,274.00	35,824.80	0.58
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	1.43
		Base		100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	1.43
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977600	4,998,880.00	-1,120.00	1.43
		Base		100.000000	5,000,000.00	99.977600	4,998,880.00	-1,120.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8546	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.988266	1,999,765.32	100.986600	2,019,732.00	19,966.68	0.58
		Base		99.988266	1,999,765.32	100.986600	2,019,732.00	19,966.68	0.58
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.522	15 May 2036		
		Local	1,079,765.600	100.054997	1,080,359.44	100.286737	1,082,861.69	2,502.25	0.31
Original Face:		Base	16,000,000.000	100.054997	1,080,359.44	100.286737	1,082,861.69	2,502.25	0.31
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,231,935.850	101.561393	4,298,012.99	100.102700	4,236,282.05	-61,730.94	1.21
Original Face:		Base	5,000,000.000	101.561393	4,298,012.99	100.102700	4,236,282.05	-61,730.94	1.21
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,657,986.800	105.647580	9,146,953.51	102.996270	8,917,403.46	-229,550.05	2.55
Original Face:		Base	10,000,000.000	105.647580	9,146,953.51	102.996270	8,917,403.46	-229,550.05	2.55

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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
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	120.821446	3,020,536.15	124.764700	3,119,117.50	98,581.35	0.89
		Base		120.821446	3,020,536.15	124.764700	3,119,117.50	98,581.35	0.89
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	119.635910	2,990,897.76	122.399800	3,059,995.00	69,097.24	0.87
		Base		119.635910	2,990,897.76	122.399800	3,059,995.00	69,097.24	0.87
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.987100	4,899,355.00	-100,645.00	1.40
		Base		100.000000	5,000,000.00	97.987100	4,899,355.00	-100,645.00	1.40
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.743800	1,974,876.00	-25,124.00	0.56
		Base		100.000000	2,000,000.00	98.743800	1,974,876.00	-25,124.00	0.56
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	96.877600	3,148,522.00	-101,478.00	0.90
		Base		100.000000	3,250,000.00	96.877600	3,148,522.00	-101,478.00	0.90
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	98.797600	1,975,952.00	-24,048.00	0.57
		Base		100.000000	2,000,000.00	98.797600	1,975,952.00	-24,048.00	0.57
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	0.29
		Base		100.000000	1,000,000.00	99.891500	998,915.00	-1,085.00	0.29
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.012900	1,980,258.00	-19,742.00	0.57
		Base		100.000000	2,000,000.00	99.012900	1,980,258.00	-19,742.00	0.57
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.506000	4,975,300.00	-24,700.00	1.42
		Base		100.000000	5,000,000.00	99.506000	4,975,300.00	-24,700.00	1.42
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.671	25 Jun 2022		
		Local	2,909,930.560	100.000000	2,909,930.56	100.381200	2,921,023.22	11,092.66	0.84
Original Face:		Base	3,000,000.000	100.000000	2,909,930.56	100.381200	2,921,023.22	11,092.66	0.84

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3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.332754	5,066,637.70	100.869400	5,043,470.00	-23,167.70	1.44
	Original Face:	Base	5,000,000.000	101.332754	5,066,637.70	100.869400	5,043,470.00	-23,167.70	1.44
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.953975	2,019,079.49	99.459900	1,989,198.00	-29,881.49	0.57
	Original Face:	Base	2,000,000.000	100.953975	2,019,079.49	99.459900	1,989,198.00	-29,881.49	0.57
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		Local	2,480,000.000	100.000000	2,480,000.00	98.771300	2,449,528.24	-30,471.76	0.70
		Base		100.000000	2,480,000.00	98.771300	2,449,528.24	-30,471.76	0.70
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.906600	999,066.00	-934.00	0.29
		Base		100.000000	1,000,000.00	99.906600	999,066.00	-934.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,920,169.250	100.923016	2,947,122.87	99.813200	2,914,714.37	-32,408.50	0.83
	Original Face:	Base	5,000,000.000	100.923016	2,947,122.87	99.813200	2,914,714.37	-32,408.50	0.83
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.664290	5,233,214.51	104.486100	5,224,305.00	-8,909.51	1.49
	Original Face:	Base	5,000,000.000	104.664290	5,233,214.51	104.486100	5,224,305.00	-8,909.51	1.49
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.120026	3,153,600.77	103.803500	3,114,105.00	-39,495.77	0.89
	Original Face:	Base	3,000,000.000	105.120026	3,153,600.77	103.803500	3,114,105.00	-39,495.77	0.89
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.821262	5,666,353.18	99.200750	5,520,521.68	-145,831.50	1.58
	Original Face:	Base	5,565,000.000	101.821262	5,666,353.18	99.200750	5,520,521.68	-145,831.50	1.58
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.969781	4,807,221.98	105.994300	4,763,383.84	-43,838.14	1.36
	Original Face:	Base	4,494,000.000	106.969781	4,807,221.98	105.994300	4,763,383.84	-43,838.14	1.36
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.352519	796,411.02	100.216880	795,334.57	-1,076.45	0.23
	Original Face:	Base	2,000,000.000	100.352519	796,411.02	100.216880	795,334.57	-1,076.45	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,009,083.250	100.453065	3,022,716.35	99.639900	2,998,247.54	-24,468.81	0.86
Original Face:		Base	5,000,000.000	100.453065	3,022,716.35	99.639900	2,998,247.54	-24,468.81	0.86
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.760833	863,210.25	96.812180	821,232.14	-41,978.11	0.23
Original Face:		Base	10,630,000.000	101.760833	863,210.25	96.812180	821,232.14	-41,978.11	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	9,375,872.280	100.458553	9,418,865.67	97.767200	9,166,527.80	-252,337.87	2.62
Original Face:		Base	14,878,168.000	100.458553	9,418,865.67	97.767200	9,166,527.80	-252,337.87	2.62
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.919105	4,945,955.24	101.102800	5,055,140.00	109,184.76	1.45
Original Face:		Base	5,000,000.000	98.919105	4,945,955.24	101.102800	5,055,140.00	109,184.76	1.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,142,473.400	99.547442	4,123,726.32	100.198800	4,150,708.64	26,982.32	1.19
Original Face:		Base	5,000,000.000	99.547442	4,123,726.32	100.198800	4,150,708.64	26,982.32	1.19
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.526417	5,076,320.87	103.681000	5,184,050.00	107,729.13	1.48
Original Face:		Base	5,000,000.000	101.526417	5,076,320.87	103.681000	5,184,050.00	107,729.13	1.48
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.691136	5,184,556.81	104.223000	5,211,150.00	26,593.19	1.49
Original Face:		Base	5,000,000.000	103.691136	5,184,556.81	104.223000	5,211,150.00	26,593.19	1.49
31381NCT8	FNMA POOL 465482 FN 07/15 FIXED 2.96					2.96	01 Jul 2015		
		Local	0.000	0.000000	-103.06	0.000000	0.00	103.06	0.00
		Base		0.000000	-103.06	0.000000	0.00	103.06	0.00
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,926,047.550	104.410836	4,099,219.06	105.169101	4,128,988.91	29,769.85	1.18
Original Face:		Base	5,000,000.000	104.410836	4,099,219.06	105.169101	4,128,988.91	29,769.85	1.18
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,785,961.490	101.787880	1,817,892.34	100.366626	1,792,509.29	-25,383.05	0.51
Original Face:		Base	1,800,000.000	101.787880	1,817,892.34	100.366626	1,792,509.29	-25,383.05	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	856,760.300	106.854578	915,487.60	108.659000	930,947.17	15,459.57	0.27
Original Face:		Base	10,000,000.000	106.854578	915,487.60	108.659000	930,947.17	15,459.57	0.27
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.714202	6,522,852.09	108.555600	6,513,336.00	-9,516.09	1.86
Original Face:		Base	6,000,000.000	108.714202	6,522,852.09	108.555600	6,513,336.00	-9,516.09	1.86
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,664,342.050	107.400669	5,009,534.55	105.613300	4,926,165.56	-83,368.99	1.41
Original Face:		Base	5,568,000.000	107.400669	5,009,534.55	105.613300	4,926,165.56	-83,368.99	1.41
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	842,800.050	106.345728	896,281.85	106.587100	898,316.13	2,034.28	0.26
Original Face:		Base	5,000,000.000	106.345728	896,281.85	106.587100	898,316.13	2,034.28	0.26
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.985678	1,999,713.55	100.035000	2,000,700.00	986.45	0.57
Original Face:		Base	2,000,000.000	99.985678	1,999,713.55	100.035000	2,000,700.00	986.45	0.57
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	3,877,928.440	99.998229	3,877,859.77	99.999080	3,877,892.76	32.99	1.11
Original Face:		Base	5,000,000.000	99.998229	3,877,859.77	99.999080	3,877,892.76	32.99	1.11
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.623	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.106200	3,003,186.00	3,186.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.106200	3,003,186.00	3,186.00	0.86
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.908422	4,995,421.08	101.081800	5,054,090.00	58,668.92	1.45
		Base		99.908422	4,995,421.08	101.081800	5,054,090.00	58,668.92	1.45
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.765100	4,030,604.00	30,604.00	1.15
		Base		100.000000	4,000,000.00	100.765100	4,030,604.00	30,604.00	1.15
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4561	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.925100	4,996,255.00	-3,745.00	1.43
		Base		100.000000	5,000,000.00	99.925100	4,996,255.00	-3,745.00	1.43

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	104.027295	5,201,364.76	104.282600	5,214,130.00	12,765.24	1.49
Original Face:		Base	5,000,000.000	104.027295	5,201,364.76	104.282600	5,214,130.00	12,765.24	1.49
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	109.558912	3,286,767.35	113.023700	3,390,711.00	103,943.65	0.97
		Base		109.558912	3,286,767.35	113.023700	3,390,711.00	103,943.65	0.97
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.990914	4,999,545.70	99.915900	4,995,795.00	-3,750.70	1.43
Original Face:		Base	5,000,000.000	99.990914	4,999,545.70	99.915900	4,995,795.00	-3,750.70	1.43
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.841856	3,025,255.68	101.928600	3,057,858.00	32,602.32	0.87
		Base		100.841856	3,025,255.68	101.928600	3,057,858.00	32,602.32	0.87
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.828809	1,996,576.17	100.840300	2,016,806.00	20,229.83	0.58
		Base		99.828809	1,996,576.17	100.840300	2,016,806.00	20,229.83	0.58
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.344600	3,010,338.00	10,338.00	0.86
		Base		100.000000	3,000,000.00	100.344600	3,010,338.00	10,338.00	0.86
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.109749	5,005,487.46	100.271100	5,013,555.00	8,067.54	1.43
		Base		100.109749	5,005,487.46	100.271100	5,013,555.00	8,067.54	1.43
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,800,000.000	107.738465	5,171,446.31	102.714200	4,930,281.60	-241,164.71	1.41
Original Face:		Base	4,800,000.000	107.738465	5,171,446.31	102.714200	4,930,281.60	-241,164.71	1.41
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.701470	4,985,073.48	100.186900	5,009,345.00	24,271.52	1.43
		Base		99.701470	4,985,073.48	100.186900	5,009,345.00	24,271.52	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	7,000,000.000	96.998396	6,789,887.72	99.531000	6,967,170.00	177,282.28	1.99
		Base		96.998396	6,789,887.72	99.531000	6,967,170.00	177,282.28	1.99

