Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
			-670,798.210	Local	1.000000	-670,798.21	1.000000	-670,798.21	0.00	0.08
				Base	1.000000	-670,798.21	1.000000	-670,798.21	0.00	0.08
US DOLLAR Total									
			-670,798.210	Local		-670,798.21		-670,798.21	0.00	0.08
				Base		-670,798.21		-670,798.21	0.00	0.08
CASH Total									
			-670,798.210	Base		-670,798.21		-670,798.21	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.104682	31 Dec 2099		
			13,405,972.980	Local	100.000000	13,405,972.98	100.000000	13,405,972.98	0.00	1.63
				Base	100.000000	13,405,972.98	100.000000	13,405,972.98	0.00	1.63
US DOLLAR Total									
			13,405,972.980	Local		13,405,972.98		13,405,972.98	0.00	1.63
				Base		13,405,972.98		13,405,972.98	0.00	1.63
CASH EQUIVALENT Total									
			13,405,972.980	Base		13,405,972.98		13,405,972.98	0.00	1.63
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			39,899.000	Local	38.395415	1,531,938.68	47.640000	1,900,788.36	368,849.68	0.23
				Base	38.395415	1,531,938.68	47.640000	1,900,788.36	368,849.68	0.23

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	28,186.000	46.346016	1,306,308.80	76.640000	2,160,175.04	853,866.24	0.26
		Base		46.346016	1,306,308.80	76.640000	2,160,175.04	853,866.24	0.26
00184X105	AOL INC COMMON STOCK USD.01								
		Local	37,127.000	21.204187	787,247.85	39.610000	1,470,600.47	683,352.62	0.18
		Base		21.204187	787,247.85	39.610000	1,470,600.47	683,352.62	0.18
002535300	AARON S INC COMMON STOCK USD.5								
		Local	30,746.000	20.570246	632,452.78	28.310000	870,419.26	237,966.48	0.11
		Base		20.570246	632,452.78	28.310000	870,419.26	237,966.48	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,019.000	40.182927	1,366,983.00	22.040000	749,778.76	-617,204.24	0.09
		Base		40.182927	1,366,983.00	22.040000	749,778.76	-617,204.24	0.09
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,788.000	8.850991	484,928.11	21.660000	1,186,708.08	701,779.97	0.14
		Base		8.850991	484,928.11	21.660000	1,186,708.08	701,779.97	0.14
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	20,673.000	51.235590	1,059,193.36	168.160000	3,476,371.68	2,417,178.32	0.42
		Base		51.235590	1,059,193.36	168.160000	3,476,371.68	2,417,178.32	0.42
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,709.000	16.453026	603,974.14	18.490000	678,749.41	74,775.27	0.08
		Base		16.453026	603,974.14	18.490000	678,749.41	74,775.27	0.08
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	34,795.000	46.391375	1,614,187.90	149.690000	5,208,463.55	3,594,275.65	0.63
		Base		46.391375	1,614,187.90	149.690000	5,208,463.55	3,594,275.65	0.63
00766T100	AECOM COMMON STOCK USD.01								
		Local	24,573.000	27.546392	676,897.48	30.820000	757,339.86	80,442.38	0.09
		Base		27.546392	676,897.48	30.820000	757,339.86	80,442.38	0.09
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	299,369.000	3.789922	1,134,585.02	2.680000	802,308.92	-332,276.10	0.10
		Base		3.789922	1,134,585.02	2.680000	802,308.92	-332,276.10	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	21,193.000	21.008216	445,227.13	44.110000	934,823.23	489,596.10	0.11
		Base		21.008216	445,227.13	44.110000	934,823.23	489,596.10	0.11
009728106	AKORN INC COMMON STOCK NPV								
		Local	35,464.000	42.586938	1,510,303.18	47.510000	1,684,894.64	174,591.46	0.21
		Base		42.586938	1,510,303.18	47.510000	1,684,894.64	174,591.46	0.21
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	62,714.000	14.348489	899,851.14	66.180000	4,150,412.52	3,250,561.38	0.51
		Base		14.348489	899,851.14	66.180000	4,150,412.52	3,250,561.38	0.51
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	53,601.000	45.420683	2,434,594.05	52.840000	2,832,276.84	397,682.79	0.35
		Base		45.420683	2,434,594.05	52.840000	2,832,276.84	397,682.79	0.35
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	21,613.000	19.141642	413,708.31	43.180000	933,249.34	519,541.03	0.11
		Base		19.141642	413,708.31	43.180000	933,249.34	519,541.03	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	34,324.000	65.240087	2,239,300.73	98.040000	3,365,124.96	1,125,824.23	0.41
		Base		65.240087	2,239,300.73	98.040000	3,365,124.96	1,125,824.23	0.41
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	34,446.000	62.590321	2,155,986.21	53.785000	1,852,678.11	-303,308.10	0.23
		Base		62.590321	2,155,986.21	53.785000	1,852,678.11	-303,308.10	0.23
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,678.000	340.480276	2,614,207.56	487.000000	3,739,186.00	1,124,978.44	0.46
		Base		340.480276	2,614,207.56	487.000000	3,739,186.00	1,124,978.44	0.46
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	52,881.000	33.567371	1,775,076.13	63.000000	3,331,503.00	1,556,426.87	0.41
		Base		33.567371	1,775,076.13	63.000000	3,331,503.00	1,556,426.87	0.41
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	80,772.000	16.537603	1,335,775.29	11.960000	966,033.12	-369,742.17	0.12
		Base		16.537603	1,335,775.29	11.960000	966,033.12	-369,742.17	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	50,107.000	41.197710	2,064,293.64	42.870000	2,148,087.09	83,793.45	0.26
		Base		41.197710	2,064,293.64	42.870000	2,148,087.09	83,793.45	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	83,439.000	17.810051	1,486,052.84	17.080000	1,425,138.12	-60,914.72	0.17
		Base		17.810051	1,486,052.84	17.080000	1,425,138.12	-60,914.72	0.17
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	35,185.000	32.985417	1,160,591.91	64.150000	2,257,117.75	1,096,525.84	0.27
		Base		32.985417	1,160,591.91	64.150000	2,257,117.75	1,096,525.84	0.27
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,792.000	20.182699	439,821.37	41.030000	894,125.76	454,304.39	0.11
		Base		20.182699	439,821.37	41.030000	894,125.76	454,304.39	0.11
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,810.000	48.566777	2,127,710.49	88.190000	3,863,603.90	1,735,893.41	0.47
		Base		48.566777	2,127,710.49	88.190000	3,863,603.90	1,735,893.41	0.47
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	46,042.000	18.435727	848,817.74	18.920000	871,114.64	22,296.90	0.11
		Base		18.435727	848,817.74	18.920000	871,114.64	22,296.90	0.11
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,855.000	43.108849	1,330,123.53	63.520000	1,959,909.60	629,786.07	0.24
		Base		43.108849	1,330,123.53	63.520000	1,959,909.60	629,786.07	0.24
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,198.000	16.196766	1,363,735.32	26.350000	2,218,617.30	854,881.98	0.27
		Base		16.196766	1,363,735.32	26.350000	2,218,617.30	854,881.98	0.27
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	62,801.000	32.049418	2,012,735.47	28.895000	1,814,634.90	-198,100.57	0.22
		Base		32.049418	2,012,735.47	28.895000	1,814,634.90	-198,100.57	0.22
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	46,195.000	29.963816	1,384,178.48	61.150000	2,824,824.25	1,440,645.77	0.34
		Base		29.963816	1,384,178.48	61.150000	2,824,824.25	1,440,645.77	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
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	62,782.000	13.167077	826,655.41	14.510000	910,966.82	84,311.41	0.11
		Base		13.167077	826,655.41	14.510000	910,966.82	84,311.41	0.11
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	30,422.000	41.435952	1,260,564.53	127.310000	3,873,024.82	2,612,460.29	0.47
		Base		41.435952	1,260,564.53	127.310000	3,873,024.82	2,612,460.29	0.47
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,350.000	17.376541	1,257,192.71	18.600000	1,345,710.00	88,517.29	0.16
		Base		17.376541	1,257,192.71	18.600000	1,345,710.00	88,517.29	0.16
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	198,948.000	6.040735	1,201,792.13	8.230000	1,637,342.04	435,549.91	0.20
		Base		6.040735	1,201,792.13	8.230000	1,637,342.04	435,549.91	0.20
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	47,855.000	32.575394	1,558,895.50	55.300000	2,646,381.50	1,087,486.00	0.32
		Base		32.575394	1,558,895.50	55.300000	2,646,381.50	1,087,486.00	0.32
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	28,530.000	30.013070	856,272.88	28.110000	801,978.30	-54,294.58	0.10
		Base		30.013070	856,272.88	28.110000	801,978.30	-54,294.58	0.10
053807103	AVNET INC COMMON STOCK USD1.								
		Local	65,329.000	28.262595	1,846,367.07	44.500000	2,907,140.50	1,060,773.43	0.35
		Base		28.262595	1,846,367.07	44.500000	2,907,140.50	1,060,773.43	0.35
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,997.000	7.630000	343,327.11	7.990000	359,526.03	16,198.92	0.04
		Base		7.630000	343,327.11	7.990000	359,526.03	16,198.92	0.04
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	40,767.000	17.250786	703,262.80	23.220000	946,609.74	243,346.94	0.12
		Base		17.250786	703,262.80	23.220000	946,609.74	243,346.94	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,915.000	52.111427	1,089,910.49	61.210000	1,280,207.15	190,296.66	0.16
		Base		52.111427	1,089,910.49	61.210000	1,280,207.15	190,296.66	0.16

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073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,197.000	23.071675	1,158,128.88	63.620000	3,193,533.14	2,035,404.26	0.39
		Base		23.071675	1,158,128.88	63.620000	3,193,533.14	2,035,404.26	0.39
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,410.000	78.047310	1,592,945.60	93.560000	1,909,559.60	316,614.00	0.23
		Base		78.047310	1,592,945.60	93.560000	1,909,559.60	316,614.00	0.23
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,611.000	45.055580	2,145,141.21	46.310000	2,204,865.41	59,724.20	0.27
		Base		45.055580	2,145,141.21	46.310000	2,204,865.41	59,724.20	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,397.000	25.901270	1,253,543.75	50.510000	2,444,532.47	1,190,988.72	0.30
		Base		25.901270	1,253,543.75	50.510000	2,444,532.47	1,190,988.72	0.30
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,480.000	34.249739	872,683.34	48.030000	1,223,804.40	351,121.06	0.15
		Base		34.249739	872,683.34	48.030000	1,223,804.40	351,121.06	0.15
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,801.000	93.860908	919,930.76	135.180000	1,324,899.18	404,968.42	0.16
		Base		93.860908	919,930.76	135.180000	1,324,899.18	404,968.42	0.16
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	94,117.000	19.462893	1,831,789.07	22.660000	2,132,691.22	300,902.15	0.26
		Base		19.462893	1,831,789.07	22.660000	2,132,691.22	300,902.15	0.26
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,673.000	70.951387	1,253,923.86	100.290000	1,772,425.17	518,501.31	0.22
		Base		70.951387	1,253,923.86	100.290000	1,772,425.17	518,501.31	0.22
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	21,286.000	32.364361	688,907.79	50.440000	1,073,665.84	384,758.05	0.13
		Base		32.364361	688,907.79	50.440000	1,073,665.84	384,758.05	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,226.000	318.454702	1,345,789.57	267.400000	1,130,032.40	-215,757.17	0.14
		Base		318.454702	1,345,789.57	267.400000	1,130,032.40	-215,757.17	0.14

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
			30,297.000	Local 19.125258	579,437.93	61.560000	1,865,083.32	1,285,645.39	0.23
				Base 19.125258	579,437.93	61.560000	1,865,083.32	1,285,645.39	0.23
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
			57,209.000	Local 22.736540	1,300,734.69	55.010000	3,147,067.09	1,846,332.40	0.38
				Base 22.736540	1,300,734.69	55.010000	3,147,067.09	1,846,332.40	0.38
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
			56,195.000	Local 21.339239	1,199,158.56	33.110000	1,860,616.45	661,457.89	0.23
				Base 21.339239	1,199,158.56	33.110000	1,860,616.45	661,457.89	0.23
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
			44,309.000	Local 23.053678	1,021,485.40	51.450000	2,279,698.05	1,258,212.65	0.28
				Base 23.053678	1,021,485.40	51.450000	2,279,698.05	1,258,212.65	0.28
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
			9,102.000	Local 189.600000	1,725,739.20	181.240000	1,649,646.48	-76,092.72	0.20
				Base 189.600000	1,725,739.20	181.240000	1,649,646.48	-76,092.72	0.20
12503M108	CBOE HOLDINGS INC COMMON STOCK								
			40,232.000	Local 29.168064	1,173,489.56	57.405000	2,309,517.96	1,136,028.40	0.28
				Base 29.168064	1,173,489.56	57.405000	2,309,517.96	1,136,028.40	0.28
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
			76,570.000	Local 30.618026	2,344,422.26	46.760000	3,580,413.20	1,235,990.94	0.44
				Base 30.618026	2,344,422.26	46.760000	3,580,413.20	1,235,990.94	0.44
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
			28,781.000	Local 29.914451	860,967.81	54.520000	1,569,140.12	708,172.31	0.19
				Base 29.914451	860,967.81	54.520000	1,569,140.12	708,172.31	0.19
12646R105	CST BRANDS INC COMMON STOCK USD.01								
			37,021.000	Local 31.391124	1,162,130.79	43.830000	1,622,630.43	460,499.64	0.20
				Base 31.391124	1,162,130.79	43.830000	1,622,630.43	460,499.64	0.20
126804301	CABELA S INC COMMON STOCK USD.01								
			22,703.000	Local 56.313719	1,278,490.36	55.980000	1,270,913.94	-7,576.42	0.15
				Base 56.313719	1,278,490.36	55.980000	1,270,913.94	-7,576.42	0.15