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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
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.902759	4,995,137.97	100.094600	5,004,730.00	9,592.03	1.43
		Base		99.902759	4,995,137.97	100.094600	5,004,730.00	9,592.03	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.43
		Base		99.956000	4,997,800.00	99.992300	4,999,615.00	1,815.00	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	109.620299	1,792,291.89	110.855100	1,812,480.89	20,189.00	0.52
		Base		109.620299	1,792,291.89	110.855100	1,812,480.89	20,189.00	0.52
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.878086	2,996,342.59	101.811800	3,054,354.00	58,011.41	0.87
		Base		99.878086	2,996,342.59	101.811800	3,054,354.00	58,011.41	0.87
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	1,283,000.000	101.022352	1,296,116.78	100.926100	1,294,881.86	-1,234.92	0.37
		Base		101.022352	1,296,116.78	100.926100	1,294,881.86	-1,234.92	0.37
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.509561	2,985,286.83	101.187300	3,035,619.00	50,332.17	0.87
		Base		99.509561	2,985,286.83	101.187300	3,035,619.00	50,332.17	0.87
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.6561	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.483600	2,924,508.00	-75,492.00	0.84
		Base		100.000000	3,000,000.00	97.483600	2,924,508.00	-75,492.00	0.84
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.272	15 Dec 2021		
		Local	1,041,194.110	100.000000	1,041,194.11	100.263500	1,043,937.66	2,743.55	0.30
Original Face:		Base	5,000,000.000	100.000000	1,041,194.11	100.263500	1,043,937.66	2,743.55	0.30
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.451	25 Sep 2019		
		Local	1,474,425.720	100.000000	1,474,425.72	99.886900	1,472,758.14	-1,667.58	0.42
Original Face:		Base	2,000,000.000	100.000000	1,474,425.72	99.886900	1,472,758.14	-1,667.58	0.42
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.846052	2,995,381.56	100.715100	3,021,453.00	26,071.44	0.86
		Base		99.846052	2,995,381.56	100.715100	3,021,453.00	26,071.44	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6971	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.881200	4,994,060.00	-5,940.00	1.43
		Base		100.000000	5,000,000.00	99.881200	4,994,060.00	-5,940.00	1.43
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.987779	3,999,511.15	99.879200	3,995,168.00	-4,343.15	1.14
Original Face:		Base	4,000,000.000	99.987779	3,999,511.15	99.879200	3,995,168.00	-4,343.15	1.14
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.969906	4,998,495.30	100.308600	5,015,430.00	16,934.70	1.43
		Base		99.969906	4,998,495.30	100.308600	5,015,430.00	16,934.70	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	4,000,000.000	99.851070	3,994,042.81	99.970400	3,998,816.00	4,773.19	1.14
		Base		99.851070	3,994,042.81	99.970400	3,998,816.00	4,773.19	1.14
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.978951	4,998,947.53	100.117200	5,005,860.00	6,912.47	1.43
		Base		99.978951	4,998,947.53	100.117200	5,005,860.00	6,912.47	1.43
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.999751	3,089,992.52	104.039300	3,121,179.00	31,186.48	0.89
		Base		102.999751	3,089,992.52	104.039300	3,121,179.00	31,186.48	0.89
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6233	15 Oct 2016		
		Local	5,000,000.000	97.430772	4,871,538.59	99.572600	4,978,630.00	107,091.41	1.42
		Base		97.430772	4,871,538.59	99.572600	4,978,630.00	107,091.41	1.42
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.560300	5,028,015.00	28,015.00	1.44
		Base		100.000000	5,000,000.00	100.560300	5,028,015.00	28,015.00	1.44
US DOLLAR Total									
		Local	319,975,563.590		325,149,327.66		324,811,079.80	-338,247.86	92.88
Original Face:		Base	191,735,168.000		325,149,327.66		324,811,079.80	-338,247.86	92.88
FIXED INCOME Total									
		Base	319,975,563.590		325,149,327.66		324,811,079.80	-338,247.86	92.88

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Base Currency: USD - US DOLLAR

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

Original Face: 191,735,168.000

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		344,885,148.790	Base	350,058,912.86		349,714,065.00	-344,847.86	100.00
Original Face:		191,735,168.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		343,410.430	Local	1.000000	343,410.43	1.000000	343,410.43	0.00	0.03
			Base	1.000000	343,410.43	1.000000	343,410.43	0.00	0.03
US DOLLAR Total									
		343,410.430	Local		343,410.43		343,410.43	0.00	0.03
			Base		343,410.43		343,410.43	0.00	0.03
CASH Total									
		343,410.430	Base		343,410.43		343,410.43	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		30,000,000.000	Local	99.850500	29,955,150.00	99.895000	29,968,500.00	13,350.00	2.76
			Base	99.850500	29,955,150.00	99.895000	29,968,500.00	13,350.00	2.76
06945MSD9	BARTON CAPITAL CORP.					0.21	13 May 2015		
		25,000,000.000	Local	99.957417	24,989,354.17	99.957417	24,989,354.17	0.00	2.30
			Base	99.957417	24,989,354.17	99.957417	24,989,354.17	0.00	2.30
15060YS50	CEDAR SPRING CPTL CO					0.34	05 May 2015		
		40,000,000.000	Local	99.938611	39,975,444.44	99.938611	39,975,444.44	0.00	3.68
			Base	99.938611	39,975,444.44	99.938611	39,975,444.44	0.00	3.68
2063C1U65	CONCORD MIN CPTL CO					0.32	06 Jul 2015		
		40,000,000.000	Local	99.887111	39,954,844.44	99.897880	39,959,152.00	4,307.56	3.68
			Base	99.887111	39,954,844.44	99.897880	39,959,152.00	4,307.56	3.68
2284K1R70	CROWN POINT CAP CO.					0.28	07 Apr 2015		
		5,000,000.000	Local	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.46
			Base	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.46

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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
45779QRQ1	INSTITUTIONAL SECURED					0.35	24 Apr 2015		
		Local	30,000,000.000	99.947500	29,984,250.00	99.947500	29,984,250.00	0.00	2.76
		Base		99.947500	29,984,250.00	99.947500	29,984,250.00	0.00	2.76
52952MU65	LEXINGTN PKR CAP CO LL					0.34	06 Jul 2015		
		Local	10,000,000.000	99.880056	9,988,005.55	99.897880	9,989,788.00	1,782.45	0.92
		Base		99.880056	9,988,005.55	99.897880	9,989,788.00	1,782.45	0.92
5766P1SJ1	MATCHPOINT MASTER TR					0.31	18 May 2015		
		Local	31,398,000.000	99.932833	31,376,911.01	99.932833	31,376,911.01	0.00	2.89
		Base		99.932833	31,376,911.01	99.932833	31,376,911.01	0.00	2.89
78009NHT6	ROYAL BK OF CANADA					0.6081	14 Aug 2017		
		Local	9,942,034.000	100.000001	9,942,034.12	99.670000	9,909,225.29	-32,808.83	0.91
		Base		100.000001	9,942,034.12	99.670000	9,909,225.29	-32,808.83	0.91
978UHK000	DAIWA CAPITAL MARKETS REPO					0.14	02 Mar 2015		
		Local	19,000,000.000	100.000000	19,000,000.00	100.000000	19,000,000.00	0.00	1.75
		Base		100.000000	19,000,000.00	100.000000	19,000,000.00	0.00	1.75
US DOLLAR Total									
		Local	240,340,034.000		240,164,554.84		240,151,186.02	-13,368.82	22.11
		Base			240,164,554.84		240,151,186.02	-13,368.82	22.11

CASH EQUIVALENT Total

		Base	240,340,034.000		240,164,554.84		240,151,186.02	-13,368.82	22.11

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6431	12 Feb 2016		
		Local	4,322,624.000	99.999994	4,322,623.75	100.011100	4,323,103.81	480.06	0.40
		Base		99.999994	4,322,623.75	100.011100	4,323,103.81	480.06	0.40
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0151	06 Nov 2015		
		Local	6,483,935.000	100.000002	6,483,935.16	100.349700	6,506,609.32	22.674.16	0.60
		Base		100.000002	6,483,935.16	100.349700	6,506,609.32	22,674.16	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.323	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	99.971500	4,321,391.60	-1,231.95	0.40
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	99.971500	4,321,391.60	-1,231.95	0.40
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.209989	2,165,850.52	100.360900	2,169,112.18	3,261.66	0.20
		Base		100.209989	2,165,850.52	100.360900	2,169,112.18	3,261.66	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000018	598,683.11	100.025000	598,832.67	149.56	0.06
		Base		100.000018	598,683.11	100.025000	598,832.67	149.56	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.573	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.146900	6,493,460.22	9,524.90	0.60
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.146900	6,493,460.22	9,524.90	0.60
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.942671	4,320,145.87	100.272500	4,334,403.15	14,257.28	0.40
		Base		99.942671	4,320,145.87	100.272500	4,334,403.15	14,257.28	0.40
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	6,200,000.000	101.573219	6,297,539.60	100.530700	6,232,903.40	-64,636.20	0.57
		Base		101.573219	6,297,539.60	100.530700	6,232,903.40	-64,636.20	0.57
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.950796	3,456,397.47	102.114400	3,531,217.05	74,819.58	0.33
		Base		99.950796	3,456,397.47	102.114400	3,531,217.05	74,819.58	0.33
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999992	2,161,311.82	101.025900	2,183,484.90	22,173.08	0.20
		Base		99.999992	2,161,311.82	101.025900	2,183,484.90	22,173.08	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	112.741471	3,216,437.49	112.313400	3,204,224.93	-12,212.56	0.29
		Base		112.741471	3,216,437.49	112.313400	3,204,224.93	-12,212.56	0.29
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.996751	1,728,992.82	100.022300	1,729,434.58	441.76	0.16
Original Face:		Base	1,729,049.000	99.996751	1,728,992.82	100.022300	1,729,434.58	441.76	0.16

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10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	104.084808	710,873.22	105.293900	719,131.01	8,257.79	0.07
		Base		104.084808	710,873.22	105.293900	719,131.01	8,257.79	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	8,336,180.000	99.230583	8,272,040.05	99.545300	8,298,275.39	26,235.34	0.76
		Base		99.230583	8,272,040.05	99.545300	8,298,275.39	26,235.34	0.76
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	6,000,000.000	99.995180	5,999,710.80	99.995180	5,999,710.80	0.00	0.55
Original Face:		Base	6,000,000.000	99.995180	5,999,710.80	99.995180	5,999,710.80	0.00	0.55
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	6,953,419.530	99.995246	6,953,088.95	100.551700	6,991,781.55	38,692.60	0.64
Original Face:		Base	7,780,722.000	99.995246	6,953,088.95	100.551700	6,991,781.55	38,692.60	0.64
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.922288	3,455,411.63	101.713700	3,517,360.44	61,948.81	0.32
		Base		99.922288	3,455,411.63	101.713700	3,517,360.44	61,948.81	0.32
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.994548	1,296,716.30	100.423100	1,302,273.71	5,557.41	0.12
Original Face:		Base	1,296,787.000	99.994548	1,296,716.30	100.423100	1,302,273.71	5,557.41	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.992170	6,051,199.14	99.643000	6,030,068.53	-21,130.61	0.56
Original Face:		Base	6,051,673.000	99.992170	6,051,199.14	99.643000	6,030,068.53	-21,130.61	0.56
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	6,140,456.930	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.57
Original Face:		Base	12,000,000.000	100.000000	6,140,456.93	99.995800	6,140,199.03	-257.90	0.57
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.644747	2,175,246.99	101.904700	2,202,478.51	27,231.52	0.20
		Base		100.644747	2,175,246.99	101.904700	2,202,478.51	27,231.52	0.20
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.303	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.957300	3,931,907.79	-1,679.64	0.36
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.957300	3,931,907.79	-1,679.64	0.36

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166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	0.46
		Base		100.000000	5,000,000.00	100.074100	5,003,705.00	3,705.00	0.46
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.998774	8,645,140.99	99.998774	8,645,141.01	0.02	0.80
		Base		99.998774	8,645,140.99	99.998774	8,645,141.01	0.02	0.80
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6331	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.08	100.000000	8,645,247.00	-0.08	0.80
		Base		100.000001	8,645,247.08	100.000000	8,645,247.00	-0.08	0.80
205887BH4	CONAGRA FOODS INC SR UNSECURED 09/15 1.35					1.35	10 Sep 2015		
		Local	3,840,000.000	100.334578	3,852,847.79	100.112400	3,844,316.16	-8,531.63	0.35
		Base		100.334578	3,852,847.79	100.112400	3,844,316.16	-8,531.63	0.35
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000000	8,645,247.01	100.000000	8,645,247.00	-0.01	0.80
		Base		100.000000	8,645,247.01	100.000000	8,645,247.00	-0.01	0.80
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.988297	5,618,753.37	100.986600	5,674,852.11	56,098.74	0.52
		Base		99.988297	5,618,753.37	100.986600	5,674,852.11	56,098.74	0.52
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.964235	9,996,423.54	100.238300	10,023,830.00	27,406.46	0.92
		Base		99.964235	9,996,423.54	100.238300	10,023,830.00	27,406.46	0.92
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.000	99.995052	2,593,445.68	100.101200	2,596,198.70	2,753.02	0.24
	Original Face:	Base	2,593,574.000	99.995052	2,593,445.68	100.101200	2,596,198.70	2,753.02	0.24
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.542	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.218800	3,465,665.16	7,566.32	0.32
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.218800	3,465,665.16	7,566.32	0.32
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.623	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.926700	6,047,237.09	-4,435.88	0.56
	Original Face:	Base	6,051,673.000	100.000000	6,051,672.97	99.926700	6,047,237.09	-4,435.88	0.56

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.990664	6,051,108.00	99.994600	6,051,346.18	238.18	0.56
Original Face:		Base	6,051,673.000	99.990664	6,051,108.00	99.994600	6,051,346.18	238.18	0.56
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.624275	3,445,106.06	100.581100	3,478,194.01	33,087.95	0.32
		Base		99.624275	3,445,106.06	100.581100	3,478,194.01	33,087.95	0.32
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,231,880.240	102.459857	1,262,182.73	104.937615	1,292,705.74	30,523.01	0.12
Original Face:		Base	2,096,032.000	102.459857	1,262,182.73	104.937615	1,292,705.74	30,523.01	0.12
3130A43H3	FEDERAL HOME LOAN BANK BONDS 02/17 0.7					0.7	27 Feb 2017		
		Local	15,000,000.000	100.000000	15,000,000.00	99.616800	14,942,520.00	-57,480.00	1.38
		Base		100.000000	15,000,000.00	99.616800	14,942,520.00	-57,480.00	1.38
3130A45K4	FEDERAL HOME LOAN BANK BONDS 02/17 0.8					0.8	27 Feb 2017		
		Local	10,000,000.000	99.921798	9,992,179.78	99.923100	9,992,310.00	130.22	0.92
		Base		99.921798	9,992,179.78	99.923100	9,992,310.00	130.22	0.92
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.878017	4,749,085.86	102.021100	4,850,987.00	101,901.14	0.45
		Base		99.878017	4,749,085.86	102.021100	4,850,987.00	101,901.14	0.45
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,572,565.370	105.792568	6,953,285.71	105.229312	6,916,265.32	-37,020.39	0.64
Original Face:		Base	8,645,247.000	105.792568	6,953,285.71	105.229312	6,916,265.32	-37,020.39	0.64
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,839,510.180	105.669149	3,000,486.24	104.814979	2,976,232.00	-24,254.24	0.27
Original Face:		Base	4,322,624.000	105.669149	3,000,486.24	104.814979	2,976,232.00	-24,254.24	0.27
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1985	22 Sep 2015		
		Local	4,322,624.000	99.994640	4,322,392.29	100.054300	4,324,971.18	2,578.89	0.40
		Base		99.994640	4,322,392.29	100.054300	4,324,971.18	2,578.89	0.40
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000000	9,734,548.00	99.650000	9,700,477.08	-34,070.92	0.89
		Base		100.000000	9,734,548.00	99.650000	9,700,477.08	-34,070.92	0.89

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3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	98.777700	8,539,576.15	-105,670.85	0.79
		Base		100.000000	8,645,247.00	98.777700	8,539,576.15	-105,670.85	0.79
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.00	99.259600	6,435,927.95	-48,007.05	0.59
		Base		100.000000	6,483,935.00	99.259600	6,435,927.95	-48,007.05	0.59
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.245500	9,468,020.70	-71,979.30	0.87
		Base		100.000000	9,540,000.00	99.245500	9,468,020.70	-71,979.30	0.87
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.624200	1,937,871.01	-7,309.99	0.18
		Base		100.000000	1,945,181.00	99.624200	1,937,871.01	-7,309.99	0.18
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	99.359400	10,737,332.18	-69,226.82	0.99
		Base		100.000000	10,806,559.00	99.359400	10,737,332.18	-69,226.82	0.99
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.079800	17,131,386.87	-159,107.13	1.58
		Base		100.000000	17,290,494.00	99.079800	17,131,386.87	-159,107.13	1.58
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,024,270.010	103.509011	1,060,211.76	102.266500	1,047,485.09	-12,726.67	0.10
	Original Face:	Base	2,161,312.000	103.509011	1,060,211.76	102.266500	1,047,485.09	-12,726.67	0.10
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,615,594.020	100.165077	2,619,911.77	101.138700	2,645,377.79	25,466.02	0.24
	Original Face:	Base	4,322,624.000	100.165077	2,619,911.77	101.138700	2,645,377.79	25,466.02	0.24
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,066,586.090	101.839850	3,123,006.68	100.070300	3,068,741.90	-54,264.78	0.28
	Original Face:	Base	4,322,624.000	101.839850	3,123,006.68	100.070300	3,068,741.90	-54,264.78	0.28
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,709,822.470	101.961254	6,841,419.12	98.731200	6,624,688.24	-216,730.88	0.61
	Original Face:	Base	8,584,720.000	101.961254	6,841,419.12	98.731200	6,624,688.24	-216,730.88	0.61

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,022,494.300	100.994839	4,062,511.65	99.642900	4,008,129.97	-54,381.68	0.37
Original Face:		Base	5,571,429.000	100.994839	4,062,511.65	99.642900	4,008,129.97	-54,381.68	0.37
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,819,661.210	101.772100	2,869,628.43	101.665700	2,866,628.31	-3,000.12	0.26
Original Face:		Base	4,322,624.000	101.772100	2,869,628.43	101.665700	2,866,628.31	-3,000.12	0.26
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,353,783.480	100.993569	4,397,041.31	97.095600	4,227,332.19	-169,709.12	0.39
Original Face:		Base	5,111,816.000	100.993569	4,397,041.31	97.095600	4,227,332.19	-169,709.12	0.39
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,329,095.030	99.583416	3,315,226.54	96.254500	3,204,403.78	-110,822.76	0.29
Original Face:		Base	4,322,624.000	99.583416	3,315,226.54	96.254500	3,204,403.78	-110,822.76	0.29
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,421,678.000	101.873234	4,504,506.39	97.041100	4,290,844.97	-213,661.42	0.39
Original Face:		Base	5,326,337.000	101.873234	4,504,506.39	97.041100	4,290,844.97	-213,661.42	0.39
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,329,095.030	100.403145	3,342,516.11	96.765000	3,221,398.81	-121,117.30	0.30
Original Face:		Base	4,322,624.000	100.403145	3,342,516.11	96.765000	3,221,398.81	-121,117.30	0.30
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,124,049.740	100.843647	7,184,151.54	97.282000	6,930,418.07	-253,733.47	0.64
Original Face:		Base	8,645,247.000	100.843647	7,184,151.54	97.282000	6,930,418.07	-253,733.47	0.64
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,659,428.140	100.508142	3,678,023.24	97.764400	3,577,617.96	-100,405.28	0.33
Original Face:		Base	4,322,624.000	100.508142	3,678,023.24	97.764400	3,577,617.96	-100,405.28	0.33
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,797,326.500	102.010333	4,893,768.73	98.335500	4,717,475.00	-176,293.73	0.43
Original Face:		Base	6,483,935.000	102.010333	4,893,768.73	98.335500	4,717,475.00	-176,293.73	0.43
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,317,523.320	99.806751	3,311,112.23	97.806100	3,244,740.18	-66,372.05	0.30
Original Face:		Base	4,322,624.000	99.806751	3,311,112.23	97.806100	3,244,740.18	-66,372.05	0.30

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3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	99.581800	16,594,026.35	-69,687.65	1.53
		Base		100.000000	16,663,714.00	99.581800	16,594,026.35	-69,687.65	1.53
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	940,806.300	97.800565	920,113.88	100.357300	944,167.80	24,053.92	0.09
	Original Face:	Base	2,161,312.000	97.800565	920,113.88	100.357300	944,167.80	24,053.92	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,249,310.060	100.165754	2,253,038.38	99.853900	2,246,023.82	-7,014.56	0.21
	Original Face:	Base	4,527,840.000	100.165754	2,253,038.38	99.853900	2,246,023.82	-7,014.56	0.21
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,205,637.840	102.242942	1,232,679.60	104.749600	1,262,900.81	30,221.21	0.12
	Original Face:	Base	4,322,624.000	102.242942	1,232,679.60	104.749600	1,262,900.81	30,221.21	0.12
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,425,886.350	101.716441	3,484,689.68	102.159900	3,499,882.07	15,192.39	0.32
	Original Face:	Base	8,645,247.000	101.716441	3,484,689.68	102.159900	3,499,882.07	15,192.39	0.32
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,482,004.120	99.254865	1,470,961.19	99.524000	1,474,949.78	3,988.59	0.14
	Original Face:	Base	2,161,312.000	99.254865	1,470,961.19	99.524000	1,474,949.78	3,988.59	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,405,258.070	99.972169	1,404,866.97	101.094200	1,420,634.40	15,767.43	0.13
	Original Face:	Base	2,161,312.000	99.972169	1,404,866.97	101.094200	1,420,634.40	15,767.43	0.13
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,407,018.220	99.944426	1,406,236.28	99.828900	1,404,610.81	-1,625.47	0.13
	Original Face:	Base	2,472,541.000	99.944426	1,406,236.28	99.828900	1,404,610.81	-1,625.47	0.13
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.352512	1,721,292.56	100.216880	1,718,966.15	-2,326.41	0.16
	Original Face:	Base	4,322,624.000	100.352512	1,721,292.56	100.216880	1,718,966.15	-2,326.41	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,125,365.760	100.453818	5,148,625.61	98.662900	5,056,834.49	-91,791.12	0.47
	Original Face:	Base	6,483,935.000	100.453818	5,148,625.61	98.662900	5,056,834.49	-91,791.12	0.47

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3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,488,233.740	100.109453	4,493,146.24	96.273500	4,320,979.71	-172,166.53	0.40
	Original Face:	Base	5,619,411.000	100.109453	4,493,146.24	96.273500	4,320,979.71	-172,166.53	0.40
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,752,834.380	101.554428	3,811,169.48	96.012700	3,603,197.61	-207,971.87	0.33
	Original Face:	Base	4,322,624.000	101.554428	3,811,169.48	96.012700	3,603,197.61	-207,971.87	0.33
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,670,355.510	100.029314	3,671,431.45	97.412200	3,575,374.05	-96,057.40	0.33
	Original Face:	Base	4,322,624.000	100.029314	3,671,431.45	97.412200	3,575,374.05	-96,057.40	0.33
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,175,887.930	100.908936	9,259,290.85	98.881000	9,073,209.74	-186,081.11	0.84
	Original Face:	Base	10,806,559.000	100.908936	9,259,290.85	98.881000	9,073,209.74	-186,081.11	0.84
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,953,176.640	100.577854	9,004,912.96	100.198800	8,970,975.56	-33,937.40	0.83
	Original Face:	Base	10,806,559.000	100.577854	9,004,912.96	100.198800	8,970,975.56	-33,937.40	0.83
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,809,169.620	100.657006	3,834,196.10	98.399400	3,748,200.05	-85,996.05	0.35
	Original Face:	Base	4,322,624.000	100.657006	3,834,196.10	98.399400	3,748,200.05	-85,996.05	0.35
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,756,533.970	99.882541	5,749,772.42	97.404400	5,607,117.37	-142,655.05	0.52
	Original Face:	Base	6,483,935.000	99.882541	5,749,772.42	97.404400	5,607,117.37	-142,655.05	0.52
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,455,412.900	104.279749	5,688,890.88	102.645425	5,599,731.76	-89,159.12	0.52
	Original Face:	Base	6,483,935.000	104.279749	5,688,890.88	102.645425	5,599,731.76	-89,159.12	0.52
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	66,661.470	99.582757	66,383.33	102.145000	68,091.36	1,708.03	0.01
	Original Face:	Base	6,483,935.000	99.582757	66,383.33	102.145000	68,091.36	1,708.03	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,375,476.400	101.630842	1,397,908.24	103.205500	1,419,567.30	21,659.06	0.13
	Original Face:	Base	33,932,595.000	101.630842	1,397,908.24	103.205500	1,419,567.30	21,659.06	0.13