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127055101	CABOT CORP COMMON STOCK USD1.								
		Local	30,531.000	29.825075	910,589.37	45.000000	1,373,895.00	463,305.63	0.17
		Base		29.825075	910,589.37	45.000000	1,373,895.00	463,305.63	0.17
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	139,534.000	8.117472	1,132,663.39	18.440000	2,573,006.96	1,440,343.57	0.31
		Base		8.117472	1,132,663.39	18.440000	2,573,006.96	1,440,343.57	0.31
13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	145,549.000	7.198303	1,047,705.82	7.610000	1,107,627.89	59,922.07	0.13
		Base		7.198303	1,047,705.82	7.610000	1,107,627.89	59,922.07	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	41,184.000	44.236260	1,821,826.15	78.130000	3,217,705.92	1,395,879.77	0.39
		Base		44.236260	1,821,826.15	78.130000	3,217,705.92	1,395,879.77	0.39
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	30,586.000	43.100967	1,318,286.19	92.630000	2,833,181.18	1,514,894.99	0.35
		Base		43.100967	1,318,286.19	92.630000	2,833,181.18	1,514,894.99	0.35
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	25,377.000	40.857136	1,036,831.55	38.880000	986,657.76	-50,173.79	0.12
		Base		40.857136	1,036,831.55	38.880000	986,657.76	-50,173.79	0.12
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	25,220.000	48.949344	1,234,502.45	92.470000	2,332,093.40	1,097,590.95	0.28
		Base		48.949344	1,234,502.45	92.470000	2,332,093.40	1,097,590.95	0.28
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	35,334.000	12.558137	443,729.22	28.450000	1,005,252.30	561,523.08	0.12
		Base		12.558137	443,729.22	28.450000	1,005,252.30	561,523.08	0.12
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	55,932.000	38.320244	2,143,327.89	70.690000	3,953,833.08	1,810,505.19	0.48
		Base		38.320244	2,143,327.89	70.690000	3,953,833.08	1,810,505.19	0.48
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,366.000	36.026713	805,773.46	79.290000	1,773,400.14	967,626.68	0.22
		Base		36.026713	805,773.46	79.290000	1,773,400.14	967,626.68	0.22

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Base Currency: USD - US DOLLAR

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163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,941.000	25.412270	557,570.61	49.330000	1,082,349.53	524,778.92	0.13
		Base		25.412270	557,570.61	49.330000	1,082,349.53	524,778.92	0.13
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	72,901.000	10.985408	800,847.25	17.690000	1,289,618.69	488,771.44	0.16
		Base		10.985408	800,847.25	17.690000	1,289,618.69	488,771.44	0.16
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	63,768.000	30.609919	1,951,933.30	85.420000	5,447,062.56	3,495,129.26	0.66
		Base		30.609919	1,951,933.30	85.420000	5,447,062.56	3,495,129.26	0.66
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	50,798.000	14.551139	739,168.78	19.310000	980,909.38	241,740.60	0.12
		Base		14.551139	739,168.78	19.310000	980,909.38	241,740.60	0.12
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	49,640.000	23.371989	1,160,185.51	45.070000	2,237,274.80	1,077,089.29	0.27
		Base		23.371989	1,160,185.51	45.070000	2,237,274.80	1,077,089.29	0.27
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	22,856.000	52.823612	1,207,336.48	89.080000	2,036,012.48	828,676.00	0.25
		Base		52.823612	1,207,336.48	89.080000	2,036,012.48	828,676.00	0.25
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	23,894.000	49.192405	1,175,403.33	66.060000	1,578,437.64	403,034.31	0.19
		Base		49.192405	1,175,403.33	66.060000	1,578,437.64	403,034.31	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,005.000	40.563762	1,054,860.62	56.780000	1,476,563.90	421,703.28	0.18
		Base		40.563762	1,054,860.62	56.780000	1,476,563.90	421,703.28	0.18
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		Local	73,025.000	17.993040	1,313,941.73	4.810000	351,250.25	-962,691.48	0.04
		Base		17.993040	1,313,941.73	4.810000	351,250.25	-962,691.48	0.04
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	41,492.000	43.049130	1,786,194.51	49.590000	2,057,588.28	271,393.77	0.25
		Base		43.049130	1,786,194.51	49.590000	2,057,588.28	271,393.77	0.25

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	39,472.000	30.480210	1,203,114.86	42.320000	1,670,455.04	467,340.18	0.20
		Base		30.480210	1,203,114.86	42.320000	1,670,455.04	467,340.18	0.20
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	56,323.000	14.173021	798,267.07	16.190000	911,869.37	113,602.30	0.11
		Base		14.173021	798,267.07	16.190000	911,869.37	113,602.30	0.11
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	55,420.000	25.234393	1,398,490.07	52.280000	2,897,357.60	1,498,867.53	0.35
		Base		25.234393	1,398,490.07	52.280000	2,897,357.60	1,498,867.53	0.35
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,506.000	75.937766	1,557,179.83	43.700000	896,112.20	-661,067.63	0.11
		Base		75.937766	1,557,179.83	43.700000	896,112.20	-661,067.63	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,010.000	87.355069	1,398,554.65	93.210000	1,492,292.10	93,737.45	0.18
		Base		87.355069	1,398,554.65	93.210000	1,492,292.10	93,737.45	0.18
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	27,609.000	31.357667	865,753.82	44.130000	1,218,385.17	352,631.35	0.15
		Base		31.357667	865,753.82	44.130000	1,218,385.17	352,631.35	0.15
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	47,833.000	11.137697	532,749.48	22.870000	1,093,940.71	561,191.23	0.13
		Base		11.137697	532,749.48	22.870000	1,093,940.71	561,191.23	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	23,015.000	79.078001	1,819,980.19	187.420000	4,313,471.30	2,493,491.11	0.53
		Base		79.078001	1,819,980.19	187.420000	4,313,471.30	2,493,491.11	0.53
217204106	COPART INC COMMON STOCK NPV								
		Local	54,199.000	21.710578	1,176,691.60	37.570000	2,036,256.43	859,564.83	0.25
		Base		21.710578	1,176,691.60	37.570000	2,036,256.43	859,564.83	0.25
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	42,778.000	17.659848	755,452.99	35.270000	1,508,780.06	753,327.07	0.18
		Base		17.659848	755,452.99	35.270000	1,508,780.06	753,327.07	0.18

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21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		Local	16,036.000	33.075039	530,391.32	79.860000	1,280,634.96	750,243.64	0.16
		Base		33.075039	530,391.32	79.860000	1,280,634.96	750,243.64	0.16
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	44,103.000	32.378733	1,427,999.26	29.380000	1,295,746.14	-132,253.12	0.16
		Base		32.378733	1,427,999.26	29.380000	1,295,746.14	-132,253.12	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	63,682.000	29.752636	1,894,707.38	40.260000	2,563,837.32	669,129.94	0.31
		Base		29.752636	1,894,707.38	40.260000	2,563,837.32	669,129.94	0.31
22357R103	COVISINT CORP W/I COMMON STOCK								
		Local	6.000	2.700000	16.20	2.030000	12.18	-4.02	0.00
		Base		2.700000	16.20	2.030000	12.18	-4.02	0.00
224399105	CRANE CO COMMON STOCK USD1.								
		Local	23,618.000	36.477397	861,523.17	62.410000	1,473,999.38	612,476.21	0.18
		Base		36.477397	861,523.17	62.410000	1,473,999.38	612,476.21	0.18
225447101	CREE INC COMMON STOCK USD.00125								
		Local	53,133.000	34.180953	1,816,136.60	35.490000	1,885,690.17	69,553.57	0.23
		Base		34.180953	1,816,136.60	35.490000	1,885,690.17	69,553.57	0.23
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	26,151.000	57.610287	1,506,566.62	69.080000	1,806,511.08	299,944.46	0.22
		Base		57.610287	1,506,566.62	69.080000	1,806,511.08	299,944.46	0.22
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	150,970.000	16.102535	2,430,999.72	14.110000	2,130,186.70	-300,813.02	0.26
		Base		16.102535	2,430,999.72	14.110000	2,130,186.70	-300,813.02	0.26
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		Local	34,356.000	25.992711	893,005.59	54.040000	1,856,598.24	963,592.65	0.23
		Base		25.992711	893,005.59	54.040000	1,856,598.24	963,592.65	0.23
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	13,970.000	50.066111	699,423.57	110.710000	1,546,618.70	847,195.13	0.19
		Base		50.066111	699,423.57	110.710000	1,546,618.70	847,195.13	0.19

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235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	80,680.000	21.437571	1,729,583.25	21.160000	1,707,188.80	-22,394.45	0.21
		Base		21.437571	1,729,583.25	21.160000	1,707,188.80	-22,394.45	0.21
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	44,722.000	20.125901	900,070.54	16.530000	739,254.66	-160,815.88	0.09
		Base		20.125901	900,070.54	16.530000	739,254.66	-160,815.88	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,510.000	63.722243	1,052,054.24	72.870000	1,203,083.70	151,029.46	0.15
		Base		63.722243	1,052,054.24	72.870000	1,203,083.70	151,029.46	0.15
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	171,184.000	7.606658	1,302,138.12	7.290000	1,247,931.36	-54,206.76	0.15
		Base		7.606658	1,302,138.12	7.290000	1,247,931.36	-54,206.76	0.15
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	23,678.000	22.750646	538,689.80	69.280000	1,640,411.84	1,101,722.04	0.20
		Base		22.750646	538,689.80	69.280000	1,640,411.84	1,101,722.04	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	27,405.000	24.591279	673,923.99	33.360000	914,230.80	240,306.81	0.11
		Base		24.591279	673,923.99	33.360000	914,230.80	240,306.81	0.11
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	46,767.000	31.457502	1,471,172.99	56.990000	2,665,251.33	1,194,078.34	0.32
		Base		31.457502	1,471,172.99	56.990000	2,665,251.33	1,194,078.34	0.32
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	30,807.000	29.056057	895,129.94	35.460000	1,092,416.22	197,286.28	0.13
		Base		29.056057	895,129.94	35.460000	1,092,416.22	197,286.28	0.13
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	26,220.000	60.935223	1,597,721.56	100.550000	2,636,421.00	1,038,699.44	0.32
		Base		60.935223	1,597,721.56	100.550000	2,636,421.00	1,038,699.44	0.32
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,732.000	50.326332	1,546,628.83	46.220000	1,420,433.04	-126,195.79	0.17
		Base		50.326332	1,546,628.83	46.220000	1,420,433.04	-126,195.79	0.17

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257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	60,872.000	24.974585	1,520,252.95	37.710000	2,295,483.12	775,230.17	0.28
		Base		24.974585	1,520,252.95	37.710000	2,295,483.12	775,230.17	0.28
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	95,241.000	10.946733	1,042,577.84	19.190000	1,827,674.79	785,096.95	0.22
		Base		10.946733	1,042,577.84	19.190000	1,827,674.79	785,096.95	0.22
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	34,529.000	29.596218	1,021,927.82	24.200000	835,601.80	-186,326.02	0.10
		Base		29.596218	1,021,927.82	24.200000	835,601.80	-186,326.02	0.10
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	36,538.000	53.469237	1,953,658.99	80.350000	2,935,828.30	982,169.31	0.36
		Base		53.469237	1,953,658.99	80.350000	2,935,828.30	982,169.31	0.36
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,817.000	74.719083	1,405,988.98	68.390000	1,286,894.63	-119,094.35	0.16
		Base		74.719083	1,405,988.98	68.390000	1,286,894.63	-119,094.35	0.16
264411505	DUKE REALTY CORP REIT USD.01								
		Local	162,889.000	12.460443	2,029,669.03	21.770000	3,546,093.53	1,516,424.50	0.43
		Base		12.460443	2,029,669.03	21.770000	3,546,093.53	1,516,424.50	0.43
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,959.000	69.587253	1,667,241.00	83.560000	2,002,014.04	334,773.04	0.24
		Base		69.587253	1,667,241.00	83.560000	2,002,014.04	334,773.04	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,429.000	21.004365	1,437,307.66	40.460000	2,768,637.34	1,331,329.68	0.34
		Base		21.004365	1,437,307.66	40.460000	2,768,637.34	1,331,329.68	0.34
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,374.000	27.112202	1,528,423.25	41.640000	2,347,413.36	818,990.11	0.29
		Base		27.112202	1,528,423.25	41.640000	2,347,413.36	818,990.11	0.29
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	34,895.000	57.999428	2,023,890.04	66.000000	2,303,070.00	279,179.96	0.28
		Base		57.999428	2,023,890.04	66.000000	2,303,070.00	279,179.96	0.28

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29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	29,600.000	58.685872	1,737,101.82	138.050000	4,086,280.00	2,349,178.18	0.50
		Base		58.685872	1,737,101.82	138.050000	4,086,280.00	2,349,178.18	0.50
29444U700	EQUINIX INC REIT USD.001								
		Local	21,115.000	117.503557	2,481,087.60	232.850000	4,916,627.75	2,435,540.15	0.60
		Base		117.503557	2,481,087.60	232.850000	4,916,627.75	2,435,540.15	0.60
294752100	EQUITY ONE INC REIT USD.01								
		Local	36,596.000	18.744024	685,956.32	26.690000	976,747.24	290,790.92	0.12
		Base		18.744024	685,956.32	26.690000	976,747.24	290,790.92	0.12
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,225.000	81.210724	1,236,433.27	114.420000	1,742,044.50	505,611.23	0.21
		Base		81.210724	1,236,433.27	114.420000	1,742,044.50	505,611.23	0.21
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	89,021.000	10.958223	975,512.01	24.370000	2,169,441.77	1,193,929.76	0.26
		Base		10.958223	975,512.01	24.370000	2,169,441.77	1,193,929.76	0.26
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	52,680.000	41.085983	2,164,409.56	67.570000	3,559,587.60	1,395,178.04	0.43
		Base		41.085983	2,164,409.56	67.570000	3,559,587.60	1,395,178.04	0.43
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,807.000	105.270789	2,085,098.52	76.340000	1,512,066.38	-573,032.14	0.18
		Base		105.270789	2,085,098.52	76.340000	1,512,066.38	-573,032.14	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	19,555.000	42.472169	830,543.27	37.460000	732,530.30	-98,012.97	0.09
		Base		42.472169	830,543.27	37.460000	732,530.30	-98,012.97	0.09
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,508.000	55.475089	1,026,732.95	159.200000	2,946,473.60	1,919,740.65	0.36
		Base		55.475089	1,026,732.95	159.200000	2,946,473.60	1,919,740.65	0.36
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,304.000	27.469279	420,389.85	88.720000	1,357,770.88	937,381.03	0.17
		Base		27.469279	420,389.85	88.720000	1,357,770.88	937,381.03	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
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	56,617.000	10.204476	577,746.81	18.180000	1,029,297.06	451,550.25	0.13
		Base		10.204476	577,746.81	18.180000	1,029,297.06	451,550.25	0.13
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	32,477.000	85.218286	2,767,634.29	147.210000	4,780,939.17	2,013,304.88	0.58
		Base		85.218286	2,767,634.29	147.210000	4,780,939.17	2,013,304.88	0.58
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	45,374.000	21.115190	958,080.63	33.890000	1,537,724.86	579,644.23	0.19
		Base		21.115190	958,080.63	33.890000	1,537,724.86	579,644.23	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	51,131.000	15.053708	769,711.13	35.680000	1,824,354.08	1,054,642.95	0.22
		Base		15.053708	769,711.13	35.680000	1,824,354.08	1,054,642.95	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	8.840000	1,491,458.28	-602,072.95	0.18
		Base		12.408538	2,093,531.23	8.840000	1,491,458.28	-602,072.95	0.18
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	78,841.000	17.132766	1,350,764.39	19.060000	1,502,709.46	151,945.07	0.18
		Base		17.132766	1,350,764.39	19.060000	1,502,709.46	151,945.07	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,059.000	12.679055	1,116,504.91	22.740000	2,002,461.66	885,956.75	0.24
		Base		12.679055	1,116,504.91	22.740000	2,002,461.66	885,956.75	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,730.000	18.500775	1,253,057.52	63.000000	4,266,990.00	3,013,932.48	0.52
		Base		18.500775	1,253,057.52	63.000000	4,266,990.00	3,013,932.48	0.52
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	66,010.000	21.471489	1,417,333.02	34.950000	2,307,049.50	889,716.48	0.28
		Base		21.471489	1,417,333.02	34.950000	2,307,049.50	889,716.48	0.28

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34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	75,206.000	16.701786	1,256,074.54	47.480000	3,570,780.88	2,314,706.34	0.44
		Base		16.701786	1,256,074.54	47.480000	3,570,780.88	2,314,706.34	0.44
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,313.000	9.911367	875,302.55	12.340000	1,089,782.42	214,479.87	0.13
		Base		9.911367	875,302.55	12.340000	1,089,782.42	214,479.87	0.13
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,070.000	30.469769	641,998.03	57.980000	1,221,638.60	579,640.57	0.15
		Base		30.469769	641,998.03	57.980000	1,221,638.60	579,640.57	0.15
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	76,924.000	32.056701	2,465,929.67	46.750000	3,596,197.00	1,130,267.33	0.44
		Base		32.056701	2,465,929.67	46.750000	3,596,197.00	1,130,267.33	0.44
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,962.000	32.178748	1,350,284.64	83.850000	3,518,513.70	2,168,229.06	0.43
		Base		32.178748	1,350,284.64	83.850000	3,518,513.70	2,168,229.06	0.43
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	24,399.000	77.187719	1,883,303.15	96.440000	2,353,039.56	469,736.41	0.29
		Base		77.187719	1,883,303.15	96.440000	2,353,039.56	469,736.41	0.29
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	139,564.000	9.407216	1,312,908.63	18.300000	2,554,021.20	1,241,112.57	0.31
		Base		9.407216	1,312,908.63	18.300000	2,554,021.20	1,241,112.57	0.31
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,242.000	45.969765	1,482,157.15	91.680000	2,955,946.56	1,473,789.41	0.36
		Base		45.969765	1,482,157.15	91.680000	2,955,946.56	1,473,789.41	0.36
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,348.000	35.259745	999,543.24	72.160000	2,045,591.68	1,046,048.44	0.25
		Base		35.259745	999,543.24	72.160000	2,045,591.68	1,046,048.44	0.25
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,099.000	703.983478	1,477,661.32	1,049.630000	2,203,173.37	725,512.05	0.27
		Base		703.983478	1,477,661.32	1,049.630000	2,203,173.37	725,512.05	0.27

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387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	17,170.000	25.667128	440,704.58	35.140000	603,353.80	162,649.22	0.07
		Base		25.667128	440,704.58	35.140000	603,353.80	162,649.22	0.07
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	73,341.000	23.580349	1,729,406.38	26.680000	1,956,737.88	227,331.50	0.24
		Base		23.580349	1,729,406.38	26.680000	1,956,737.88	227,331.50	0.24
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	16,156.000	53.503380	864,400.61	39.270000	634,446.12	-229,954.49	0.08
		Base		53.503380	864,400.61	39.270000	634,446.12	-229,954.49	0.08
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,470.000	33.692190	1,026,601.04	18.590000	566,437.30	-460,163.74	0.07
		Base		33.692190	1,026,601.04	18.590000	566,437.30	-460,163.74	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	40,771.000	64.191849	2,617,165.88	45.910000	1,871,796.61	-745,369.27	0.23
		Base		64.191849	2,617,165.88	45.910000	1,871,796.61	-745,369.27	0.23
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	46,143.000	28.449569	1,312,748.45	56.670000	2,614,923.81	1,302,175.36	0.32
		Base		28.449569	1,312,748.45	56.670000	2,614,923.81	1,302,175.36	0.32
404251100	HNI CORP COMMON STOCK USD1.								
		Local	21,163.000	29.551138	625,390.73	55.170000	1,167,562.71	542,171.98	0.14
		Base		29.551138	625,390.73	55.170000	1,167,562.71	542,171.98	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	41,847.000	30.127989	1,260,765.96	15.450000	646,536.15	-614,229.81	0.08
		Base		30.127989	1,260,765.96	15.450000	646,536.15	-614,229.81	0.08
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,477.000	39.383507	609,538.54	68.230000	1,055,995.71	446,457.17	0.13
		Base		39.383507	609,538.54	68.230000	1,055,995.71	446,457.17	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	48,106.000	21.667063	1,042,315.73	64.050000	3,081,189.30	2,038,873.57	0.38
		Base		21.667063	1,042,315.73	64.050000	3,081,189.30	2,038,873.57	0.38

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40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		22,183.000	Local	38.590362	856,049.99	49.200000	1,091,403.60	235,353.61	0.13
			Base	38.590362	856,049.99	49.200000	1,091,403.60	235,353.61	0.13
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		38,883.000	Local	31.508869	1,225,159.37	29.860000	1,161,046.38	-64,112.99	0.14
			Base	31.508869	1,225,159.37	29.860000	1,161,046.38	-64,112.99	0.14
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		148,949.000	Local	7.259924	1,081,358.38	33.510000	4,991,280.99	3,909,922.61	0.61
			Base	7.259924	1,081,358.38	33.510000	4,991,280.99	3,909,922.61	0.61
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		20,988.000	Local	44.980481	944,050.34	72.580000	1,523,309.04	579,258.70	0.19
			Base	44.980481	944,050.34	72.580000	1,523,309.04	579,258.70	0.19
415864107	HARSCO CORP COMMON STOCK USD1.25								
		38,520.000	Local	35.978545	1,385,893.56	17.260000	664,855.20	-721,038.36	0.08
			Base	35.978545	1,385,893.56	17.260000	664,855.20	-721,038.36	0.08
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		48,889.000	Local	23.627135	1,155,107.01	32.120000	1,570,314.68	415,207.67	0.19
			Base	23.627135	1,155,107.01	32.120000	1,570,314.68	415,207.67	0.19
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		37,143.000	Local	26.680984	991,011.79	60.490000	2,246,780.07	1,255,768.28	0.27
			Base	26.680984	991,011.79	60.490000	2,246,780.07	1,255,768.28	0.27
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		46,786.000	Local	12.922647	604,598.94	14.960000	699,918.56	95,319.62	0.09
			Base	12.922647	604,598.94	14.960000	699,918.56	95,319.62	0.09
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		38,982.000	Local	28.121859	1,096,246.31	69.890000	2,724,451.98	1,628,205.67	0.33
			Base	28.121859	1,096,246.31	69.890000	2,724,451.98	1,628,205.67	0.33
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		43,506.000	Local	31.011158	1,349,171.44	45.780000	1,991,704.68	642,533.24	0.24
			Base	31.011158	1,349,171.44	45.780000	1,991,704.68	642,533.24	0.24

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431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	27,418.000	31.997113	877,296.84	49.000000	1,343,482.00	466,185.16	0.16
		Base		31.997113	877,296.84	49.000000	1,343,482.00	466,185.16	0.16
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	93,305.000	27.899733	2,603,184.60	40.270000	3,757,392.35	1,154,207.75	0.46
		Base		27.899733	2,603,184.60	40.270000	3,757,392.35	1,154,207.75	0.46
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	115,565.000	24.363706	2,815,591.66	33.025000	3,816,534.13	1,000,942.47	0.46
		Base		24.363706	2,815,591.66	33.025000	3,816,534.13	1,000,942.47	0.46
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	27,345.000	58.149635	1,590,101.78	69.290000	1,894,735.05	304,633.27	0.23
		Base		58.149635	1,590,101.78	69.290000	1,894,735.05	304,633.27	0.23
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	71,454.000	21.631826	1,545,680.47	32.990000	2,357,267.46	811,586.99	0.29
		Base		21.631826	1,545,680.47	32.990000	2,357,267.46	811,586.99	0.29
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,894.000	49.493358	1,281,581.00	109.620000	2,838,500.28	1,556,919.28	0.35
		Base		49.493358	1,281,581.00	109.620000	2,838,500.28	1,556,919.28	0.35
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	44,117.000	38.211510	1,685,777.18	85.395000	3,767,371.22	2,081,594.04	0.46
		Base		38.211510	1,685,777.18	85.395000	3,767,371.22	2,081,594.04	0.46
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,019.000	36.722234	845,309.11	140.150000	3,226,112.85	2,380,803.74	0.39
		Base		36.722234	845,309.11	140.150000	3,226,112.85	2,380,803.74	0.39
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	16,914.000	73.682242	1,246,261.44	92.700000	1,567,927.80	321,666.36	0.19
		Base		73.682242	1,246,261.44	92.700000	1,567,927.80	321,666.36	0.19
450911201	ITT CORP COMMON STOCK USD1.								
		Local	43,664.000	20.525895	896,242.70	39.910000	1,742,630.24	846,387.54	0.21
		Base		20.525895	896,242.70	39.910000	1,742,630.24	846,387.54	0.21

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451107106	IDACORP INC COMMON STOCK NPV								
		Local	23,962.000	36.640767	877,986.07	62.870000	1,506,490.94	628,504.87	0.18
		Base		36.640767	877,986.07	62.870000	1,506,490.94	628,504.87	0.18
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,848.000	37.246740	1,409,714.63	75.830000	2,870,013.84	1,460,299.21	0.35
		Base		37.246740	1,409,714.63	75.830000	2,870,013.84	1,460,299.21	0.35
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	22,729.000	60.121583	1,366,503.45	154.480000	3,511,175.92	2,144,672.47	0.43
		Base		60.121583	1,366,503.45	154.480000	3,511,175.92	2,144,672.47	0.43
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		Local	51,803.000	30.791865	1,595,110.97	43.855000	2,271,820.57	676,709.60	0.28
		Base		30.791865	1,595,110.97	43.855000	2,271,820.57	676,709.60	0.28
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	74,331.000	19.306837	1,435,096.49	25.120000	1,867,194.72	432,098.23	0.23
		Base		19.306837	1,435,096.49	25.120000	1,867,194.72	432,098.23	0.23
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,256.000	41.332712	1,415,893.38	77.820000	2,665,801.92	1,249,908.54	0.32
		Base		41.332712	1,415,893.38	77.820000	2,665,801.92	1,249,908.54	0.32
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	70,858.000	6.903574	489,173.44	20.020000	1,418,577.16	929,403.72	0.17
		Base		6.903574	489,173.44	20.020000	1,418,577.16	929,403.72	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,715.000	37.738873	668,544.13	50.740000	898,859.10	230,314.97	0.11
		Base		37.738873	668,544.13	50.740000	898,859.10	230,314.97	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	27,619.000	18.283630	504,975.57	26.030000	718,922.57	213,947.00	0.09
		Base		18.283630	504,975.57	26.030000	718,922.57	213,947.00	0.09
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		Local	117,931.000	15.943084	1,880,183.80	17.410000	2,053,178.71	172,994.91	0.25
		Base		15.943084	1,880,183.80	17.410000	2,053,178.71	172,994.91	0.25

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460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		13,326.000	Local	26.943009	359,042.54	32.610000	434,560.86	75,518.32	0.05
			Base	26.943009	359,042.54	32.610000	434,560.86	75,518.32	0.05
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		61,737.000	Local	12.149620	750,081.08	14.320000	884,073.84	133,992.76	0.11
			Base	12.149620	750,081.08	14.320000	884,073.84	133,992.76	0.11
465741106	ITRON INC COMMON STOCK NPV								
		18,619.000	Local	48.230584	898,005.25	36.510000	679,779.69	-218,225.56	0.08
			Base	48.230584	898,005.25	36.510000	679,779.69	-218,225.56	0.08
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		110,520.000	Local	41.669933	4,605,360.98	13.120000	1,450,022.40	-3,155,338.58	0.18
			Base	41.669933	4,605,360.98	13.120000	1,450,022.40	-3,155,338.58	0.18
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		92,118.000	Local	21.027934	1,937,051.25	23.380000	2,153,718.84	216,667.59	0.26
			Base	21.027934	1,937,051.25	23.380000	2,153,718.84	216,667.59	0.26
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		70,042.000	Local	6.657413	466,298.55	17.190000	1,204,021.98	737,723.43	0.15
			Base	6.657413	466,298.55	17.190000	1,204,021.98	737,723.43	0.15
471109108	JARDEN CORP COMMON STOCK USD.01								
		85,283.000	Local	25.061154	2,137,290.40	52.900000	4,511,470.70	2,374,180.30	0.55
			Base	25.061154	2,137,290.40	52.900000	4,511,470.70	2,374,180.30	0.55
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		124,362.000	Local	7.619084	947,524.51	19.250000	2,393,968.50	1,446,443.99	0.29
			Base	7.619084	947,524.51	19.250000	2,393,968.50	1,446,443.99	0.29
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		21,365.000	Local	61.510130	1,314,163.93	170.400000	3,640,596.00	2,326,432.07	0.44
			Base	61.510130	1,314,163.93	170.400000	3,640,596.00	2,326,432.07	0.44
48242W106	KBR INC COMMON STOCK USD.001								
		69,156.000	Local	26.671607	1,844,501.64	14.480000	1,001,378.88	-843,122.76	0.12
			Base	26.671607	1,844,501.64	14.480000	1,001,378.88	-843,122.76	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
482539103	KLX INC COMMON STOCK USD.01								
		Local	25,098.000	18.160010	455,779.93	38.540000	967,276.92	511,496.99	0.12
		Base		18.160010	455,779.93	38.540000	967,276.92	511,496.99	0.12
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	60,591.000	38.705954	2,345,232.46	33.390000	2,023,133.49	-322,098.97	0.25
		Base		38.705954	2,345,232.46	33.390000	2,023,133.49	-322,098.97	0.25
48666K109	KB HOME COMMON STOCK USD1.								
		Local	43,403.000	13.032455	565,647.65	15.620000	677,954.86	112,307.21	0.08
		Base		13.032455	565,647.65	15.620000	677,954.86	112,307.21	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,849.000	27.300276	651,084.28	38.960000	929,157.04	278,072.76	0.11
		Base		27.300276	651,084.28	38.960000	929,157.04	278,072.76	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	37,708.000	29.305528	1,105,052.86	33.690000	1,270,382.52	165,329.66	0.15
		Base		29.305528	1,105,052.86	33.690000	1,270,382.52	165,329.66	0.15
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	79,844.000	30.982166	2,473,740.09	37.150000	2,966,204.60	492,464.51	0.36
		Base		30.982166	2,473,740.09	37.150000	2,966,204.60	492,464.51	0.36
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	40,020.000	53.286124	2,132,510.69	76.170000	3,048,323.40	915,812.71	0.37
		Base		53.286124	2,132,510.69	76.170000	3,048,323.40	915,812.71	0.37
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,199.000	48.421993	1,317,029.79	75.050000	2,041,284.95	724,255.16	0.25
		Base		48.421993	1,317,029.79	75.050000	2,041,284.95	724,255.16	0.25
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	40,537.000	31.858546	1,291,449.86	19.270000	781,147.99	-510,301.87	0.10
		Base		31.858546	1,291,449.86	19.270000	781,147.99	-510,301.87	0.10
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	144,452.000	10.817036	1,562,542.52	25.560000	3,692,193.12	2,129,650.60	0.45
		Base		10.817036	1,562,542.52	25.560000	3,692,193.12	2,129,650.60	0.45