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,624,149.020	106.855082	1,735,485.77	108.659000	1,764,784.08	29,298.31	0.16
Original Face:		Base	18,956,866.000	106.855082	1,735,485.77	108.659000	1,764,784.08	29,298.31	0.16
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,849,977.170	99.024104	1,831,923.31	103.088100	1,907,106.31	75,183.00	0.18
Original Face:		Base	4,322,624.000	99.024104	1,831,923.31	103.088100	1,907,106.31	75,183.00	0.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,092,932.150	106.345732	1,162,286.69	106.587100	1,164,924.68	2,637.99	0.11
Original Face:		Base	6,483,935.000	106.345732	1,162,286.69	106.587100	1,164,924.68	2,637.99	0.11
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.985675	4,322,004.33	100.035000	4,324,136.47	2,132.14	0.40
Original Face:		Base	4,322,624.000	99.985675	4,322,004.33	100.035000	4,324,136.47	2,132.14	0.40
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.986652	4,322,046.58	99.889200	4,317,834.08	-4,212.50	0.40
Original Face:		Base	4,322,624.000	99.986652	4,322,046.58	99.889200	4,317,834.08	-4,212.50	0.40
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	9,190,690.400	99.998233	9,190,527.99	99.999080	9,190,605.85	77.86	0.85
Original Face:		Base	11,850,000.000	99.998233	9,190,527.99	99.999080	9,190,605.85	77.86	0.85
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999529	9,999,952.85	99.931940	9,993,194.00	-6,758.85	0.92
Original Face:		Base	10,000,000.000	99.999529	9,999,952.85	99.931940	9,993,194.00	-6,758.85	0.92
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.988716	7,999,097.31	100.297010	8,023,760.80	24,663.49	0.74
Original Face:		Base	8,000,000.000	99.988716	7,999,097.31	100.297010	8,023,760.80	24,663.49	0.74
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.653	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.130300	3,029,779.14	3,942.66	0.28
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.130300	3,029,779.14	3,942.66	0.28
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.623	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	100.106200	8,654,428.35	9,181.25	0.80
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.106200	8,654,428.35	9,181.25	0.80

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36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.992902	6,249,556.35	99.832460	6,239,528.75	-10,027.60	0.57
Original Face:		Base	6,250,000.000	99.992902	6,249,556.35	99.832460	6,239,528.75	-10,027.60	0.57
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.45835	11 May 2016		
		Local	8,645,247.000	99.583265	8,609,219.25	100.069900	8,651,290.03	42,070.78	0.80
		Base		99.583265	8,609,219.25	100.069900	8,651,290.03	42,070.78	0.80
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0561	08 Feb 2016		
		Local	2,161,312.000	99.999994	2,161,311.87	100.608500	2,174,463.58	13,151.71	0.20
		Base		99.999994	2,161,311.87	100.608500	2,174,463.58	13,151.71	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.994491	864,477.37	100.267700	866,839.33	2,361.96	0.08
		Base		99.994491	864,477.37	100.267700	866,839.33	2,361.96	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5526	29 Jan 2016		
		Local	1,080,656.000	99.999994	1,080,655.94	100.024100	1,080,916.44	260.50	0.10
		Base		99.999994	1,080,655.94	100.024100	1,080,916.44	260.50	0.10
38141GGT5	GOLDMAN SACHS GROUP INC SR UNSECURED 05/15 3.3					3.3	03 May 2015		
		Local	19,992,000.000	100.477892	20,087,540.24	100.477892	20,087,540.17	-0.07	1.85
		Base		100.477892	20,087,540.24	100.477892	20,087,540.17	-0.07	1.85
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	4,322,624.000	100.592795	4,348,248.32	101.335600	4,380,356.97	32,108.65	0.40
		Base		100.592795	4,348,248.32	101.335600	4,380,356.97	32,108.65	0.40
38147QTR7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/18 VAR					1.0	12 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961920	4,998,096.00	-1,904.00	0.46
		Base		100.000000	5,000,000.00	99.961920	4,998,096.00	-1,904.00	0.46
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	35,982.260	100.142598	36,033.57	102.966300	37,049.60	1,016.03	0.00
Original Face:		Base	1,880,341.000	100.142598	36,033.57	102.966300	37,049.60	1,016.03	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,900,593.150	102.602940	6,054,182.05	98.052800	5,785,696.80	-268,485.25	0.53
Original Face:		Base	7,989,505.000	102.602940	6,054,182.05	98.052800	5,785,696.80	-268,485.25	0.53

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41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.991222	864,449.11	102.921500	889,782.10	25,332.99	0.08
		Base		99.991222	864,449.11	102.921500	889,782.10	25,332.99	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.672810	6,977,096.68	101.659100	7,116,137.00	139,040.32	0.66
		Base		99.672810	6,977,096.68	101.659100	7,116,137.00	139,040.32	0.66
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.996338	9,999,633.78	99.899300	9,989,930.00	-9,703.78	0.92
Original Face:		Base	10,000,000.000	99.996338	9,999,633.78	99.899300	9,989,930.00	-9,703.78	0.92
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.990914	9,999,091.40	99.915900	9,991,590.00	-7,501.40	0.92
Original Face:		Base	10,000,000.000	99.990914	9,999,091.40	99.915900	9,991,590.00	-7,501.40	0.92
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.951763	1,296,161.47	102.043900	1,323,292.03	27,130.56	0.12
		Base		99.951763	1,296,161.47	102.043900	1,323,292.03	27,130.56	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2122	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.06	100.020900	8,647,053.86	1,806.80	0.80
		Base		100.000001	8,645,247.06	100.020900	8,647,053.86	1,806.80	0.80
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.276825	4,607,668.95	101.928600	4,683,567.19	75,898.24	0.43
		Base		100.276825	4,607,668.95	101.928600	4,683,567.19	75,898.24	0.43
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	1,512,918.000	100.000014	1,512,918.21	100.344600	1,518,131.52	5,213.31	0.14
		Base		100.000014	1,512,918.21	100.344600	1,518,131.52	5,213.31	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	7,638,076.000	99.987452	7,637,117.56	100.506400	7,676,755.22	39,637.66	0.71
		Base		99.987452	7,637,117.56	100.506400	7,676,755.22	39,637.66	0.71
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	3,509,970.000	100.200251	3,516,998.74	101.292300	3,555,329.34	38,330.60	0.33
		Base		100.200251	3,516,998.74	101.292300	3,555,329.34	38,330.60	0.33

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478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.898986	3,995,959.42	99.458400	3,978,336.00	-17,623.42	0.37
		Base		99.898986	3,995,959.42	99.458400	3,978,336.00	-17,623.42	0.37
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5706	13 Jun 2016		
		Local	4,322,624.000	99.379791	4,295,814.70	99.772300	4,312,781.39	16,966.69	0.40
		Base		99.379791	4,295,814.70	99.772300	4,312,781.39	16,966.69	0.40
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5615	23 Nov 2016		
		Local	4,322,624.000	99.956727	4,320,753.49	101.386300	4,382,548.54	61,795.05	0.40
		Base		99.956727	4,320,753.49	101.386300	4,382,548.54	61,795.05	0.40
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.943925	3,024,139.27	100.246900	3,033,306.79	9,167.52	0.28
		Base		99.943925	3,024,139.27	100.246900	3,033,306.79	9,167.52	0.28
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.938068	2,998,142.03	99.858900	2,995,767.00	-2,375.03	0.28
		Base		99.938068	2,998,142.03	99.858900	2,995,767.00	-2,375.03	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.915315	7,493,648.59	100.549200	7,541,190.00	47,541.41	0.69
		Base		99.915315	7,493,648.59	100.549200	7,541,190.00	47,541.41	0.69
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.701461	2,154,859.65	100.186900	2,165,351.49	10,491.84	0.20
		Base		99.701461	2,154,859.65	100.186900	2,165,351.49	10,491.84	0.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.950049	2,160,232.40	100.802700	2,178,660.85	18,428.45	0.20
		Base		99.950049	2,160,232.40	100.802700	2,178,660.85	18,428.45	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	8,104,919.000	99.574108	8,070,400.81	99.531000	8,066,906.93	-3,493.88	0.74
		Base		99.574108	8,070,400.81	99.531000	8,066,906.93	-3,493.88	0.74
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	100.328534	1,344,415.40	100.328534	1,344,415.40	0.00	0.12
		Base		100.328534	1,344,415.40	100.328534	1,344,415.40	0.00	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.946439	3,024,215.34	102.203400	3,092,507.27	68,291.93	0.28
		Base		99.946439	3,024,215.34	102.203400	3,092,507.27	68,291.93	0.28
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.979458	6,482,603.06	100.280500	6,502,122.44	19,519.38	0.60
		Base		99.979458	6,482,603.06	100.280500	6,502,122.44	19,519.38	0.60
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.473	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.987200	6,050,898.36	-774.61	0.56
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.987200	6,050,898.36	-774.61	0.56
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999149	5,999,948.93	100.007830	6,000,469.80	520.87	0.55
Original Face:		Base	6,000,000.000	99.999149	5,999,948.93	100.007830	6,000,469.80	520.87	0.55
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5661	28 Jan 2016		
		Local	2,161,312.000	99.999994	2,161,311.87	100.131500	2,164,154.13	2,842.26	0.20
		Base		99.999994	2,161,311.87	100.131500	2,164,154.13	2,842.26	0.20
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.917291	6,478,572.18	100.279800	6,502,077.05	23,504.87	0.60
		Base		99.917291	6,478,572.18	100.279800	6,502,077.05	23,504.87	0.60
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5406	15 Jun 2018		
		Local	4,322,624.000	99.999991	4,322,623.63	100.000000	4,322,624.00	0.37	0.40
		Base		99.999991	4,322,623.63	100.000000	4,322,624.00	0.37	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	100.804275	2,614,433.46	100.926100	2,617,593.09	3,159.63	0.24
		Base		100.804275	2,614,433.46	100.926100	2,617,593.09	3,159.63	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7546	30 Apr 2018		
		Local	8,645,247.000	99.764275	8,624,867.98	99.011500	8,559,788.73	-65,079.25	0.79
		Base		99.764275	8,624,867.98	99.011500	8,559,788.73	-65,079.25	0.79
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.771	25 Nov 2027		
		Local	1,704,563.890	99.850086	1,702,008.51	99.769800	1,700,639.98	-1,368.53	0.16
Original Face:		Base	3,025,836.000	99.850086	1,702,008.51	99.769800	1,700,639.98	-1,368.53	0.16

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.573	15 Aug 2025		
		Local	704,582.470	100.000000	704,582.47	100.970100	711,417.62	6,835.15	0.07
Original Face:		Base	1,729,049.000	100.000000	704,582.47	100.970100	711,417.62	6,835.15	0.07
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871	25 Jan 2029		
		Local	1,458,794.320	100.000001	1,458,794.33	100.361100	1,464,062.03	5,267.70	0.13
Original Face:		Base	2,161,312.000	100.000001	1,458,794.33	100.361100	1,464,062.03	5,267.70	0.13
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.45105	25 Sep 2019		
		Local	1,593,346.770	100.000001	1,593,346.78	99.886900	1,591,544.69	-1,802.09	0.15
Original Face:		Base	2,161,312.000	100.000001	1,593,346.78	99.886900	1,591,544.69	-1,802.09	0.15
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.421	25 Sep 2019		
		Local	6,920,167.640	100.000000	6,920,167.64	99.821400	6,907,808.22	-12,359.42	0.64
Original Face:		Base	7,348,460.000	100.000000	6,920,167.64	99.821400	6,907,808.22	-12,359.42	0.64
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.805559	6,986,389.10	102.316300	7,162,141.00	175,751.90	0.66
		Base		99.805559	6,986,389.10	102.316300	7,162,141.00	175,751.90	0.66
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.733089	862,217.49	101.258300	875,403.32	13,185.83	0.08
		Base		99.733089	862,217.49	101.258300	875,403.32	13,185.83	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.842528	6,918,976.93	99.610000	6,972,700.00	53,723.07	0.64
		Base		98.842528	6,918,976.93	99.610000	6,972,700.00	53,723.07	0.64
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.988590	5,999,315.38	99.896670	5,993,800.20	-5,515.18	0.55
Original Face:		Base	6,000,000.000	99.988590	5,999,315.38	99.896670	5,993,800.20	-5,515.18	0.55
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.840303	3,452,576.51	101.931700	3,524,899.10	72,322.59	0.32
		Base		99.840303	3,452,576.51	101.931700	3,524,899.10	72,322.59	0.32
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.969897	2,160,661.39	100.308600	2,167,981.81	7,320.42	0.20
		Base		99.969897	2,160,661.39	100.308600	2,167,981.81	7,320.42	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	2,161,312.000	99.702133	2,154,874.16	99.970400	2,160,672.25	5,798.09	0.20
		Base		99.702133	2,154,874.16	99.970400	2,160,672.25	5,798.09	0.20
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5046	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.08	99.837300	8,631,181.18	-14,065.90	0.79
		Base		100.000001	8,645,247.08	99.837300	8,631,181.18	-14,065.90	0.79
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.833200	4,991,660.00	-8,340.00	0.46
		Base		100.000000	5,000,000.00	99.833200	4,991,660.00	-8,340.00	0.46
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.44	15 Feb 2019		
		Local	5,500,000.000	99.984880	5,499,168.40	99.984880	5,499,168.40	0.00	0.51
Original Face:		Base	5,500,000.000	99.984880	5,499,168.40	99.984880	5,499,168.40	0.00	0.51
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.043247	10,004,324.66	101.046900	10,104,690.00	100,365.34	0.93
		Base		100.043247	10,004,324.66	101.046900	10,104,690.00	100,365.34	0.93
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	100.596574	20,119,314.72	100.585900	20,117,180.00	-2,134.72	1.85
		Base		100.596574	20,119,314.72	100.585900	20,117,180.00	-2,134.72	1.85
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.693109	9,969,310.94	99.937500	9,993,750.00	24,439.06	0.92
		Base		99.693109	9,969,310.94	99.937500	9,993,750.00	24,439.06	0.92
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.964678	4,321,097.16	100.046900	4,324,651.31	3,554.15	0.40
		Base		99.964678	4,321,097.16	100.046900	4,324,651.31	3,554.15	0.40
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.932451	4,319,704.10	100.054700	4,324,988.48	5,284.38	0.40
		Base		99.932451	4,319,704.10	100.054700	4,324,988.48	5,284.38	0.40
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.209006	2,144,216.16	98.593800	2,130,919.63	-13,296.53	0.20
		Base		99.209006	2,144,216.16	98.593800	2,130,919.63	-13,296.53	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.297185	19,859,437.02	100.460900	20,092,180.00	232,742.98	1.85
		Base		99.297185	19,859,437.02	100.460900	20,092,180.00	232,742.98	1.85
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.938988	19,987,797.53	99.992200	19,998,440.00	10,642.47	1.84
		Base		99.938988	19,987,797.53	99.992200	19,998,440.00	10,642.47	1.84
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.978951	19,995,790.11	100.117200	20,023,440.00	27,649.89	1.84
		Base		99.978951	19,995,790.11	100.117200	20,023,440.00	27,649.89	1.84
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.992402	6,483,442.64	99.698100	6,464,360.32	-19,082.32	0.60
Original Face:		Base	6,483,935.000	99.992402	6,483,442.64	99.698100	6,464,360.32	-19,082.32	0.60
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	111.710703	4,828,833.68	111.873900	4,835,888.05	7,054.37	0.45
		Base		111.710703	4,828,833.68	111.873900	4,835,888.05	7,054.37	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	4,322,624.000	99.999991	4,322,623.63	100.560300	4,346,843.66	24,220.03	0.40
		Base		99.999991	4,322,623.63	100.560300	4,346,843.66	24,220.03	0.40
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5581	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.87	99.936000	3,455,885.82	-2,213.05	0.32
		Base		99.999996	3,458,098.87	99.936000	3,455,885.82	-2,213.05	0.32
US DOLLAR Total									
		Local	844,663,774.280		847,434,780.36		845,857,346.44	-1,577,433.92	77.86
Original Face:		Base	448,315,190.000		847,434,780.36		845,857,346.44	-1,577,433.92	77.86
FIXED INCOME Total									
		Base	844,663,774.280		847,434,780.36		845,857,346.44	-1,577,433.92	77.86
Original Face:			448,315,190.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *February 28, 2015* *View Date:* *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,085,347,218.710	Base	1,087,942,745.63		1,086,351,942.89	-1,590,802.74	100.00
Original Face:		448,315,190.000						

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	-557,126.450	Local	-557,126.45	-557,126.45	0.07	0.00		0.00
		Base	-557,126.45	-557,126.45	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	2,110,272.930	Local	2,110,272.93	2,110,272.93	0.26	0.00		0.00
		Base	2,110,272.93	2,110,272.93	0.26	0.00	0.00	0.00
EQUITY								
	19,229,494.679	Local	526,554,603.99	806,922,276.97	99.67	280,367,672.98		280,367,672.98
		Base	526,554,603.99	806,922,276.97	99.67	280,367,672.98	0.00	280,367,672.98
US DOLLAR Total								
	20,782,641.159	Local	528,107,750.47	808,475,423.45	100.00	280,367,672.98		280,367,672.98
		Base	528,107,750.47	808,475,423.45	100.00	280,367,672.98	0.00	280,367,672.98
FUND Total								
	20,782,641.159	Base	528,107,750.47	808,475,423.45	100.00	280,367,672.98	0.00	280,367,672.98

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,233,747.330	Local	2,233,747.33	2,233,747.33	0.42	0.00		0.00
		Base	2,233,747.33	2,233,747.33	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	9,533,544.860	Local	9,533,544.86	9,533,544.86	1.81	0.00		0.00
		Base	9,533,544.86	9,533,544.86	1.81	0.00	0.00	0.00
EQUITY								
	17,769,986.748	Local	383,848,526.15	515,312,837.28	97.77	131,464,311.13		131,464,311.13
		Base	383,848,526.15	515,312,837.28	97.77	131,464,311.13	0.00	131,464,311.13
US DOLLAR Total								
	29,537,278.938	Local	395,615,818.34	527,080,129.47	100.00	131,464,311.13		131,464,311.13
		Base	395,615,818.34	527,080,129.47	100.00	131,464,311.13	0.00	131,464,311.13
FUND Total								
	29,537,278.938	Base	395,615,818.34	527,080,129.47	100.00	131,464,311.13	0.00	131,464,311.13

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,982,082.680	Local	2,982,082.68	2,982,082.68	0.16	0.00		0.00
		Base	2,982,082.68	2,982,082.68	0.16	0.00	0.00	0.00
EQUITY								
	485,859.830	Local	485,859.83	485,859.83	0.03	0.00		0.00
		Base	485,859.83	485,859.83	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,756,129,217.210	Local	1,817,182,544.99	1,880,028,183.72	99.82	62,845,638.73		62,845,638.73
Original Face:	1,170,504,190.000	Base	1,817,182,544.99	1,880,028,183.72	99.82	62,845,638.73	0.00	62,845,638.73
US DOLLAR Total								
	1,759,597,159.720	Local	1,820,650,487.50	1,883,496,126.23	100.00	62,845,638.73		62,845,638.73
Original Face:	1,170,504,190.000	Base	1,820,650,487.50	1,883,496,126.23	100.00	62,845,638.73	0.00	62,845,638.73
FUND Total								
	1,759,597,159.720	Base	1,820,650,487.50	1,883,496,126.23	100.00	62,845,638.73	0.00	62,845,638.73
Original Face:	1,170,504,190.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	969,882.220	Local	969,882.22	969,882.22	0.33	0.00		0.00
		Base	969,882.22	969,882.22	0.33	0.00	0.00	0.00
CASH EQUIVALENT								
	43,500,000.000	Local	43,494,088.89	43,492,678.17	14.85	-1,410.72		-1,410.72
		Base	43,494,088.89	43,492,678.17	14.85	-1,410.72	0.00	-1,410.72
FIXED INCOME								
	244,845,216.060	Local	247,250,743.67	248,443,894.67	84.82	1,193,151.00		1,193,151.00
Original Face:	164,559,358.000	Base	247,250,743.67	248,443,894.67	84.82	1,193,151.00	0.00	1,193,151.00
US DOLLAR Total								
	289,315,098.280	Local	291,714,714.78	292,906,455.06	100.00	1,191,740.28		1,191,740.28
Original Face:	164,559,358.000	Base	291,714,714.78	292,906,455.06	100.00	1,191,740.28	0.00	1,191,740.28
FUND Total								
	289,315,098.280	Base	291,714,714.78	292,906,455.06	100.00	1,191,740.28	0.00	1,191,740.28
Original Face:	164,559,358.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	636,609.070	Local	636,609.07	636,609.07	0.44	0.00		0.00
		Base	636,609.07	636,609.07	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	24,384,277.010	Local	24,384,277.01	24,384,277.01	16.72	0.00		0.00
		Base	24,384,277.01	24,384,277.01	16.72	0.00	0.00	0.00
FIXED INCOME								
	117,657,567.100	Local	120,661,155.03	120,812,179.83	82.84	151,024.80		151,024.80
Original Face:	106,556,139.000	Base	120,661,155.03	120,812,179.83	82.84	151,024.80	0.00	151,024.80
US DOLLAR Total								
	142,678,453.180	Local	145,682,041.11	145,833,065.91	100.00	151,024.80		151,024.80
Original Face:	106,556,139.000	Base	145,682,041.11	145,833,065.91	100.00	151,024.80	0.00	151,024.80
FUND Total								
	142,678,453.180	Base	145,682,041.11	145,833,065.91	100.00	151,024.80	0.00	151,024.80
Original Face:	106,556,139.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	-937,612.960	Local	-937,612.96	-937,612.96	0.05	0.00		0.00
		Base	-937,612.96	-937,612.96	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	29,569.060	Local	29,569.06	29,569.06	0.00	0.00		0.00
		Base	29,569.06	29,569.06	0.00	0.00	0.00	0.00
EQUITY								
	30,819,387.000	Local	1,183,165,216.68	1,941,630,938.04	99.95	758,465,721.36		758,465,721.36
		Base	1,183,165,216.68	1,941,630,938.04	99.95	758,465,721.36	0.00	758,465,721.36
US DOLLAR Total								
	29,911,343.100	Local	1,182,257,172.78	1,940,722,894.14	100.00	758,465,721.36		758,465,721.36
		Base	1,182,257,172.78	1,940,722,894.14	100.00	758,465,721.36	0.00	758,465,721.36
FUND Total								
	29,911,343.100	Base	1,182,257,172.78	1,940,722,894.14	100.00	758,465,721.36	0.00	758,465,721.36