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512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	38,211.000	34.764069	1,328,369.85	59.270000	2,264,765.97	936,396.12	0.28
		Base		34.764069	1,328,369.85	59.270000	2,264,765.97	936,396.12	0.28
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,254.000	58.580848	542,107.17	95.170000	880,703.18	338,596.01	0.11
		Base		58.580848	542,107.17	95.170000	880,703.18	338,596.01	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,325.000	42.118501	898,177.04	66.300000	1,413,847.50	515,670.46	0.17
		Base		42.118501	898,177.04	66.300000	1,413,847.50	515,670.46	0.17
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,230.000	35.790705	1,905,139.21	38.860000	2,068,517.80	163,378.59	0.25
		Base		35.790705	1,905,139.21	38.860000	2,068,517.80	163,378.59	0.25
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,657.000	41.439243	1,228,963.64	41.960000	1,244,407.72	15,444.08	0.15
		Base		41.439243	1,228,963.64	41.960000	1,244,407.72	15,444.08	0.15
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,593.000	48.348660	947,295.30	111.690000	2,188,342.17	1,241,046.87	0.27
		Base		48.348660	947,295.30	111.690000	2,188,342.17	1,241,046.87	0.27
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	29,457.000	23.785970	700,663.33	42.340000	1,247,209.38	546,546.05	0.15
		Base		23.785970	700,663.33	42.340000	1,247,209.38	546,546.05	0.15
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,809.000	34.451266	2,439,459.72	35.700000	2,527,881.30	88,421.58	0.31
		Base		34.451266	2,439,459.72	35.700000	2,527,881.30	88,421.58	0.31
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,157.000	35.656183	611,753.14	70.960000	1,217,460.72	605,707.58	0.15
		Base		35.656183	611,753.14	70.960000	1,217,460.72	605,707.58	0.15
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	21,580.000	35.782745	772,191.64	73.450000	1,585,051.00	812,859.36	0.19
		Base		35.782745	772,191.64	73.450000	1,585,051.00	812,859.36	0.19

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533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,029.000	31.323420	1,159,874.91	65.390000	2,421,326.31	1,261,451.40	0.29
		Base		31.323420	1,159,874.91	65.390000	2,421,326.31	1,261,451.40	0.29
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	68,868.000	24.573218	1,692,308.41	25.230000	1,737,539.64	45,231.23	0.21
		Base		24.573218	1,692,308.41	25.230000	1,737,539.64	45,231.23	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	67,790.000	8.696981	589,568.34	16.510000	1,119,212.90	529,644.56	0.14
		Base		8.696981	589,568.34	16.510000	1,119,212.90	529,644.56	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,616.000	27.869991	518,827.75	28.500000	530,556.00	11,728.25	0.06
		Base		27.869991	518,827.75	28.500000	530,556.00	11,728.25	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	92,527.000	20.368470	1,884,633.38	21.340000	1,974,526.18	89,892.80	0.24
		Base		20.368470	1,884,633.38	21.340000	1,974,526.18	89,892.80	0.24
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,991.000	29.443982	441,394.73	49.880000	747,751.08	306,356.35	0.09
		Base		29.443982	441,394.73	49.880000	747,751.08	306,356.35	0.09
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,081.000	62.502991	1,505,134.52	72.200000	1,738,648.20	233,513.68	0.21
		Base		62.502991	1,505,134.52	72.200000	1,738,648.20	233,513.68	0.21
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,403.000	32.415671	1,731,094.06	61.310000	3,274,137.93	1,543,043.87	0.40
		Base		32.415671	1,731,094.06	61.310000	3,274,137.93	1,543,043.87	0.40
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	39,893.000	27.172729	1,084,001.66	19.280000	769,137.04	-314,864.62	0.09
		Base		27.172729	1,084,001.66	19.280000	769,137.04	-314,864.62	0.09
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,725.000	47.383361	1,787,537.28	86.150000	3,250,008.75	1,462,471.47	0.40
		Base		47.383361	1,787,537.28	86.150000	3,250,008.75	1,462,471.47	0.40

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577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	31,527.000	62.750000	1,978,319.25	66.760000	2,104,742.52	126,423.27	0.26
		Base		62.750000	1,978,319.25	66.760000	2,104,742.52	126,423.27	0.26
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,866.000	31.834496	1,523,789.99	72.510000	3,470,763.66	1,946,973.67	0.42
		Base		31.834496	1,523,789.99	72.510000	3,470,763.66	1,946,973.67	0.42
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	46,637.000	11.511327	536,853.76	24.030000	1,120,687.11	583,833.35	0.14
		Base		11.511327	536,853.76	24.030000	1,120,687.11	583,833.35	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	17,314.000	42.610498	737,758.17	57.750000	999,883.50	262,125.33	0.12
		Base		42.610498	737,758.17	57.750000	999,883.50	262,125.33	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,375.000	36.435804	633,072.10	55.770000	969,003.75	335,931.65	0.12
		Base		36.435804	633,072.10	55.770000	969,003.75	335,931.65	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,608.000	97.668009	1,329,066.26	328.650000	4,472,269.20	3,143,202.94	0.54
		Base		97.668009	1,329,066.26	328.650000	4,472,269.20	3,143,202.94	0.54
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	35,872.000	62.762685	2,251,423.03	77.270000	2,771,829.44	520,406.41	0.34
		Base		62.762685	2,251,423.03	77.270000	2,771,829.44	520,406.41	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,355.000	20.613731	584,502.33	27.760000	787,134.80	202,632.47	0.10
		Base		20.613731	584,502.33	27.760000	787,134.80	202,632.47	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,447.000	27.971336	460,044.57	73.100000	1,202,275.70	742,231.13	0.15
		Base		27.971336	460,044.57	73.100000	1,202,275.70	742,231.13	0.15
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,490.000	37.704622	772,567.70	72.370000	1,482,861.30	710,293.60	0.18
		Base		37.704622	772,567.70	72.370000	1,482,861.30	710,293.60	0.18

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62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	80,273.000	16.268523	1,305,923.18	29.510000	2,368,856.23	1,062,933.05	0.29
		Base		16.268523	1,305,923.18	29.510000	2,368,856.23	1,062,933.05	0.29
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,855.000	747.229245	1,386,110.25	1,328.660000	2,464,664.30	1,078,554.05	0.30
		Base		747.229245	1,386,110.25	1,328.660000	2,464,664.30	1,078,554.05	0.30
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	40,131.000	43.807105	1,758,022.92	60.330000	2,421,103.23	663,080.31	0.29
		Base		43.807105	1,758,022.92	60.330000	2,421,103.23	663,080.31	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	48,046.000	23.500503	1,129,105.17	32.040000	1,539,393.84	410,288.67	0.19
		Base		23.500503	1,129,105.17	32.040000	1,539,393.84	410,288.67	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	62,869.000	28.587525	1,797,269.10	40.970000	2,575,742.93	778,473.83	0.31
		Base		28.587525	1,797,269.10	40.970000	2,575,742.93	778,473.83	0.31
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,160.000	23.878254	624,655.13	24.620000	644,059.20	19,404.07	0.08
		Base		23.878254	624,655.13	24.620000	644,059.20	19,404.07	0.08
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	211,002.000	15.904347	3,355,849.07	16.730000	3,530,063.46	174,214.39	0.43
		Base		15.904347	3,355,849.07	16.730000	3,530,063.46	174,214.39	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,643.000	10.086806	631,867.80	13.760000	861,967.68	230,099.88	0.11
		Base		10.086806	631,867.80	13.760000	861,967.68	230,099.88	0.11
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,078.000	140.218824	712,031.19	477.800000	2,426,268.40	1,714,237.21	0.30
		Base		140.218824	712,031.19	477.800000	2,426,268.40	1,714,237.21	0.30
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,971.000	41.159941	1,151,284.70	78.340000	2,191,248.14	1,039,963.44	0.27
		Base		41.159941	1,151,284.70	78.340000	2,191,248.14	1,039,963.44	0.27

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67011P100	NOW INC COMMON STOCK USD.01								
		51,037.000	Local	32.286443	1,647,803.20	21.640000	1,104,440.68	-543,362.52	0.13
			Base	32.286443	1,647,803.20	21.640000	1,104,440.68	-543,362.52	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		95,011.000	Local	19.480296	1,850,842.44	31.610000	3,003,297.71	1,152,455.27	0.37
			Base	19.480296	1,850,842.44	31.610000	3,003,297.71	1,152,455.27	0.37
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		47,449.000	Local	26.208666	1,243,574.98	53.930000	2,558,924.57	1,315,349.59	0.31
			Base	26.208666	1,243,574.98	53.930000	2,558,924.57	1,315,349.59	0.31
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		231,076.000	Local	5.144619	1,188,797.93	9.200000	2,125,899.20	937,101.27	0.26
			Base	5.144619	1,188,797.93	9.200000	2,125,899.20	937,101.27	0.26
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		25,347.000	Local	45.737498	1,159,308.37	39.770000	1,008,050.19	-151,258.18	0.12
			Base	45.737498	1,159,308.37	39.770000	1,008,050.19	-151,258.18	0.12
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		32,447.000	Local	26.672160	865,431.57	77.300000	2,508,153.10	1,642,721.53	0.31
			Base	26.672160	865,431.57	77.300000	2,508,153.10	1,642,721.53	0.31
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		115,656.000	Local	14.534437	1,680,994.83	14.940000	1,727,900.64	46,905.81	0.21
			Base	14.534437	1,680,994.83	14.940000	1,727,900.64	46,905.81	0.21
680665205	OLIN CORP COMMON STOCK USD1.								
		37,274.000	Local	19.411902	723,559.24	32.040000	1,194,258.96	470,699.72	0.15
			Base	19.411902	723,559.24	32.040000	1,194,258.96	470,699.72	0.15
681904108	OMNICARE INC COMMON STOCK USD1.								
		46,659.000	Local	31.750366	1,481,440.32	77.060000	3,595,542.54	2,114,102.22	0.44
			Base	31.750366	1,481,440.32	77.060000	3,595,542.54	2,114,102.22	0.44
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		65,173.000	Local	24.208247	1,577,724.11	40.570000	2,644,068.61	1,066,344.50	0.32
			Base	24.208247	1,577,724.11	40.570000	2,644,068.61	1,066,344.50	0.32