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	245,016,469.090	Local	244,943,044.09	244,961,669.09	25.95	18,625.00		18,625.00
		Base	244,943,044.09	244,961,669.09	25.95	18,625.00	0.00	18,625.00
FIXED INCOME								
	690,558,933.610	Local	703,330,497.89	699,138,428.67	74.05	-4,192,069.22		-4,192,069.22
Original Face:	703,221,595.000	Base	703,330,497.89	699,138,428.67	74.05	-4,192,069.22	0.00	-4,192,069.22
US DOLLAR Total								
	935,575,402.700	Local	948,273,541.98	944,100,097.76	100.00	-4,173,444.22		-4,173,444.22
Original Face:	703,221,595.000	Base	948,273,541.98	944,100,097.76	100.00	-4,173,444.22	0.00	-4,173,444.22
FUND Total								
	935,575,402.700	Base	948,273,541.98	944,100,097.76	100.00	-4,173,444.22	0.00	-4,173,444.22
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	345.300	Local	345.30	345.30	0.00	0.00		0.00
		Base	345.30	345.30	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	465,549,537.260	Local	465,486,168.47	465,451,977.18	34.03	-34,191.29		-34,191.29
		Base	465,486,168.47	465,451,977.18	34.03	-34,191.29	0.00	-34,191.29
FIXED INCOME								
	900,632,459.570	Local	904,981,286.67	902,161,320.73	65.97	-2,819,965.94		-2,819,965.94
Original Face:	557,513,261.000	Base	904,981,286.67	902,161,320.73	65.97	-2,819,965.94	0.00	-2,819,965.94
US DOLLAR Total								
	1,366,182,342.130	Local	1,370,467,800.44	1,367,613,643.21	100.00	-2,854,157.23		-2,854,157.23
Original Face:	557,513,261.000	Base	1,370,467,800.44	1,367,613,643.21	100.00	-2,854,157.23	0.00	-2,854,157.23
FUND Total								
	1,366,182,342.130	Base	1,370,467,800.44	1,367,613,643.21	100.00	-2,854,157.23	0.00	-2,854,157.23
Original Face:	557,513,261.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	-470,497.810	Local	-470,497.81	-470,497.81	0.46	0.00		0.00
		Base	-470,497.81	-470,497.81	0.46	0.00	0.00	0.00
CASH EQUIVALENT								
	2,212,096.340	Local	2,213,236.30	2,219,239.06	2.17	6,002.76		6,002.76
		Base	2,213,236.30	2,219,239.06	2.17	6,002.76	0.00	6,002.76
FIXED INCOME								
	98,966,794.920	Local	99,359,143.44	99,396,508.82	97.37	37,365.38		37,365.38
Original Face:	54,702,000.000	Base	99,359,143.44	99,396,508.82	97.37	37,365.38	0.00	37,365.38
US DOLLAR Total								
	100,708,393.450	Local	101,101,881.93	101,145,250.07	100.00	43,368.14		43,368.14
Original Face:	54,702,000.000	Base	101,101,881.93	101,145,250.07	100.00	43,368.14	0.00	43,368.14
FUND Total								
	100,708,393.450	Base	101,101,881.93	101,145,250.07	100.00	43,368.14	0.00	43,368.14
Original Face:	54,702,000.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	278,181,934.270	Local	278,181,934.27	278,181,934.27	27.26	0.00		0.00
		Base	278,181,934.27	278,181,934.27	27.26	0.00	0.00	0.00
FIXED INCOME								
	745,203,001.190	Local	746,130,025.46	742,163,086.61	72.74	-3,966,938.85		-3,966,938.85
Original Face:	295,821,631.000	Base	746,130,025.46	742,163,086.61	72.74	-3,966,938.85	0.00	-3,966,938.85
US DOLLAR Total								
	1,023,384,935.460	Local	1,024,311,959.73	1,020,345,020.88	100.00	-3,966,938.85		-3,966,938.85
Original Face:	295,821,631.000	Base	1,024,311,959.73	1,020,345,020.88	100.00	-3,966,938.85	0.00	-3,966,938.85
FUND Total								
	1,023,384,935.460	Base	1,024,311,959.73	1,020,345,020.88	100.00	-3,966,938.85	0.00	-3,966,938.85
Original Face:	295,821,631.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	839,260,531.230	Local	839,113,418.95	839,119,392.46	73.73	5,973.51		5,973.51
		Base	839,113,418.95	839,119,392.46	73.73	5,973.51	0.00	5,973.51
FIXED INCOME								
	298,860,527.940	Local	298,967,686.03	298,966,323.70	26.27	-1,362.33		-1,362.33
Original Face:	285,600,000.000	Base	298,967,686.03	298,966,323.70	26.27	-1,362.33	0.00	-1,362.33
US DOLLAR Total								
	1,138,121,059.170	Local	1,138,081,104.98	1,138,085,716.16	100.00	4,611.18		4,611.18
Original Face:	285,600,000.000	Base	1,138,081,104.98	1,138,085,716.16	100.00	4,611.18	0.00	4,611.18
FUND Total								
	1,138,121,059.170	Base	1,138,081,104.98	1,138,085,716.16	100.00	4,611.18	0.00	4,611.18
Original Face:	285,600,000.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	849,109,227.030	Local	849,080,065.93	849,084,462.03	88.55	4,396.10		4,396.10
		Base	849,080,065.93	849,084,462.03	88.55	4,396.10	0.00	4,396.10
FIXED INCOME								
	109,200,000.000	Local	109,843,100.77	109,825,076.80	11.45	-18,023.97		-18,023.97
		Base	109,843,100.77	109,825,076.80	11.45	-18,023.97	0.00	-18,023.97
US DOLLAR Total								
	958,309,227.050	Local	958,923,166.72	958,909,538.85	100.00	-13,627.87		-13,627.87
		Base	958,923,166.72	958,909,538.85	100.00	-13,627.87	0.00	-13,627.87
FUND Total								
	958,309,227.050	Base	958,923,166.72	958,909,538.85	100.00	-13,627.87	0.00	-13,627.87

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,639,240.460	Local	3,639,240.46	3,639,240.46	1.15	0.00		0.00
		Base	3,639,240.46	3,639,240.46	1.15	0.00	0.00	0.00
FIXED INCOME								
	299,010,000.000	Local	311,438,243.45	311,611,583.59	98.85	173,340.14		173,340.14
		Base	311,438,243.45	311,611,583.59	98.85	173,340.14	0.00	173,340.14
US DOLLAR Total								
	302,649,240.460	Local	315,077,483.91	315,250,824.05	100.00	173,340.14		173,340.14
		Base	315,077,483.91	315,250,824.05	100.00	173,340.14	0.00	173,340.14
FUND Total								
	302,649,240.460	Base	315,077,483.91	315,250,824.05	100.00	173,340.14	0.00	173,340.14

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,754,479.000	Local	2,754,479.00	2,754,479.00	0.88	0.00		0.00
		Base	2,754,479.00	2,754,479.00	0.88	0.00	0.00	0.00
CASH EQUIVALENT								
	61,624,240.860	Local	61,615,599.19	61,615,599.19	19.70	0.00		0.00
		Base	61,615,599.19	61,615,599.19	19.70	0.00	0.00	0.00
FIXED INCOME								
	244,210,820.660	Local	245,839,533.19	248,375,988.63	79.42	2,536,455.44		2,536,455.44
Original Face:	179,859,028.000	Base	245,839,533.19	248,375,988.63	79.42	2,536,455.44	0.00	2,536,455.44
US DOLLAR Total								
	308,589,540.520	Local	310,209,611.38	312,746,066.82	100.00	2,536,455.44		2,536,455.44
Original Face:	179,859,028.000	Base	310,209,611.38	312,746,066.82	100.00	2,536,455.44	0.00	2,536,455.44
FUND Total								
	308,589,540.520	Base	310,209,611.38	312,746,066.82	100.00	2,536,455.44	0.00	2,536,455.44
Original Face:	179,859,028.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,770,496.310	Local	1,770,496.31	1,770,496.31	14.64	0.00		0.00
		Base	1,770,496.31	1,770,496.31	14.64	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.27	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.27	2.80	0.00	2.80
FIXED INCOME								
	4,310,013.720	Local	4,347,481.25	4,364,700.18	36.09	17,218.93		17,218.93
Original Face:	10,596,315.000	Base	4,347,481.25	4,364,700.18	36.09	17,218.93	0.00	17,218.93
US DOLLAR Total								
	12,034,027.152	Local	12,076,428.72	12,093,650.45	100.00	17,221.73		17,221.73
Original Face:	10,596,315.000	Base	12,076,428.72	12,093,650.45	100.00	17,221.73	0.00	17,221.73
FUND Total								
	12,034,027.152	Base	12,076,428.72	12,093,650.45	100.00	17,221.73	0.00	17,221.73
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	909,585.200	Local	909,585.20	909,585.20	0.26	0.00		0.00
		Base	909,585.20	909,585.20	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	24,000,000.000	Local	24,000,000.00	23,993,400.00	6.86	-6,600.00		-6,600.00
		Base	24,000,000.00	23,993,400.00	6.86	-6,600.00	0.00	-6,600.00
FIXED INCOME								
	319,975,563.590	Local	325,149,327.66	324,811,079.80	92.88	-338,247.86		-338,247.86
Original Face:	191,735,168.000	Base	325,149,327.66	324,811,079.80	92.88	-338,247.86	0.00	-338,247.86
US DOLLAR Total								
	344,885,148.790	Local	350,058,912.86	349,714,065.00	100.00	-344,847.86		-344,847.86
Original Face:	191,735,168.000	Base	350,058,912.86	349,714,065.00	100.00	-344,847.86	0.00	-344,847.86
FUND Total								
	344,885,148.790	Base	350,058,912.86	349,714,065.00	100.00	-344,847.86	0.00	-344,847.86
Original Face:	191,735,168.000							

Holdings

Currency Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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								
	343,410.430	Local	343,410.43	343,410.43	0.03	0.00		0.00
		Base	343,410.43	343,410.43	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	240,340,034.000	Local	240,164,554.84	240,151,186.02	22.11	-13,368.82		-13,368.82
		Base	240,164,554.84	240,151,186.02	22.11	-13,368.82	0.00	-13,368.82
FIXED INCOME								
	844,663,774.280	Local	847,434,780.36	845,857,346.44	77.86	-1,577,433.92		-1,577,433.92
Original Face:	448,315,190.000	Base	847,434,780.36	845,857,346.44	77.86	-1,577,433.92	0.00	-1,577,433.92
US DOLLAR Total								
	1,085,347,218.710	Local	1,087,942,745.63	1,086,351,942.89	100.00	-1,590,802.74		-1,590,802.74
Original Face:	448,315,190.000	Base	1,087,942,745.63	1,086,351,942.89	100.00	-1,590,802.74	0.00	-1,590,802.74
FUND Total								
	1,085,347,218.710	Base	1,087,942,745.63	1,086,351,942.89	100.00	-1,590,802.74	0.00	-1,590,802.74
Original Face:	448,315,190.000							

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	-557,126.450	-557,126.45	-557,126.45	0.07	0.00	0.00	0.00
CASH Total	-557,126.450	-557,126.45	-557,126.45	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,110,272.930	2,110,272.93	2,110,272.93	0.26	0.00	0.00	0.00
CASH EQUIVALENT Total	2,110,272.930	2,110,272.93	2,110,272.93	0.26	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,229,494.679	526,554,603.99	806,922,276.97	99.67	280,367,672.98	0.00	280,367,672.98
EQUITY Total	19,229,494.679	526,554,603.99	806,922,276.97	99.67	280,367,672.98	0.00	280,367,672.98

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	20,782,641.159	528,107,750.47	808,475,423.45	100.00	280,367,672.98	0.00	280,367,672.98

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,233,747.330	2,233,747.33	2,233,747.33	0.42	0.00	0.00	0.00
CASH Total	2,233,747.330	2,233,747.33	2,233,747.33	0.42	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	9,533,544.860	9,533,544.86	9,533,544.86	1.81	0.00	0.00	0.00
CASH EQUIVALENT Total	9,533,544.860	9,533,544.86	9,533,544.86	1.81	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	17,769,986.748	383,848,526.15	515,312,837.28	97.77	131,464,311.13	0.00	131,464,311.13
EQUITY Total	17,769,986.748	383,848,526.15	515,312,837.28	97.77	131,464,311.13	0.00	131,464,311.13

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	29,537,278.938	395,615,818.34	527,080,129.47	100.00	131,464,311.13	0.00	131,464,311.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,982,082.680	2,982,082.68	2,982,082.68	0.16	0.00	0.00	0.00
CASH Total	2,982,082.680	2,982,082.68	2,982,082.68	0.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	485,859.830	485,859.83	485,859.83	0.03	0.00	0.00	0.00
EQUITY Total	485,859.830	485,859.83	485,859.83	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,756,129,217.210	1,817,182,544.99	1,880,028,183.72	99.82	62,845,638.73	0.00	62,845,638.73
FIXED INCOME Total	1,756,129,217.210	1,817,182,544.99	1,880,028,183.72	99.82	62,845,638.73	0.00	62,845,638.73

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	1,759,597,159.720	1,820,650,487.50	1,883,496,126.23	100.00	62,845,638.73	0.00	62,845,638.73

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	969,882.220	969,882.22	969,882.22	0.33	0.00	0.00	0.00
CASH Total	969,882.220	969,882.22	969,882.22	0.33	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	43,500,000.000	43,494,088.89	43,492,678.17	14.85	-1,410.72	0.00	-1,410.72
CASH EQUIVALENT Total	43,500,000.000	43,494,088.89	43,492,678.17	14.85	-1,410.72	0.00	-1,410.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	244,845,216.060	247,250,743.67	248,443,894.67	84.82	1,193,151.00	0.00	1,193,151.00
FIXED INCOME Total	244,845,216.060	247,250,743.67	248,443,894.67	84.82	1,193,151.00	0.00	1,193,151.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	289,315,098.280	291,714,714.78	292,906,455.06	100.00	1,191,740.28	0.00	1,191,740.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	636,609.070	636,609.07	636,609.07	0.44	0.00	0.00	0.00
CASH Total	636,609.070	636,609.07	636,609.07	0.44	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	24,384,277.010	24,384,277.01	24,384,277.01	16.72	0.00	0.00	0.00
CASH EQUIVALENT Total	24,384,277.010	24,384,277.01	24,384,277.01	16.72	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	117,657,567.100	120,661,155.03	120,812,179.83	82.84	151,024.80	0.00	151,024.80
FIXED INCOME Total							
	117,657,567.100	120,661,155.03	120,812,179.83	82.84	151,024.80	0.00	151,024.80

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	142,678,453.180	145,682,041.11	145,833,065.91	100.00	151,024.80	0.00	151,024.80

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	-937,612.960	-937,612.96	-937,612.96	0.05	0.00	0.00	0.00
CASH Total	-937,612.960	-937,612.96	-937,612.96	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	29,569.060	29,569.06	29,569.06	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	29,569.060	29,569.06	29,569.06	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	30,819,387.000	1,183,165,216.68	1,941,630,938.04	99.95	758,465,721.36	0.00	758,465,721.36
EQUITY Total							
	30,819,387.000	1,183,165,216.68	1,941,630,938.04	99.95	758,465,721.36	0.00	758,465,721.36

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	29,911,343.100	1,182,257,172.78	1,940,722,894.14	100.00	758,465,721.36	0.00	758,465,721.36

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	245,016,469.090	244,943,044.09	244,961,669.09	25.95	18,625.00	0.00	18,625.00
CASH EQUIVALENT Total	245,016,469.090	244,943,044.09	244,961,669.09	25.95	18,625.00	0.00	18,625.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	690,558,933.610	703,330,497.89	699,138,428.67	74.05	-4,192,069.22	0.00	-4,192,069.22
FIXED INCOME Total	690,558,933.610	703,330,497.89	699,138,428.67	74.05	-4,192,069.22	0.00	-4,192,069.22

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	935,575,402.700	948,273,541.98	944,100,097.76	100.00	-4,173,444.22	0.00	-4,173,444.22

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	345.300	345.30	345.30	0.00	0.00	0.00	0.00
CASH Total	345.300	345.30	345.30	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	465,549,537.260	465,486,168.47	465,451,977.18	34.03	-34,191.29	0.00	-34,191.29
CASH EQUIVALENT Total	465,549,537.260	465,486,168.47	465,451,977.18	34.03	-34,191.29	0.00	-34,191.29

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	900,632,459.570	904,981,286.67	902,161,320.73	65.97	-2,819,965.94	0.00	-2,819,965.94
FIXED INCOME Total							
	900,632,459.570	904,981,286.67	902,161,320.73	65.97	-2,819,965.94	0.00	-2,819,965.94

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	1,366,182,342.130	1,370,467,800.44	1,367,613,643.21	100.00	-2,854,157.23	0.00	-2,854,157.23

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	-470,497.810	-470,497.81	-470,497.81	0.46	0.00	0.00	0.00
CASH Total	-470,497.810	-470,497.81	-470,497.81	0.46	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,212,096.340	2,213,236.30	2,219,239.06	2.17	6,002.76	0.00	6,002.76
CASH EQUIVALENT Total	2,212,096.340	2,213,236.30	2,219,239.06	2.17	6,002.76	0.00	6,002.76

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	98,966,794.920	99,359,143.44	99,396,508.82	97.37	37,365.38	0.00	37,365.38
FIXED INCOME Total	98,966,794.920	99,359,143.44	99,396,508.82	97.37	37,365.38	0.00	37,365.38

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	100,708,393.450	101,101,881.93	101,145,250.07	100.00	43,368.14	0.00	43,368.14

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	278,181,934.270	278,181,934.27	278,181,934.27	27.26	0.00	0.00	0.00
CASH EQUIVALENT Total	278,181,934.270	278,181,934.27	278,181,934.27	27.26	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	745,203,001.190	746,130,025.46	742,163,086.61	72.74	-3,966,938.85	0.00	-3,966,938.85
FIXED INCOME Total	745,203,001.190	746,130,025.46	742,163,086.61	72.74	-3,966,938.85	0.00	-3,966,938.85

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	1,023,384,935.460	1,024,311,959.73	1,020,345,020.88	100.00	-3,966,938.85	0.00	-3,966,938.85

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	839,260,531.230	839,113,418.95	839,119,392.46	73.73	5,973.51	0.00	5,973.51
CASH EQUIVALENT Total	839,260,531.230	839,113,418.95	839,119,392.46	73.73	5,973.51	0.00	5,973.51

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	298,860,527.940	298,967,686.03	298,966,323.70	26.27	-1,362.33	0.00	-1,362.33
FIXED INCOME Total							
	298,860,527.940	298,967,686.03	298,966,323.70	26.27	-1,362.33	0.00	-1,362.33

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	1,138,121,059.170	1,138,081,104.98	1,138,085,716.16	100.00	4,611.18	0.00	4,611.18

Base Currency: USD - US DOLLAR

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

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	849,109,227.030	849,080,065.93	849,084,462.03	88.55	4,396.10	0.00	4,396.10
CASH EQUIVALENT Total	849,109,227.030	849,080,065.93	849,084,462.03	88.55	4,396.10	0.00	4,396.10

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							
	109,200,000.000	109,843,100.77	109,825,076.80	11.45	-18,023.97	0.00	-18,023.97
FIXED INCOME Total							
	109,200,000.000	109,843,100.77	109,825,076.80	11.45	-18,023.97	0.00	-18,023.97

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	958,309,227.050	958,923,166.72	958,909,538.85	100.00	-13,627.87	0.00	-13,627.87

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,639,240.460	3,639,240.46	3,639,240.46	1.15	0.00	0.00	0.00
CASH EQUIVALENT Total	3,639,240.460	3,639,240.46	3,639,240.46	1.15	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	299,010,000.000	311,438,243.45	311,611,583.59	98.85	173,340.14	0.00	173,340.14
FIXED INCOME Total							
	299,010,000.000	311,438,243.45	311,611,583.59	98.85	173,340.14	0.00	173,340.14

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	302,649,240.460	315,077,483.91	315,250,824.05	100.00	173,340.14	0.00	173,340.14

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,754,479.000	2,754,479.00	2,754,479.00	0.88	0.00	0.00	0.00
CASH Total	2,754,479.000	2,754,479.00	2,754,479.00	0.88	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	61,624,240.860	61,615,599.19	61,615,599.19	19.70	0.00	0.00	0.00
CASH EQUIVALENT Total	61,624,240.860	61,615,599.19	61,615,599.19	19.70	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	244,210,820.660	245,839,533.19	248,375,988.63	79.42	2,536,455.44	0.00	2,536,455.44
FIXED INCOME Total	244,210,820.660	245,839,533.19	248,375,988.63	79.42	2,536,455.44	0.00	2,536,455.44

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	308,589,540.520	310,209,611.38	312,746,066.82	100.00	2,536,455.44	0.00	2,536,455.44

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,770,496.310	1,770,496.31	1,770,496.31	14.64	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,770,496.310	1,770,496.31	1,770,496.31	14.64	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	5,953,517.122	5,958,451.16	5,958,453.96	49.27	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.27	2.80	0.00	2.80

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	4,310,013.720	4,347,481.25	4,364,700.18	36.09	17,218.93	0.00	17,218.93
FIXED INCOME Total							
	4,310,013.720	4,347,481.25	4,364,700.18	36.09	17,218.93	0.00	17,218.93

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	12,034,027.152	12,076,428.72	12,093,650.45	100.00	17,221.73	0.00	17,221.73

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	909,585.200	909,585.20	909,585.20	0.26	0.00	0.00	0.00
CASH Total	909,585.200	909,585.20	909,585.20	0.26	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	24,000,000.000	24,000,000.00	23,993,400.00	6.86	-6,600.00	0.00	-6,600.00
CASH EQUIVALENT Total	24,000,000.000	24,000,000.00	23,993,400.00	6.86	-6,600.00	0.00	-6,600.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	319,975,563.590	325,149,327.66	324,811,079.80	92.88	-338,247.86	0.00	-338,247.86
FIXED INCOME Total							
	319,975,563.590	325,149,327.66	324,811,079.80	92.88	-338,247.86	0.00	-338,247.86

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	344,885,148.790	350,058,912.86	349,714,065.00	100.00	-344,847.86	0.00	-344,847.86

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	343,410.430	343,410.43	343,410.43	0.03	0.00	0.00	0.00
CASH Total	343,410.430	343,410.43	343,410.43	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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	240,340,034.000	240,164,554.84	240,151,186.02	22.11	-13,368.82	0.00	-13,368.82
CASH EQUIVALENT Total	240,340,034.000	240,164,554.84	240,151,186.02	22.11	-13,368.82	0.00	-13,368.82

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	844,663,774.280	847,434,780.36	845,857,346.44	77.86	-1,577,433.92	0.00	-1,577,433.92
FIXED INCOME Total							
	844,663,774.280	847,434,780.36	845,857,346.44	77.86	-1,577,433.92	0.00	-1,577,433.92

Holdings

Asset Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,085,347,218.710	1,087,942,745.63	1,086,351,942.89	100.00	-1,590,802.74	0.00	-1,590,802.74

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	-557,126.450	-557,126.45	-557,126.45	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,110,272.930	2,110,272.93	2,110,272.93	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,229,494.679	526,554,603.99	806,922,276.97	99.67	280,367,672.98	0.00	280,367,672.98
					301,209,851.18 GN	0.00 GN	301,209,851.18 GN
					-20,842,178.20 LS	0.00 LS	-20,842,178.20 LS
FUND Total							
0.000	20,782,641.159	528,107,750.47	808,475,423.45	100.00	280,367,672.98	0.00	280,367,672.98
					301,209,851.18 GN	0.00 GN	301,209,851.18 GN
					-20,842,178.20 LS	0.00 LS	-20,842,178.20 LS

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	2,233,747.330	2,233,747.33	2,233,747.33	0.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,533,544.860	9,533,544.86	9,533,544.86	1.81	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	17,769,986.748	383,848,526.15	515,312,837.28	97.77	131,464,311.13	0.00	131,464,311.13
					153,489,970.38 GN	0.00 GN	153,489,970.38 GN
					-22,025,659.25 LS	0.00 LS	-22,025,659.25 LS
FUND Total							
0.000	29,537,278.938	395,615,818.34	527,080,129.47	100.00	131,464,311.13	0.00	131,464,311.13
					153,489,970.38 GN	0.00 GN	153,489,970.38 GN
					-22,025,659.25 LS	0.00 LS	-22,025,659.25 LS