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68235P108	ONE GAS INC COMMON STOCK								
		Local	24,813.000	34.169104	847,837.98	43.230000	1,072,665.99	224,828.01	0.13
		Base		34.169104	847,837.98	43.230000	1,072,665.99	224,828.01	0.13
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	28,209.000	50.309593	1,419,183.32	76.630000	2,161,655.67	742,472.35	0.26
		Base		50.309593	1,419,183.32	76.630000	2,161,655.67	742,472.35	0.26
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
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	30,069.000	29.172834	877,197.94	33.840000	1,017,534.96	140,337.02	0.12
		Base		29.172834	877,197.94	33.840000	1,017,534.96	140,337.02	0.12
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	37,969.000	13.437230	510,198.20	29.200000	1,108,694.80	598,496.60	0.14
		Base		13.437230	510,198.20	29.200000	1,108,694.80	598,496.60	0.14
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,293.000	18.633312	1,030,291.73	36.170000	1,999,947.81	969,656.08	0.24
		Base		18.633312	1,030,291.73	36.170000	1,999,947.81	969,656.08	0.24
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,897.000	25.725461	1,206,446.94	78.190000	3,666,876.43	2,460,429.49	0.45
		Base		25.725461	1,206,446.94	78.190000	3,666,876.43	2,460,429.49	0.45
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	46,150.000	43.096851	1,988,919.67	46.890000	2,163,973.50	175,053.83	0.26
		Base		43.096851	1,988,919.67	46.890000	2,163,973.50	175,053.83	0.26
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,213.000	81.868469	999,859.61	159.995000	1,954,018.94	954,159.33	0.24
		Base		81.868469	999,859.61	159.995000	1,954,018.94	954,159.33	0.24
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	69,792.000	14.892363	1,039,367.79	18.775000	1,310,344.80	270,977.01	0.16
		Base		14.892363	1,039,367.79	18.775000	1,310,344.80	270,977.01	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
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	129,393.000	12.399406	1,604,396.35	4.920000	636,613.56	-967,782.79	0.08
		Base		12.399406	1,604,396.35	4.920000	636,613.56	-967,782.79	0.08
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	145,317.000	9.751070	1,416,996.19	8.410000	1,222,115.97	-194,880.22	0.15
		Base		9.751070	1,416,996.19	8.410000	1,222,115.97	-194,880.22	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	20,462.000	32.489939	664,809.14	52.950000	1,083,462.90	418,653.76	0.13
		Base		32.489939	664,809.14	52.950000	1,083,462.90	418,653.76	0.13
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,118.000	51.456430	1,498,308.34	141.100000	4,108,549.80	2,610,241.46	0.50
		Base		51.456430	1,498,308.34	141.100000	4,108,549.80	2,610,241.46	0.50
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	65,060.000	13.841214	900,509.37	13.400000	871,804.00	-28,705.37	0.11
		Base		13.841214	900,509.37	13.400000	871,804.00	-28,705.37	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,336.000	37.530803	1,626,434.89	37.350000	1,618,599.60	-7,835.29	0.20
		Base		37.530803	1,626,434.89	37.350000	1,618,599.60	-7,835.29	0.20
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	24,434.000	33.247982	812,381.19	46.840000	1,144,488.56	332,107.37	0.14
		Base		33.247982	812,381.19	46.840000	1,144,488.56	332,107.37	0.14
737630103	POTLATCH CORP REIT USD1.								
		Local	19,351.000	33.941039	656,793.05	40.040000	774,814.04	118,020.99	0.09
		Base		33.941039	656,793.05	40.040000	774,814.04	118,020.99	0.09
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,331.000	34.567108	875,619.41	50.900000	1,289,347.90	413,728.49	0.16
		Base		34.567108	875,619.41	50.900000	1,289,347.90	413,728.49	0.16
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	28,602.000	43.233182	1,236,555.47	52.480000	1,501,032.96	264,477.49	0.18
		Base		43.233182	1,236,555.47	52.480000	1,501,032.96	264,477.49	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
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	69,512.000	43.568010	3,028,499.50	79.700000	5,540,106.40	2,511,606.90	0.67
		Base		43.568010	3,028,499.50	79.700000	5,540,106.40	2,511,606.90	0.67
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	83,542.000	17.246553	1,440,811.56	23.860000	1,993,312.12	552,500.56	0.24
		Base		17.246553	1,440,811.56	23.860000	1,993,312.12	552,500.56	0.24
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,625.000	23.828320	1,516,076.86	47.990000	3,053,363.75	1,537,286.89	0.37
		Base		23.828320	1,516,076.86	47.990000	3,053,363.75	1,537,286.89	0.37
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	56,796.000	33.328272	1,892,912.54	51.590000	2,930,105.64	1,037,193.10	0.36
		Base		33.328272	1,892,912.54	51.590000	2,930,105.64	1,037,193.10	0.36
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	60,053.000	27.232373	1,635,385.68	56.780000	3,409,809.34	1,774,423.66	0.42
		Base		27.232373	1,635,385.68	56.780000	3,409,809.34	1,774,423.66	0.42
754907103	RAYONIER INC REIT NPV								
		Local	60,408.000	22.483130	1,358,160.94	26.960000	1,628,599.68	270,438.74	0.20
		Base		22.483130	1,358,160.94	26.960000	1,628,599.68	270,438.74	0.20
756109104	REALTY INCOME CORP REIT USD1.								
		Local	106,150.000	36.226539	3,845,447.12	51.600000	5,477,340.00	1,631,892.88	0.67
		Base		36.226539	3,845,447.12	51.600000	5,477,340.00	1,631,892.88	0.67
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,303.000	64.424302	1,372,430.91	79.920000	1,702,535.76	330,104.85	0.21
		Base		64.424302	1,372,430.91	79.920000	1,702,535.76	330,104.85	0.21
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	44,447.000	51.227548	2,276,910.82	68.040000	3,024,173.88	747,263.06	0.37
		Base		51.227548	2,276,910.82	68.040000	3,024,173.88	747,263.06	0.37
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,746.000	44.831607	1,468,055.80	93.190000	3,051,599.74	1,583,543.94	0.37
		Base		44.831607	1,468,055.80	93.190000	3,051,599.74	1,583,543.94	0.37

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759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	37,217.000	36.628259	1,363,193.90	61.080000	2,273,214.36	910,020.46	0.28
		Base		36.628259	1,363,193.90	61.080000	2,273,214.36	910,020.46	0.28
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	25,217.000	23.417050	590,507.74	27.440000	691,954.48	101,446.74	0.08
		Base		23.417050	590,507.74	27.440000	691,954.48	101,446.74	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	66,472.000	28.124556	1,869,495.51	71.780000	4,771,360.16	2,901,864.65	0.58
		Base		28.124556	1,869,495.51	71.780000	4,771,360.16	2,901,864.65	0.58
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	73,939.000	23.791857	1,759,146.10	20.910000	1,546,064.49	-213,081.61	0.19
		Base		23.791857	1,759,146.10	20.910000	1,546,064.49	-213,081.61	0.19
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	66,760.000	32.800750	2,189,778.09	64.500000	4,306,020.00	2,116,241.91	0.52
		Base		32.800750	2,189,778.09	64.500000	4,306,020.00	2,116,241.91	0.52
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	45,783.000	10.893611	498,742.20	24.730000	1,132,213.59	633,471.39	0.14
		Base		10.893611	498,742.20	24.730000	1,132,213.59	633,471.39	0.14
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	35,000.000	35.699638	1,249,487.32	17.020000	595,700.00	-653,787.32	0.07
		Base		35.699638	1,249,487.32	17.020000	595,700.00	-653,787.32	0.07
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,156.000	25.103027	1,133,552.30	18.210000	822,290.76	-311,261.54	0.10
		Base		25.103027	1,133,552.30	18.210000	822,290.76	-311,261.54	0.10
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,077.000	76.837793	2,387,888.08	63.110000	1,961,269.47	-426,618.61	0.24
		Base		76.837793	2,387,888.08	63.110000	1,961,269.47	-426,618.61	0.24
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,181.000	21.890989	1,361,203.57	44.090000	2,741,560.29	1,380,356.72	0.33
		Base		21.890989	1,361,203.57	44.090000	2,741,560.29	1,380,356.72	0.33

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78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	35,793.000	48.493947	1,735,743.85	128.380000	4,595,105.34	2,859,361.49	0.56
		Base		48.493947	1,735,743.85	128.380000	4,595,105.34	2,859,361.49	0.56
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	201,715.000	9.501956	1,916,686.96	9.280000	1,871,915.20	-44,771.76	0.23
		Base		9.501956	1,916,686.96	9.280000	1,871,915.20	-44,771.76	0.23
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	32,130.000	59.844473	1,922,802.92	51.680000	1,660,478.40	-262,324.52	0.20
		Base		59.844473	1,922,802.92	51.680000	1,660,478.40	-262,324.52	0.20
784635104	SPX CORP COMMON STOCK USD10.								
		Local	19,579.000	64.002676	1,253,108.39	84.900000	1,662,257.10	409,148.71	0.20
		Base		64.002676	1,253,108.39	84.900000	1,662,257.10	409,148.71	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	26,500.000	262.629731	6,959,687.88	277.240000	7,346,860.00	387,172.12	0.90
		Base		262.629731	6,959,687.88	277.240000	7,346,860.00	387,172.12	0.90
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	24,238.000	56.190773	1,361,951.95	127.040000	3,079,195.52	1,717,243.57	0.38
		Base		56.190773	1,361,951.95	127.040000	3,079,195.52	1,717,243.57	0.38
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	30,375.000	76.994219	2,338,699.40	172.810000	5,249,103.75	2,910,404.35	0.64
		Base		76.994219	2,338,699.40	172.810000	5,249,103.75	2,910,404.35	0.64
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	19,276.000	34.980938	674,292.56	51.350000	989,822.60	315,530.04	0.12
		Base		34.980938	674,292.56	51.350000	989,822.60	315,530.04	0.12
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	21,166.000	46.767745	989,886.09	67.170000	1,421,720.22	431,834.13	0.17
		Base		46.767745	989,886.09	67.170000	1,421,720.22	431,834.13	0.17
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,820.000	19.736630	628,019.56	26.645000	847,843.90	219,824.34	0.10
		Base		19.736630	628,019.56	26.645000	847,843.90	219,824.34	0.10

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81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	109,895.000	22.512083	2,473,965.39	22.190000	2,438,570.05	-35,395.34	0.30
		Base		22.512083	2,473,965.39	22.190000	2,438,570.05	-35,395.34	0.30
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,955.000	29.934342	687,142.81	68.880000	1,581,140.40	893,997.59	0.19
		Base		29.934342	687,142.81	68.880000	1,581,140.40	893,997.59	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,981.000	9.101676	900,893.00	26.050000	2,578,455.05	1,677,562.05	0.31
		Base		9.101676	900,893.00	26.050000	2,578,455.05	1,677,562.05	0.31
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	23,983.000	66.542824	1,595,896.54	129.580000	3,107,717.14	1,511,820.60	0.38
		Base		66.542824	1,595,896.54	129.580000	3,107,717.14	1,511,820.60	0.38
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,789.000	42.198309	792,864.03	50.770000	953,917.53	161,053.50	0.12
		Base		42.198309	792,864.03	50.770000	953,917.53	161,053.50	0.12
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,789.000	31.782821	660,733.06	58.130000	1,208,464.57	547,731.51	0.15
		Base		31.782821	660,733.06	58.130000	1,208,464.57	547,731.51	0.15
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	26,394.000	72.264546	1,907,350.43	89.990000	2,375,196.06	467,845.63	0.29
		Base		72.264546	1,907,350.43	89.990000	2,375,196.06	467,845.63	0.29
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,856.000	52.174038	1,870,752.30	65.660000	2,354,304.96	483,552.66	0.29
		Base		52.174038	1,870,752.30	65.660000	2,354,304.96	483,552.66	0.29
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	31,367.000	52.167728	1,636,345.13	51.240000	1,607,245.08	-29,100.05	0.20
		Base		52.167728	1,636,345.13	51.240000	1,607,245.08	-29,100.05	0.20
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,523.000	37.560762	1,221,588.65	51.660000	1,680,138.18	458,549.53	0.20
		Base		37.560762	1,221,588.65	51.660000	1,680,138.18	458,549.53	0.20

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835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	48,269.000	30.305766	1,462,829.00	45.460000	2,194,308.74	731,479.74	0.27
		Base		30.305766	1,462,829.00	45.460000	2,194,308.74	731,479.74	0.27
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	29,269.000	26.620984	779,169.58	42.260000	1,236,907.94	457,738.36	0.15
		Base		26.620984	779,169.58	42.260000	1,236,907.94	457,738.36	0.15
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,040.000	42.237519	846,439.88	68.600000	1,374,744.00	528,304.12	0.17
		Base		42.237519	846,439.88	68.600000	1,374,744.00	528,304.12	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	114,602.000	12.811153	1,468,183.78	20.100000	2,303,500.20	835,316.42	0.28
		Base		12.811153	1,468,183.78	20.100000	2,303,500.20	835,316.42	0.28
859152100	STERIS CORP COMMON STOCK NPV								
		Local	28,325.000	33.879252	959,629.82	70.270000	1,990,397.75	1,030,767.93	0.24
		Base		33.879252	959,629.82	70.270000	1,990,397.75	1,030,767.93	0.24
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	31,463.000	48.014613	1,510,683.77	55.750000	1,754,062.25	243,378.48	0.21
		Base		48.014613	1,510,683.77	55.750000	1,754,062.25	243,378.48	0.21
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	120,123.000	5.556570	667,471.89	24.000000	2,882,952.00	2,215,480.11	0.35
		Base		5.556570	667,471.89	24.000000	2,882,952.00	2,215,480.11	0.35
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,538.000	25.267866	1,832,880.49	22.340000	1,620,498.92	-212,381.57	0.20
		Base		25.267866	1,832,880.49	22.340000	1,620,498.92	-212,381.57	0.20
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	98,331.000	6.056720	595,563.33	11.630000	1,143,589.53	548,026.20	0.14
		Base		6.056720	595,563.33	11.630000	1,143,589.53	548,026.20	0.14
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	74,279.000	24.237133	1,800,309.99	46.320000	3,440,603.28	1,640,293.29	0.42
		Base		24.237133	1,800,309.99	46.320000	3,440,603.28	1,640,293.29	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	65,102.000	19.251431	1,253,306.67	28.010000	1,823,507.02	570,200.35	0.22
		Base		19.251431	1,253,306.67	28.010000	1,823,507.02	570,200.35	0.22
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,715.000	15.833312	1,262,152.44	15.720000	1,253,119.80	-9,032.64	0.15
		Base		15.833312	1,262,152.44	15.720000	1,253,119.80	-9,032.64	0.15
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,712.000	33.963281	1,552,529.48	35.170000	1,607,691.04	55,161.56	0.20
		Base		33.963281	1,552,529.48	35.170000	1,607,691.04	55,161.56	0.20
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,185.000	56.807718	1,714,740.98	77.130000	2,328,169.05	613,428.07	0.28
		Base		56.807718	1,714,740.98	77.130000	2,328,169.05	613,428.07	0.28
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	18,235.000	39.863591	726,912.58	57.770000	1,053,435.95	326,523.37	0.13
		Base		39.863591	726,912.58	57.770000	1,053,435.95	326,523.37	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,386.000	100.150000	1,741,207.90	106.730000	1,855,607.78	114,399.88	0.23
		Base		100.150000	1,741,207.90	106.730000	1,855,607.78	114,399.88	0.23
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	19,741.000	57.477881	1,134,670.84	120.830000	2,385,305.03	1,250,634.19	0.29
		Base		57.477881	1,134,670.84	120.830000	2,385,305.03	1,250,634.19	0.29
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,807.000	34.468175	1,613,351.87	24.900000	1,165,494.30	-447,857.57	0.14
		Base		34.468175	1,613,351.87	24.900000	1,165,494.30	-447,857.57	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	29,035.000	48.071224	1,395,747.98	57.740000	1,676,480.90	280,732.92	0.20
		Base		48.071224	1,395,747.98	57.740000	1,676,480.90	280,732.92	0.20
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,199.000	20.277497	2,092,617.38	18.850000	1,945,301.15	-147,316.23	0.24
		Base		20.277497	2,092,617.38	18.850000	1,945,301.15	-147,316.23	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	51,673.000	23.915883	1,235,805.40	26.590000	1,373,985.07	138,179.67	0.17
		Base		23.915883	1,235,805.40	26.590000	1,373,985.07	138,179.67	0.17
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,141.000	30.151297	667,579.86	63.210000	1,399,532.61	731,952.75	0.17
		Base		30.151297	667,579.86	63.210000	1,399,532.61	731,952.75	0.17
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,218.000	40.861805	1,071,314.81	41.890000	1,098,272.02	26,957.21	0.13
		Base		40.861805	1,071,314.81	41.890000	1,098,272.02	26,957.21	0.13
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	49,834.000	45.387526	2,261,841.97	27.420000	1,366,448.28	-895,393.69	0.17
		Base		45.387526	2,261,841.97	27.420000	1,366,448.28	-895,393.69	0.17
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	22,317.000	53.309641	1,189,711.25	19.140000	427,147.38	-762,563.87	0.05
		Base		53.309641	1,189,711.25	19.140000	427,147.38	-762,563.87	0.05
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,971.000	22.958380	1,193,169.97	22.440000	1,166,229.24	-26,940.73	0.14
		Base		22.958380	1,193,169.97	22.440000	1,166,229.24	-26,940.73	0.14
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	35,512.000	24.550186	871,826.22	42.140000	1,496,475.68	624,649.46	0.18
		Base		24.550186	871,826.22	42.140000	1,496,475.68	624,649.46	0.18
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	18,274.000	20.242941	369,919.51	26.470000	483,712.78	113,793.27	0.06
		Base		20.242941	369,919.51	26.470000	483,712.78	113,793.27	0.06
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,175.000	27.018392	2,085,144.40	39.340000	3,036,064.50	950,920.10	0.37
		Base		27.018392	2,085,144.40	39.340000	3,036,064.50	950,920.10	0.37
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,795.300	21.655080	212,118.01	33.920000	332,256.58	120,138.57	0.04
		Base		21.655080	212,118.01	33.920000	332,256.58	120,138.57	0.04