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	2,982,082.680	2,982,082.68	2,982,082.68	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	485,859.830	485,859.83	485,859.83	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,756,129,217.210	1,817,182,544.99	1,880,028,183.72	99.82	62,845,638.73	0.00	62,845,638.73
					68,158,300.97 GN	0.00 GN	68,158,300.97 GN
					-5,312,662.24 LS	0.00 LS	-5,312,662.24 LS
Original Face:	1,170,504,190.000						
FUND Total							
0.000	1,759,597,159.720	1,820,650,487.50	1,883,496,126.23	100.00	62,845,638.73	0.00	62,845,638.73
					68,158,300.97 GN	0.00 GN	68,158,300.97 GN
					-5,312,662.24 LS	0.00 LS	-5,312,662.24 LS
Original Face:	1,170,504,190.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	969,882.220	969,882.22	969,882.22	0.33	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	43,500,000.000	43,494,088.89	43,492,678.17	14.85	-1,410.72	0.00	-1,410.72
					0.00 GN	0.00 GN	0.00 GN
					-1,410.72 LS	0.00 LS	-1,410.72 LS
FIXED INCOME							
	244,845,216.060	247,250,743.67	248,443,894.67	84.82	1,193,151.00	0.00	1,193,151.00
					1,367,722.34 GN	0.00 GN	1,367,722.34 GN
					-174,571.34 LS	0.00 LS	-174,571.34 LS
Original Face:	164,559,358.000						
FUND Total							
0.000	289,315,098.280	291,714,714.78	292,906,455.06	100.00	1,191,740.28	0.00	1,191,740.28
					1,367,722.34 GN	0.00 GN	1,367,722.34 GN
					-175,982.06 LS	0.00 LS	-175,982.06 LS
Original Face:	164,559,358.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	636,609.070	636,609.07	636,609.07	0.44	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	24,384,277.010	24,384,277.01	24,384,277.01	16.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	117,657,567.100	120,661,155.03	120,812,179.83	82.84	151,024.80	0.00	151,024.80
					502,311.65 GN	0.00 GN	502,311.65 GN
					-351,286.85 LS	0.00 LS	-351,286.85 LS
Original Face:	106,556,139.000						
FUND Total							
0.000	142,678,453.180	145,682,041.11	145,833,065.91	100.00	151,024.80	0.00	151,024.80
					502,311.65 GN	0.00 GN	502,311.65 GN
					-351,286.85 LS	0.00 LS	-351,286.85 LS
Original Face:	106,556,139.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	-937,612.960	-937,612.96	-937,612.96	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	29,569.060	29,569.06	29,569.06	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,819,387.000	1,183,165,216.68	1,941,630,938.04	99.95	758,465,721.36	0.00	758,465,721.36
					812,061,796.71 GN	0.00 GN	812,061,796.71 GN
					-53,596,075.35 LS	0.00 LS	-53,596,075.35 LS
FUND Total							
0.000	29,911,343.100	1,182,257,172.78	1,940,722,894.14	100.00	758,465,721.36	0.00	758,465,721.36
					812,061,796.71 GN	0.00 GN	812,061,796.71 GN
					-53,596,075.35 LS	0.00 LS	-53,596,075.35 LS

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	245,016,469.090	244,943,044.09	244,961,669.09	25.95	18,625.00	0.00	18,625.00
					18,625.00 GN	0.00 GN	18,625.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	690,558,933.610	703,330,497.89	699,138,428.67	74.05	-4,192,069.22	0.00	-4,192,069.22
					1,385,622.41 GN	0.00 GN	1,385,622.41 GN
					-5,577,691.63 LS	0.00 LS	-5,577,691.63 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	935,575,402.700	948,273,541.98	944,100,097.76	100.00	-4,173,444.22	0.00	-4,173,444.22
					1,404,247.41 GN	0.00 GN	1,404,247.41 GN
					-5,577,691.63 LS	0.00 LS	-5,577,691.63 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	345.300	345.30	345.30	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	465,549,537.260	465,486,168.47	465,451,977.18	34.03	-34,191.29	0.00	-34,191.29
					8,900.00 GN	0.00 GN	8,900.00 GN
					-43,091.29 LS	0.00 LS	-43,091.29 LS
FIXED INCOME							
	900,632,459.570	904,981,286.67	902,161,320.73	65.97	-2,819,965.94	0.00	-2,819,965.94
					2,000,014.59 GN	0.00 GN	2,000,014.59 GN
					-4,819,980.53 LS	0.00 LS	-4,819,980.53 LS
Original Face:	557,513,261.000						
FUND Total							
0.000	1,366,182,342.130	1,370,467,800.44	1,367,613,643.21	100.00	-2,854,157.23	0.00	-2,854,157.23
					2,008,914.59 GN	0.00 GN	2,008,914.59 GN
					-4,863,071.82 LS	0.00 LS	-4,863,071.82 LS
Original Face:	557,513,261.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	-470,497.810	-470,497.81	-470,497.81	0.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,212,096.340	2,213,236.30	2,219,239.06	2.17	6,002.76	0.00	6,002.76
					6,002.76 GN	0.00 GN	6,002.76 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	98,966,794.920	99,359,143.44	99,396,508.82	97.37	37,365.38	0.00	37,365.38
					119,725.64 GN	0.00 GN	119,725.64 GN
					-82,360.26 LS	0.00 LS	-82,360.26 LS
Original Face:	54,702,000.000						
FUND Total							
0.000	100,708,393.450	101,101,881.93	101,145,250.07	100.00	43,368.14	0.00	43,368.14
					125,728.40 GN	0.00 GN	125,728.40 GN
					-82,360.26 LS	0.00 LS	-82,360.26 LS
Original Face:	54,702,000.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	278,181,934.270	278,181,934.27	278,181,934.27	27.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	745,203,001.190	746,130,025.46	742,163,086.61	72.74	-3,966,938.85	0.00	-3,966,938.85
					496,275.69 GN	0.00 GN	496,275.69 GN
					-4,463,214.54 LS	0.00 LS	-4,463,214.54 LS
Original Face:	295,821,631.000						
FUND Total							
0.000	1,023,384,935.460	1,024,311,959.73	1,020,345,020.88	100.00	-3,966,938.85	0.00	-3,966,938.85
					496,275.69 GN	0.00 GN	496,275.69 GN
					-4,463,214.54 LS	0.00 LS	-4,463,214.54 LS
Original Face:	295,821,631.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	839,260,531.230	839,113,418.95	839,119,392.46	73.73	5,973.51	0.00	5,973.51
					7,676.45 GN	0.00 GN	7,676.45 GN
					-1,702.94 LS	0.00 LS	-1,702.94 LS
FIXED INCOME							
	298,860,527.940	298,967,686.03	298,966,323.70	26.27	-1,362.33	0.00	-1,362.33
					9,515.22 GN	0.00 GN	9,515.22 GN
					-10,877.55 LS	0.00 LS	-10,877.55 LS
Original Face:	285,600,000.000						
FUND Total							
0.000	1,138,121,059.170	1,138,081,104.98	1,138,085,716.16	100.00	4,611.18	0.00	4,611.18
					17,191.67 GN	0.00 GN	17,191.67 GN
					-12,580.49 LS	0.00 LS	-12,580.49 LS
Original Face:	285,600,000.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.020	0.02	0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	849,109,227.030	849,080,065.93	849,084,462.03	88.55	4,396.10	0.00	4,396.10
					4,396.10 GN	0.00 GN	4,396.10 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	109,200,000.000	109,843,100.77	109,825,076.80	11.45	-18,023.97	0.00	-18,023.97
					1,492.02 GN	0.00 GN	1,492.02 GN
					-19,515.99 LS	0.00 LS	-19,515.99 LS
FUND Total							
0.000	958,309,227.050	958,923,166.72	958,909,538.85	100.00	-13,627.87	0.00	-13,627.87
					5,888.12 GN	0.00 GN	5,888.12 GN
					-19,515.99 LS	0.00 LS	-19,515.99 LS

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,639,240.460	3,639,240.46	3,639,240.46	1.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	299,010,000.000	311,438,243.45	311,611,583.59	98.85	173,340.14	0.00	173,340.14
					202,574.44 GN	0.00 GN	202,574.44 GN
					-29,234.30 LS	0.00 LS	-29,234.30 LS
FUND Total							
0.000	302,649,240.460	315,077,483.91	315,250,824.05	100.00	173,340.14	0.00	173,340.14
					202,574.44 GN	0.00 GN	202,574.44 GN
					-29,234.30 LS	0.00 LS	-29,234.30 LS

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	2,754,479.000	2,754,479.00	2,754,479.00	0.88	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	61,624,240.860	61,615,599.19	61,615,599.19	19.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	244,210,820.660	245,839,533.19	248,375,988.63	79.42	2,536,455.44	0.00	2,536,455.44
					3,186,245.18 GN	0.00 GN	3,186,245.18 GN
					-649,789.74 LS	0.00 LS	-649,789.74 LS
Original Face:	179,859,028.000						
FUND Total							
0.000	308,589,540.520	310,209,611.38	312,746,066.82	100.00	2,536,455.44	0.00	2,536,455.44
					3,186,245.18 GN	0.00 GN	3,186,245.18 GN
					-649,789.74 LS	0.00 LS	-649,789.74 LS
Original Face:	179,859,028.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,770,496.310	1,770,496.31	1,770,496.31	14.64	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.27	2.80	0.00	2.80
					2.80 GN	0.00 GN	2.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	4,310,013.720	4,347,481.25	4,364,700.18	36.09	17,218.93	0.00	17,218.93
					57,531.89 GN	0.00 GN	57,531.89 GN
					-40,312.96 LS	0.00 LS	-40,312.96 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,034,027.152	12,076,428.72	12,093,650.45	100.00	17,221.73	0.00	17,221.73
					57,534.69 GN	0.00 GN	57,534.69 GN
					-40,312.96 LS	0.00 LS	-40,312.96 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	909,585.200	909,585.20	909,585.20	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	24,000,000.000	24,000,000.00	23,993,400.00	6.86	-6,600.00	0.00	-6,600.00
					0.00 GN	0.00 GN	0.00 GN
					-6,600.00 LS	0.00 LS	-6,600.00 LS
FIXED INCOME							
	319,975,563.590	325,149,327.66	324,811,079.80	92.88	-338,247.86	0.00	-338,247.86
					1,583,315.37 GN	0.00 GN	1,583,315.37 GN
					-1,921,563.23 LS	0.00 LS	-1,921,563.23 LS
Original Face:	191,735,168.000						
FUND Total							
0.000	344,885,148.790	350,058,912.86	349,714,065.00	100.00	-344,847.86	0.00	-344,847.86
					1,583,315.37 GN	0.00 GN	1,583,315.37 GN
					-1,928,163.23 LS	0.00 LS	-1,928,163.23 LS
Original Face:	191,735,168.000						

Holdings

Fund Summary

As of: *February 28, 2015*

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

View Date: *March 17, 2015*

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							
	343,410.430	343,410.43	343,410.43	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	240,340,034.000	240,164,554.84	240,151,186.02	22.11	-13,368.82	0.00	-13,368.82
					19,440.01 GN	0.00 GN	19,440.01 GN
					-32,808.83 LS	0.00 LS	-32,808.83 LS
FIXED INCOME							
	844,663,774.280	847,434,780.36	845,857,346.44	77.86	-1,577,433.92	0.00	-1,577,433.92
					2,368,615.61 GN	0.00 GN	2,368,615.61 GN
					-3,946,049.53 LS	0.00 LS	-3,946,049.53 LS
Original Face:	448,315,190.000						
FUND Total							
0.000	1,085,347,218.710	1,087,942,745.63	1,086,351,942.89	100.00	-1,590,802.74	0.00	-1,590,802.74
					2,388,055.62 GN	0.00 GN	2,388,055.62 GN
					-3,978,858.36 LS	0.00 LS	-3,978,858.36 LS
Original Face:	448,315,190.000						