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891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	33,338.000	61.140581	2,038,304.68	132.185000	4,406,783.53	2,368,478.85	0.54
		Base		61.140581	2,038,304.68	132.185000	4,406,783.53	2,368,478.85	0.54
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	20,176.000	83.294880	1,680,557.49	85.020000	1,715,363.52	34,806.03	0.21
		Base		83.294880	1,680,557.49	85.020000	1,715,363.52	34,806.03	0.21
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	123,464.000	19.446389	2,400,929.01	25.200000	3,111,292.80	710,363.79	0.38
		Base		19.446389	2,400,929.01	25.200000	3,111,292.80	710,363.79	0.38
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		Local	74,190.000	11.828014	877,520.36	35.510000	2,634,486.90	1,756,966.54	0.32
		Base		11.828014	877,520.36	35.510000	2,634,486.90	1,756,966.54	0.32
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,210.000	52.903357	1,280,790.28	59.720000	1,445,821.20	165,030.92	0.18
		Base		52.903357	1,280,790.28	59.720000	1,445,821.20	165,030.92	0.18
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	32,147.000	21.552686	692,854.20	24.280000	780,529.16	87,674.96	0.10
		Base		21.552686	692,854.20	24.280000	780,529.16	87,674.96	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,011.000	35.410125	850,232.50	69.020000	1,657,239.22	807,006.72	0.20
		Base		35.410125	850,232.50	69.020000	1,657,239.22	807,006.72	0.20
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,746.000	110.775373	1,744,269.02	120.530000	1,897,865.38	153,596.36	0.23
		Base		110.775373	1,744,269.02	120.530000	1,897,865.38	153,596.36	0.23
902653104	UDR INC REIT USD.01								
		Local	121,658.000	19.556748	2,379,234.83	34.030000	4,140,021.74	1,760,786.91	0.50
		Base		19.556748	2,379,234.83	34.030000	4,140,021.74	1,760,786.91	0.50
902681105	UGI CORP COMMON STOCK NPV								
		Local	82,192.000	18.351682	1,508,361.45	32.590000	2,678,637.28	1,170,275.83	0.33
		Base		18.351682	1,508,361.45	32.590000	2,678,637.28	1,170,275.83	0.33

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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
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,523.000	144.688495	1,956,622.52	169.955000	2,298,301.47	341,678.95	0.28
		Base		144.688495	1,956,622.52	169.955000	2,298,301.47	341,678.95	0.28
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	103,566.000	18.103461	1,874,903.03	17.180000	1,779,263.88	-95,639.15	0.22
		Base		18.103461	1,874,903.03	17.180000	1,779,263.88	-95,639.15	0.22
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	21,976.000	43.350939	952,680.23	27.980000	614,888.48	-337,791.75	0.07
		Base		43.350939	952,680.23	27.980000	614,888.48	-337,791.75	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,780.000	56.803515	1,350,787.59	77.040000	1,832,011.20	481,223.61	0.22
		Base		56.803515	1,350,787.59	77.040000	1,832,011.20	481,223.61	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	69,350.000	31.994293	2,218,804.25	24.400000	1,692,140.00	-526,664.25	0.21
		Base		31.994293	2,218,804.25	24.400000	1,692,140.00	-526,664.25	0.21
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,646.000	55.403731	1,254,672.90	172.435000	3,904,963.01	2,650,290.11	0.48
		Base		55.403731	1,254,672.90	172.435000	3,904,963.01	2,650,290.11	0.48
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	41,591.000	23.945148	995,902.67	23.700000	985,706.70	-10,195.97	0.12
		Base		23.945148	995,902.67	23.700000	985,706.70	-10,195.97	0.12
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,101.000	27.124167	1,087,706.22	54.820000	2,198,336.82	1,110,630.60	0.27
		Base		27.124167	1,087,706.22	54.820000	2,198,336.82	1,110,630.60	0.27
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	104,830.000	11.495900	1,205,115.21	9.440000	989,595.20	-215,520.01	0.12
		Base		11.495900	1,205,115.21	9.440000	989,595.20	-215,520.01	0.12
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,729.000	93.907399	1,101,439.88	122.880000	1,441,259.52	339,819.64	0.18
		Base		93.907399	1,101,439.88	122.880000	1,441,259.52	339,819.64	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
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,338.000	29.468228	1,070,816.48	84.030000	3,053,482.14	1,982,665.66	0.37
		Base		29.468228	1,070,816.48	84.030000	3,053,482.14	1,982,665.66	0.37
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	39,344.000	25.688499	1,010,688.30	44.140000	1,736,644.16	725,955.86	0.21
		Base		25.688499	1,010,688.30	44.140000	1,736,644.16	725,955.86	0.21
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	53,892.000	35.508793	1,913,639.86	34.890000	1,880,291.88	-33,347.98	0.23
		Base		35.508793	1,913,639.86	34.890000	1,880,291.88	-33,347.98	0.23
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,665.000	8.567669	554,028.30	13.820000	893,670.30	339,642.00	0.11
		Base		8.567669	554,028.30	13.820000	893,670.30	339,642.00	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	30,440.000	20.460910	622,830.11	42.820000	1,303,440.80	680,610.69	0.16
		Base		20.460910	622,830.11	42.820000	1,303,440.80	680,610.69	0.16
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,696.000	35.653130	844,836.58	56.400000	1,336,454.40	491,617.82	0.16
		Base		35.653130	844,836.58	56.400000	1,336,454.40	491,617.82	0.16
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	87,771.000	19.593624	1,719,751.96	16.630000	1,459,631.73	-260,120.23	0.18
		Base		19.593624	1,719,751.96	16.630000	1,459,631.73	-260,120.23	0.18
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,883.000	27.067309	1,241,929.33	95.010000	4,359,343.83	3,117,414.50	0.53
		Base		27.067309	1,241,929.33	95.010000	4,359,343.83	3,117,414.50	0.53
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,858.000	27.148490	1,082,084.53	49.540000	1,974,565.32	892,480.79	0.24
		Base		27.148490	1,082,084.53	49.540000	1,974,565.32	892,480.79	0.24
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,802.000	16.856927	788,937.90	21.805000	1,020,517.61	231,579.71	0.12
		Base		16.856927	788,937.90	21.805000	1,020,517.61	231,579.71	0.12

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941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		59,165.000	Local	24.028442	1,421,642.76	48.140000	2,848,203.10	1,426,560.34	0.35
			Base	24.028442	1,421,642.76	48.140000	2,848,203.10	1,426,560.34	0.35
942622200	WATSCO INC COMMON STOCK USD.5								
		13,010.000	Local	62.176982	808,922.54	125.700000	1,635,357.00	826,434.46	0.20
			Base	62.176982	808,922.54	125.700000	1,635,357.00	826,434.46	0.20
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		43,018.000	Local	20.336040	874,815.77	37.050000	1,593,816.90	719,001.13	0.19
			Base	20.336040	874,815.77	37.050000	1,593,816.90	719,001.13	0.19
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		53,623.000	Local	22.586894	1,211,177.02	35.980000	1,929,355.54	718,178.52	0.24
			Base	22.586894	1,211,177.02	35.980000	1,929,355.54	718,178.52	0.24
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,929.000	Local	32.238947	674,728.93	91.460000	1,914,166.34	1,239,437.41	0.23
			Base	32.238947	674,728.93	91.460000	1,914,166.34	1,239,437.41	0.23
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		130,588.000	Local	4.661335	608,714.37	10.900000	1,423,409.20	814,694.83	0.17
			Base	4.661335	608,714.37	10.900000	1,423,409.20	814,694.83	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		21,238.000	Local	22.528374	478,457.60	31.410000	667,085.58	188,627.98	0.08
			Base	22.528374	478,457.60	31.410000	667,085.58	188,627.98	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		62,320.000	Local	24.416182	1,521,616.49	38.760000	2,415,523.20	893,906.71	0.29
			Base	24.416182	1,521,616.49	38.760000	2,415,523.20	893,906.71	0.29
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		34,786.000	Local	42.647949	1,483,551.54	49.390000	1,718,080.54	234,529.00	0.21
			Base	42.647949	1,483,551.54	49.390000	1,718,080.54	234,529.00	0.21
96208T104	WEX INC COMMON STOCK USD.01								
		18,480.000	Local	68.226491	1,260,825.56	107.360000	1,984,012.80	723,187.24	0.24
			Base	68.226491	1,260,825.56	107.360000	1,984,012.80	723,187.24	0.24

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966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	83,113.000	19.028765	1,581,537.74	44.340000	3,685,230.42	2,103,692.68	0.45
		Base		19.028765	1,581,537.74	44.340000	3,685,230.42	2,103,692.68	0.45
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	22,365.000	41.637057	931,212.77	61.140000	1,367,396.10	436,183.33	0.17
		Base		41.637057	931,212.77	61.140000	1,367,396.10	436,183.33	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,825.000	28.167287	1,149,929.50	79.710000	3,254,160.75	2,104,231.25	0.40
		Base		28.167287	1,149,929.50	79.710000	3,254,160.75	2,104,231.25	0.40
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,825.000	29.359420	816,925.86	51.010000	1,419,353.25	602,427.39	0.17
		Base		29.359420	816,925.86	51.010000	1,419,353.25	602,427.39	0.17
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,352.000	40.644748	1,396,228.38	57.480000	1,974,552.96	578,324.58	0.24
		Base		40.644748	1,396,228.38	57.480000	1,974,552.96	578,324.58	0.24
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,156.000	16.218669	391,778.16	26.610000	642,791.16	251,013.00	0.08
		Base		16.218669	391,778.16	26.610000	642,791.16	251,013.00	0.08
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	96,943.000	17.700248	1,715,915.16	10.930000	1,059,586.99	-656,328.17	0.13
		Base		17.700248	1,715,915.16	10.930000	1,059,586.99	-656,328.17	0.13
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	24,273.000	31.636394	767,910.19	90.715000	2,201,925.20	1,434,015.01	0.27
		Base		31.636394	767,910.19	90.715000	2,201,925.20	1,434,015.01	0.27
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,666.000	30.668262	909,804.66	47.230000	1,401,125.18	491,320.52	0.17
		Base		30.668262	909,804.66	47.230000	1,401,125.18	491,320.52	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,569.000	84.550297	1,823,665.35	174.000000	3,753,006.00	1,929,340.65	0.46
		Base		84.550297	1,823,665.35	174.000000	3,753,006.00	1,929,340.65	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	87,300.000	13.303745	1,161,416.93	13.650000	1,191,645.00	30,228.07	0.15
		Base		13.303745	1,161,416.93	13.650000	1,191,645.00	30,228.07	0.15
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	21,922.000	93.102877	2,041,001.26	99.730000	2,186,281.06	145,279.80	0.27
		Base		93.102877	2,041,001.26	99.730000	2,186,281.06	145,279.80	0.27
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	59,365.000	29.753192	1,766,298.27	17.710000	1,051,354.15	-714,944.12	0.13
		Base		29.753192	1,766,298.27	17.710000	1,051,354.15	-714,944.12	0.13
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	38,219.000	47.368434	1,810,374.16	138.790000	5,304,415.01	3,494,040.85	0.65
		Base		47.368434	1,810,374.16	138.790000	5,304,415.01	3,494,040.85	0.65
US DOLLAR Total									
		Local	19,634,390.300		530,365,022.21		806,714,022.01	276,348,999.80	98.28
		Base			530,365,022.21		806,714,022.01	276,348,999.80	98.28
EQUITY Total									
		Base	19,634,390.300		530,365,022.21		806,714,022.01	276,348,999.80	98.28

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		32,369,565.070	Base	543,100,196.98		819,449,196.78	276,348,999.80	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-403,229.980	Local	1.000000	-403,229.98	1.000000	-403,229.98	0.00	0.08
			Base	1.000000	-403,229.98	1.000000	-403,229.98	0.00	0.08
US DOLLAR Total									
		-403,229.980	Local		-403,229.98		-403,229.98	0.00	0.08
			Base		-403,229.98		-403,229.98	0.00	0.08
CASH Total									
		-403,229.980	Base		-403,229.98		-403,229.98	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.104682	31 Dec 2099		
		4,991,848.810	Local	100.000000	4,991,848.81	100.000000	4,991,848.81	0.00	0.95
			Base	100.000000	4,991,848.81	100.000000	4,991,848.81	0.00	0.95
US DOLLAR Total									
		4,991,848.810	Local		4,991,848.81		4,991,848.81	0.00	0.95
			Base		4,991,848.81		4,991,848.81	0.00	0.95
CASH EQUIVALENT Total									
		4,991,848.810	Base		4,991,848.81		4,991,848.81	0.00	0.95
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		29,794.000	Local	10.445447	311,211.64	24.530000	730,846.82	419,635.18	0.14
			Base	10.445447	311,211.64	24.530000	730,846.82	419,635.18	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
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,919.000	24.072944	648,019.59	30.700000	826,413.30	178,393.71	0.16
		Base		24.072944	648,019.59	30.700000	826,413.30	178,393.71	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	36,827.000	23.023566	847,888.85	31.860000	1,173,308.22	325,419.37	0.22
		Base		23.023566	847,888.85	31.860000	1,173,308.22	325,419.37	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	125,783.000	7.157231	900,258.02	4.470000	562,250.01	-338,008.01	0.11
		Base		7.157231	900,258.02	4.470000	562,250.01	-338,008.01	0.11
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,125.000	8.695152	288,026.92	23.070000	764,193.75	476,166.83	0.15
		Base		8.695152	288,026.92	23.070000	764,193.75	476,166.83	0.15
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,786.000	67.367501	389,788.36	62.550000	361,914.30	-27,874.06	0.07
		Base		67.367501	389,788.36	62.550000	361,914.30	-27,874.06	0.07
002474104	AZZ INC COMMON STOCK USD1.								
		Local	18,233.000	26.648040	485,873.72	46.590000	849,475.47	363,601.75	0.16
		Base		26.648040	485,873.72	46.590000	849,475.47	363,601.75	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	15,048.000	30.389345	457,298.86	64.110000	964,727.28	507,428.42	0.18
		Base		30.389345	457,298.86	64.110000	964,727.28	507,428.42	0.18
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	26,144.000	16.981760	443,971.14	71.580000	1,871,387.52	1,427,416.38	0.36
		Base		16.981760	443,971.14	71.580000	1,871,387.52	1,427,416.38	0.36
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	48,020.000	24.132558	1,158,845.43	34.880000	1,674,937.60	516,092.17	0.32
		Base		24.132558	1,158,845.43	34.880000	1,674,937.60	516,092.17	0.32
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	19,407.000	19.973742	387,630.42	22.000000	426,954.00	39,323.58	0.08
		Base		19.973742	387,630.42	22.000000	426,954.00	39,323.58	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	33.280000	991,644.16	146,454.67	0.19
		Base		28.364919	845,189.49	33.280000	991,644.16	146,454.67	0.19
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,813.000	26.189570	1,147,443.63	23.740000	1,040,120.62	-107,323.01	0.20
		Base		26.189570	1,147,443.63	23.740000	1,040,120.62	-107,323.01	0.20
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,586.000	21.280683	821,136.43	18.670000	720,400.62	-100,735.81	0.14
		Base		21.280683	821,136.43	18.670000	720,400.62	-100,735.81	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,554.000	20.107783	533,942.07	18.050000	479,299.70	-54,642.37	0.09
		Base		20.107783	533,942.07	18.050000	479,299.70	-54,642.37	0.09
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	56,204.000	9.054179	508,881.09	3.470000	195,027.88	-313,853.21	0.04
		Base		9.054179	508,881.09	3.470000	195,027.88	-313,853.21	0.04
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	26,773.000	14.171888	379,423.95	25.660000	686,995.18	307,571.23	0.13
		Base		14.171888	379,423.95	25.660000	686,995.18	307,571.23	0.13
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	14,247.000	29.275322	417,085.51	26.510000	377,687.97	-39,397.54	0.07
		Base		29.275322	417,085.51	26.510000	377,687.97	-39,397.54	0.07
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	52,270.000	5.874449	307,057.46	12.560000	656,511.20	349,453.74	0.13
		Base		5.874449	307,057.46	12.560000	656,511.20	349,453.74	0.13
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,534.000	8.298553	87,416.96	9.840000	103,654.56	16,237.60	0.02
		Base		8.298553	87,416.96	9.840000	103,654.56	16,237.60	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	12,225.000	29.957484	366,230.24	32.970000	403,058.25	36,828.01	0.08
		Base		29.957484	366,230.24	32.970000	403,058.25	36,828.01	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
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	25,342.000	28.720073	727,824.09	46.590000	1,180,683.78	452,859.69	0.22
		Base		28.720073	727,824.09	46.590000	1,180,683.78	452,859.69	0.22
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,394.000	25.544800	520,960.66	39.750000	810,661.50	289,700.84	0.15
		Base		25.544800	520,960.66	39.750000	810,661.50	289,700.84	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	16,908.000	17.136366	289,741.67	17.600000	297,580.80	7,839.13	0.06
		Base		17.136366	289,741.67	17.600000	297,580.80	7,839.13	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,687.000	59.723406	578,540.63	192.290000	1,862,713.23	1,284,172.60	0.35
		Base		59.723406	578,540.63	192.290000	1,862,713.23	1,284,172.60	0.35
018522300	ALLETE INC COMMON STOCK NPV								
		Local	30,022.000	43.242211	1,298,217.67	52.760000	1,583,960.72	285,743.05	0.30
		Base		43.242211	1,298,217.67	52.760000	1,583,960.72	285,743.05	0.30
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,587.000	25.950413	144,984.96	44.710000	249,794.77	104,809.81	0.05
		Base		25.950413	144,984.96	44.710000	249,794.77	104,809.81	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	23,711.000	21.698730	514,498.58	26.780000	634,980.58	120,482.00	0.12
		Base		21.698730	514,498.58	26.780000	634,980.58	120,482.00	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	26,334.000	32.142476	846,439.97	43.280000	1,139,735.52	293,295.55	0.22
		Base		32.142476	846,439.97	43.280000	1,139,735.52	293,295.55	0.22
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	53,700.000	25.914496	1,391,608.44	29.130000	1,564,281.00	172,672.56	0.30
		Base		25.914496	1,391,608.44	29.130000	1,564,281.00	172,672.56	0.30
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,264.000	39.382379	482,985.50	29.980000	367,674.72	-115,310.78	0.07
		Base		39.382379	482,985.50	29.980000	367,674.72	-115,310.78	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	48.860000	256,368.42	-134,190.33	0.05
		Base		74.434677	390,558.75	48.860000	256,368.42	-134,190.33	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	27,277.000	20.094054	548,105.52	39.890000	1,088,079.53	539,974.01	0.21
		Base		20.094054	548,105.52	39.890000	1,088,079.53	539,974.01	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	17,989.000	14.406481	259,158.19	10.620000	191,043.18	-68,115.01	0.04
		Base		14.406481	259,158.19	10.620000	191,043.18	-68,115.01	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,883.000	37.073287	329,322.01	54.730000	486,166.59	156,844.58	0.09
		Base		37.073287	329,322.01	54.730000	486,166.59	156,844.58	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,371.000	24.914261	333,128.58	46.250000	618,408.75	285,280.17	0.12
		Base		24.914261	333,128.58	46.250000	618,408.75	285,280.17	0.12
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	34,185.000	35.336119	1,207,965.24	61.520000	2,103,061.20	895,095.96	0.40
		Base		35.336119	1,207,965.24	61.520000	2,103,061.20	895,095.96	0.40
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,789.000	58.681688	515,753.36	90.900000	798,920.10	283,166.74	0.15
		Base		58.681688	515,753.36	90.900000	798,920.10	283,166.74	0.15
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	19,092.000	32.416167	618,889.46	41.370000	789,836.04	170,946.58	0.15
		Base		32.416167	618,889.46	41.370000	789,836.04	170,946.58	0.15
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	18,161.000	17.076834	310,132.38	17.790000	323,084.19	12,951.81	0.06
		Base		17.076834	310,132.38	17.790000	323,084.19	12,951.81	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,303.000	35.276617	363,454.98	41.170000	424,174.51	60,719.53	0.08
		Base		35.276617	363,454.98	41.170000	424,174.51	60,719.53	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	76.130000	1,473,876.80	167,685.60	0.28
		Base		67.468554	1,306,191.20	76.130000	1,473,876.80	167,685.60	0.28
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,574.000	16.240246	334,126.82	43.200000	888,796.80	554,669.98	0.17
		Base		16.240246	334,126.82	43.200000	888,796.80	554,669.98	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	29,324.000	35.542909	1,042,260.27	45.340000	1,329,550.16	287,289.89	0.25
		Base		35.542909	1,042,260.27	45.340000	1,329,550.16	287,289.89	0.25
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	25,850.000	24.237672	626,543.83	6.590000	170,351.50	-456,192.33	0.03
		Base		24.237672	626,543.83	6.590000	170,351.50	-456,192.33	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	17,198.000	23.082677	396,975.88	37.890000	651,632.22	254,656.34	0.12
		Base		23.082677	396,975.88	37.890000	651,632.22	254,656.34	0.12
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	150,787.000	17.253984	2,601,676.46	0.999900	150,771.92	-2,450,904.54	0.03
		Base		17.253984	2,601,676.46	0.999900	150,771.92	-2,450,904.54	0.03
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	9,188.000	23.551025	216,386.82	36.320000	333,708.16	117,321.34	0.06
		Base		23.551025	216,386.82	36.320000	333,708.16	117,321.34	0.06
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	40,950.000	16.304978	667,688.83	24.680000	1,010,646.00	342,957.17	0.19
		Base		16.304978	667,688.83	24.680000	1,010,646.00	342,957.17	0.19
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,356.000	35.667030	476,368.85	42.880000	572,705.28	96,336.43	0.11
		Base		35.667030	476,368.85	42.880000	572,705.28	96,336.43	0.11
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	62,380.000	12.365500	771,359.90	12.950000	807,821.00	36,461.10	0.15
		Base		12.365500	771,359.90	12.950000	807,821.00	36,461.10	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	7,124.000	41.119683	292,936.62	69.220000	493,123.28	200,186.66	0.09
		Base		41.119683	292,936.62	69.220000	493,123.28	200,186.66	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,620.000	45.708902	805,390.85	43.020000	758,012.40	-47,378.45	0.14
		Base		45.708902	805,390.85	43.020000	758,012.40	-47,378.45	0.14
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,674.000	25.650001	1,043,288.14	34.180000	1,390,237.32	346,949.18	0.26
		Base		25.650001	1,043,288.14	34.180000	1,390,237.32	346,949.18	0.26
05381L101	AVIV REIT INC REIT USD.01								
		Local	17,454.000	28.773648	502,215.25	36.500000	637,071.00	134,855.75	0.12
		Base		28.773648	502,215.25	36.500000	637,071.00	134,855.75	0.12
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	38,120.000	22.111010	842,871.71	29.430000	1,121,871.60	278,999.89	0.21
		Base		22.111010	842,871.71	29.430000	1,121,871.60	278,999.89	0.21
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	9,260.000	69.958147	647,812.44	93.040000	861,550.40	213,737.96	0.16
		Base		69.958147	647,812.44	93.040000	861,550.40	213,737.96	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	10,264.000	38.470438	394,860.58	59.940000	615,224.16	220,363.58	0.12
		Base		38.470438	394,860.58	59.940000	615,224.16	220,363.58	0.12
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,837.000	41.196874	899,616.13	55.380000	1,209,333.06	309,716.93	0.23
		Base		41.196874	899,616.13	55.380000	1,209,333.06	309,716.93	0.23
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	30,761.000	4.156516	127,858.59	7.320000	225,170.52	97,311.93	0.04
		Base		4.156516	127,858.59	7.320000	225,170.52	97,311.93	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	49,680.000	17.807344	884,668.84	36.930000	1,834,682.40	950,013.56	0.35
		Base		17.807344	884,668.84	36.930000	1,834,682.40	950,013.56	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
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,903.000	31.653220	440,074.72	45.900000	638,147.70	198,072.98	0.12
		Base		31.653220	440,074.72	45.900000	638,147.70	198,072.98	0.12
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	30,384.000	14.740995	447,890.39	23.750000	721,620.00	273,729.61	0.14
		Base		14.740995	447,890.39	23.750000	721,620.00	273,729.61	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,808.000	25.745237	896,140.20	40.490000	1,409,375.92	513,235.72	0.27
		Base		25.745237	896,140.20	40.490000	1,409,375.92	513,235.72	0.27
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	35,269.000	21.044741	742,226.97	8.300000	292,732.70	-449,494.27	0.06
		Base		21.044741	742,226.97	8.300000	292,732.70	-449,494.27	0.06
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	24,846.000	22.738697	564,965.67	6.930000	172,182.78	-392,782.89	0.03
		Base		22.738697	564,965.67	6.930000	172,182.78	-392,782.89	0.03
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	56,470.000	9.985306	563,870.23	14.470000	817,120.90	253,250.67	0.16
		Base		9.985306	563,870.23	14.470000	817,120.90	253,250.67	0.16
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,595.000	19.761501	150,088.60	19.030000	144,532.85	-5,555.75	0.03
		Base		19.761501	150,088.60	19.030000	144,532.85	-5,555.75	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	37,735.000	16.834634	635,254.92	24.030000	906,772.05	271,517.13	0.17
		Base		16.834634	635,254.92	24.030000	906,772.05	271,517.13	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,916.000	9.961223	128,659.15	13.270000	171,395.32	42,736.17	0.03
		Base		9.961223	128,659.15	13.270000	171,395.32	42,736.17	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,218.000	385.588662	469,646.99	414.100000	504,373.80	34,726.81	0.10
		Base		385.588662	469,646.99	414.100000	504,373.80	34,726.81	0.10

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09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	17,530.000	22.466063	393,830.09	35.240000	617,757.20	223,927.11	0.12
		Base		22.466063	393,830.09	35.240000	617,757.20	223,927.11	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	15,378.000	44.670236	686,938.89	50.450000	775,820.10	88,881.21	0.15
		Base		44.670236	686,938.89	50.450000	775,820.10	88,881.21	0.15
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,976.000	28.772376	315,805.60	20.930000	229,727.68	-86,077.92	0.04
		Base		28.772376	315,805.60	20.930000	229,727.68	-86,077.92	0.04
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	32,882.000	28.412240	934,251.26	47.380000	1,557,949.16	623,697.90	0.30
		Base		28.412240	934,251.26	47.380000	1,557,949.16	623,697.90	0.30
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	29,126.000	11.067566	322,353.94	13.660000	397,861.16	75,507.22	0.08
		Base		11.067566	322,353.94	13.660000	397,861.16	75,507.22	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,415.000	42.321758	356,137.59	31.840000	267,933.60	-88,203.99	0.05
		Base		42.321758	356,137.59	31.840000	267,933.60	-88,203.99	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,765.000	49.320987	826,866.35	46.260000	775,548.90	-51,317.45	0.15
		Base		49.320987	826,866.35	46.260000	775,548.90	-51,317.45	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,996.000	30.550442	855,290.17	37.460000	1,048,730.16	193,439.99	0.20
		Base		30.550442	855,290.17	37.460000	1,048,730.16	193,439.99	0.20
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	26,727.000	24.087730	643,792.77	24.660000	659,087.82	15,295.05	0.13
		Base		24.087730	643,792.77	24.660000	659,087.82	15,295.05	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	58,800.000	8.112171	476,995.68	12.150000	714,420.00	237,424.32	0.14
		Base		8.112171	476,995.68	12.150000	714,420.00	237,424.32	0.14

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	27,145.000	25.198554	684,014.74	27.370000	742,958.65	58,943.91	0.14
		Base		25.198554	684,014.74	27.370000	742,958.65	58,943.91	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	55,453.000	9.226354	511,629.00	14.200000	787,432.60	275,803.60	0.15
		Base		9.226354	511,629.00	14.200000	787,432.60	275,803.60	0.15
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	33,863.000	30.883619	1,045,811.99	28.290000	957,984.27	-87,827.72	0.18
		Base		30.883619	1,045,811.99	28.290000	957,984.27	-87,827.72	0.18
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	32,225.000	18.676933	601,864.17	20.540000	661,901.50	60,037.33	0.13
		Base		18.676933	601,864.17	20.540000	661,901.50	60,037.33	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	34,503.000	27.869212	961,571.41	27.630000	953,317.89	-8,253.52	0.18
		Base		27.869212	961,571.41	27.630000	953,317.89	-8,253.52	0.18
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,974.000	50.409190	1,258,919.11	54.450000	1,359,834.30	100,915.19	0.26
		Base		50.409190	1,258,919.11	54.450000	1,359,834.30	100,915.19	0.26
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	49,554.000	8.969923	444,495.58	10.050000	498,017.70	53,522.12	0.09
		Base		8.969923	444,495.58	10.050000	498,017.70	53,522.12	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	47,541.000	10.813042	514,062.85	11.630000	552,901.83	38,838.98	0.11
		Base		10.813042	514,062.85	11.630000	552,901.83	38,838.98	0.11
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		Local	31,085.000	13.567460	421,744.50	32.800000	1,019,588.00	597,843.50	0.19
		Base		13.567460	421,744.50	32.800000	1,019,588.00	597,843.50	0.19
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,930.000	43.162794	860,234.49	51.090000	1,018,223.70	157,989.21	0.19
		Base		43.162794	860,234.49	51.090000	1,018,223.70	157,989.21	0.19

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125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,311.000	14.383113	148,304.28	14.050000	144,869.55	-3,434.73	0.03
		Base		14.383113	148,304.28	14.050000	144,869.55	-3,434.73	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,385.000	18.526141	451,759.95	30.390000	741,060.15	289,300.20	0.14
		Base		18.526141	451,759.95	30.390000	741,060.15	289,300.20	0.14
126501105	CTS CORP COMMON STOCK NPV								
		Local	23,778.000	11.027405	262,209.64	17.990000	427,766.22	165,556.58	0.08
		Base		11.027405	262,209.64	17.990000	427,766.22	165,556.58	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	68,406.000	12.378071	846,734.30	15.940000	1,090,391.64	243,657.34	0.21
		Base		12.378071	846,734.30	15.940000	1,090,391.64	243,657.34	0.21
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	16,901.000	43.689602	738,397.97	49.970000	844,542.97	106,145.00	0.16
		Base		43.689602	738,397.97	49.970000	844,542.97	106,145.00	0.16
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	16,905.000	61.162921	1,033,959.18	89.920000	1,520,097.60	486,138.42	0.29
		Base		61.162921	1,033,959.18	89.920000	1,520,097.60	486,138.42	0.29
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,308.000	19.162405	408,312.53	39.060000	832,290.48	423,977.95	0.16
		Base		19.162405	408,312.53	39.060000	832,290.48	423,977.95	0.16
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,105.000	13.267576	160,604.01	13.450000	162,812.25	2,208.24	0.03
		Base		13.267576	160,604.01	13.450000	162,812.25	2,208.24	0.03
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,698.000	14.957743	384,384.08	16.190000	416,050.62	31,666.54	0.08
		Base		14.957743	384,384.08	16.190000	416,050.62	31,666.54	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,933.000	26.983034	295,005.51	51.420000	562,174.86	267,169.35	0.11
		Base		26.983034	295,005.51	51.420000	562,174.86	267,169.35	0.11

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129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	37,802.000	16.271135	615,081.45	21.070000	796,488.14	181,406.69	0.15
		Base		16.271135	615,081.45	21.070000	796,488.14	181,406.69	0.15
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	55,103.000	6.767867	372,929.80	9.530000	525,131.59	152,201.79	0.10
		Base		6.767867	372,929.80	9.530000	525,131.59	152,201.79	0.10
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	22,018.000	8.353438	183,925.99	39.630000	872,573.34	688,647.35	0.17
		Base		8.353438	183,925.99	39.630000	872,573.34	688,647.35	0.17
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	25,073.000	16.853050	422,556.53	47.500000	1,190,967.50	768,410.97	0.23
		Base		16.853050	422,556.53	47.500000	1,190,967.50	768,410.97	0.23
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	7,732.000	43.929039	339,659.33	64.880000	501,652.16	161,992.83	0.10
		Base		43.929039	339,659.33	64.880000	501,652.16	161,992.83	0.10
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	68,058.000	12.434259	846,250.78	11.770000	801,042.66	-45,208.12	0.15
		Base		12.434259	846,250.78	11.770000	801,042.66	-45,208.12	0.15
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	13,943.000	38.478619	536,507.38	30.510000	425,400.93	-111,106.45	0.08
		Base		38.478619	536,507.38	30.510000	425,400.93	-111,106.45	0.08
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	22,752.000	17.070953	388,398.33	19.980000	454,584.96	66,186.63	0.09
		Base		17.070953	388,398.33	19.980000	454,584.96	66,186.63	0.09
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	31,627.000	25.456000	805,096.91	37.600000	1,189,175.20	384,078.29	0.23
		Base		25.456000	805,096.91	37.600000	1,189,175.20	384,078.29	0.23
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	42,534.000	6.491646	276,115.67	5.030000	213,946.02	-62,169.65	0.04
		Base		6.491646	276,115.67	5.030000	213,946.02	-62,169.65	0.04

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14174T107	CARETRUST REIT INC REIT USD.01								
		Local	27,175.000	12.301567	334,295.08	13.560000	368,493.00	34,197.92	0.07
		Base		12.301567	334,295.08	13.560000	368,493.00	34,197.92	0.07
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	30,124.000	31.115965	937,337.34	49.650000	1,495,656.60	558,319.26	0.28
		Base		31.115965	937,337.34	49.650000	1,495,656.60	558,319.26	0.28
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	27,438.000	50.293888	1,379,963.71	90.100000	2,472,163.80	1,092,200.09	0.47
		Base		50.293888	1,379,963.71	90.100000	2,472,163.80	1,092,200.09	0.47
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	20,520.000	22.089937	453,285.51	23.300000	478,116.00	24,830.49	0.09
		Base		22.089937	453,285.51	23.300000	478,116.00	24,830.49	0.09
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	12,355.000	14.288658	176,536.37	3.650000	45,095.75	-131,440.62	0.01
		Base		14.288658	176,536.37	3.650000	45,095.75	-131,440.62	0.01
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	18,241.000	27.141640	495,090.65	39.600000	722,343.60	227,252.95	0.14
		Base		27.141640	495,090.65	39.600000	722,343.60	227,252.95	0.14
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	52,043.000	5.276552	274,607.57	7.490000	389,802.07	115,194.50	0.07
		Base		5.276552	274,607.57	7.490000	389,802.07	115,194.50	0.07
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	15,623.000	21.377016	333,973.12	27.220000	425,258.06	91,284.94	0.08
		Base		21.377016	333,973.12	27.220000	425,258.06	91,284.94	0.08
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	30,450.000	9.006713	274,254.40	10.620000	323,379.00	49,124.60	0.06
		Base		9.006713	274,254.40	10.620000	323,379.00	49,124.60	0.06
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV								
		Local	19,383.000	21.379457	414,398.01	22.970000	445,227.51	30,829.50	0.08
		Base		21.379457	414,398.01	22.970000	445,227.51	30,829.50	0.08

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	36,646.000	14.126373	517,675.08	13.800000	505,714.80	-11,960.28	0.10
		Base		14.126373	517,675.08	13.800000	505,714.80	-11,960.28	0.10
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,343.000	25.848587	370,746.29	21.320000	305,792.76	-64,953.53	0.06
		Base		25.848587	370,746.29	21.320000	305,792.76	-64,953.53	0.06
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	29,691.000	15.617637	463,703.26	10.820000	321,256.62	-142,446.64	0.06
		Base		15.617637	463,703.26	10.820000	321,256.62	-142,446.64	0.06
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	12,083.000	67.325178	813,490.13	119.400000	1,442,710.20	629,220.07	0.27
		Base		67.325178	813,490.13	119.400000	1,442,710.20	629,220.07	0.27
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	38,983.000	30.604538	1,193,056.70	33.830000	1,318,794.89	125,738.19	0.25
		Base		30.604538	1,193,056.70	33.830000	1,318,794.89	125,738.19	0.25
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,057.000	48.770347	734,335.11	64.190000	966,508.83	232,173.72	0.18
		Base		48.770347	734,335.11	64.190000	966,508.83	232,173.72	0.18
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		Local	26,232.000	4.981004	130,661.69	5.560000	145,849.92	15,188.23	0.03
		Base		4.981004	130,661.69	5.560000	145,849.92	15,188.23	0.03
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	50,150.000	4.486782	225,012.10	4.120000	206,618.00	-18,394.10	0.04
		Base		4.486782	225,012.10	4.120000	206,618.00	-18,394.10	0.04
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	148,630.000	3.334351	495,584.54	3.530000	524,663.90	29,079.36	0.10
		Base		3.334351	495,584.54	3.530000	524,663.90	29,079.36	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,555.000	42.664702	535,655.33	54.700000	686,758.50	151,103.17	0.13
		Base		42.664702	535,655.33	54.700000	686,758.50	151,103.17	0.13

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	44,867.000	18.694896	838,783.90	33.260000	1,492,276.42	653,492.52	0.28
		Base		18.694896	838,783.90	33.260000	1,492,276.42	653,492.52	0.28
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,810.000	34.311502	370,907.34	47.030000	508,394.30	137,486.96	0.10
		Base		34.311502	370,907.34	47.030000	508,394.30	137,486.96	0.10
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,874.000	39.266827	544,787.96	65.300000	905,972.20	361,184.24	0.17
		Base		39.266827	544,787.96	65.300000	905,972.20	361,184.24	0.17
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	43,334.000	18.474716	800,583.35	5.820000	252,203.88	-548,379.47	0.05
		Base		18.474716	800,583.35	5.820000	252,203.88	-548,379.47	0.05
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	17,843.000	49.639947	885,725.58	64.960000	1,159,081.28	273,355.70	0.22
		Base		49.639947	885,725.58	64.960000	1,159,081.28	273,355.70	0.22
192576106	COHU INC COMMON STOCK USD1.								
		Local	18,139.000	12.127510	219,980.90	10.940000	198,440.66	-21,540.24	0.04
		Base		12.127510	219,980.90	10.940000	198,440.66	-21,540.24	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	37,920.000	20.258081	768,186.43	28.970000	1,098,542.40	330,355.97	0.21
		Base		20.258081	768,186.43	28.970000	1,098,542.40	330,355.97	0.21
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,464.000	11.752051	311,006.29	21.040000	556,802.56	245,796.27	0.11
		Base		11.752051	311,006.29	21.040000	556,802.56	245,796.27	0.11
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	28,838.000	26.955448	777,341.22	35.390000	1,020,576.82	243,235.60	0.19
		Base		26.955448	777,341.22	35.390000	1,020,576.82	243,235.60	0.19
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,405.000	61.700428	456,891.67	54.260000	401,795.30	-55,096.37	0.08
		Base		61.700428	456,891.67	54.260000	401,795.30	-55,096.37	0.08

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20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,294.000	24.149645	586,691.48	51.200000	1,243,852.80	657,161.32	0.24
		Base		24.149645	586,691.48	51.200000	1,243,852.80	657,161.32	0.24
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	31,618.000	14.031212	443,638.85	3.570000	112,876.26	-330,762.59	0.02
		Base		14.031212	443,638.85	3.570000	112,876.26	-330,762.59	0.02
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	11,517.000	29.471124	339,418.93	28.950000	333,417.15	-6,001.78	0.06
		Base		29.471124	339,418.93	28.950000	333,417.15	-6,001.78	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,554.000	29.120945	569,430.96	50.490000	987,281.46	417,850.50	0.19
		Base		29.120945	569,430.96	50.490000	987,281.46	417,850.50	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	33,317.000	24.437404	814,181.00	20.400000	679,666.80	-134,514.20	0.13
		Base		24.437404	814,181.00	20.400000	679,666.80	-134,514.20	0.13
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	11,286.000	53.852584	607,780.26	22.000000	248,292.00	-359,488.26	0.05
		Base		53.852584	607,780.26	22.000000	248,292.00	-359,488.26	0.05
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	15,422.000	36.973006	570,197.70	48.680000	750,742.96	180,545.26	0.14
		Base		36.973006	570,197.70	48.680000	750,742.96	180,545.26	0.14
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,308.000	25.912670	163,457.12	34.410000	217,058.28	53,601.16	0.04
		Base		25.912670	163,457.12	34.410000	217,058.28	53,601.16	0.04
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	146,104.000	9.174539	1,340,436.82	10.600000	1,548,702.40	208,265.58	0.30
		Base		9.174539	1,340,436.82	10.600000	1,548,702.40	208,265.58	0.30
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	16,987.000	57.731920	980,692.13	152.140000	2,584,402.18	1,603,710.05	0.49
		Base		57.731920	980,692.13	152.140000	2,584,402.18	1,603,710.05	0.49

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227046109	CROCS INC COMMON STOCK USD.001								
		Local	58,601.000	20.674302	1,211,534.75	11.810000	692,077.81	-519,456.94	0.13
		Base		20.674302	1,211,534.75	11.810000	692,077.81	-519,456.94	0.13
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	20,870.000	6.932874	144,689.07	11.860000	247,518.20	102,829.13	0.05
		Base		6.932874	144,689.07	11.860000	247,518.20	102,829.13	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	17,863.000	6.055337	108,166.48	10.370000	185,239.31	77,072.83	0.04
		Base		6.055337	108,166.48	10.370000	185,239.31	77,072.83	0.04
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	15,455.000	48.534650	750,103.01	51.770000	800,105.35	50,002.34	0.15
		Base		48.534650	750,103.01	51.770000	800,105.35	50,002.34	0.15
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	34,113.000	38.430250	1,310,971.11	73.940000	2,522,315.22	1,211,344.11	0.48
		Base		38.430250	1,310,971.11	73.940000	2,522,315.22	1,211,344.11	0.48
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	18,691.000	37.109632	693,616.13	64.920000	1,213,419.72	519,803.59	0.23
		Base		37.109632	693,616.13	64.920000	1,213,419.72	519,803.59	0.23
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	15,377.000	23.772839	365,554.95	30.670000	471,612.59	106,057.64	0.09
		Base		23.772839	365,554.95	30.670000	471,612.59	106,057.64	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	15,352.000	7.427324	114,024.28	11.980000	183,916.96	69,892.68	0.04
		Base		7.427324	114,024.28	11.980000	183,916.96	69,892.68	0.04
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	12,208.000	32.105833	391,948.01	34.070000	415,926.56	23,978.55	0.08
		Base		32.105833	391,948.01	34.070000	415,926.56	23,978.55	0.08
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,145.000	71.817384	656,769.98	44.090000	403,203.05	-253,566.93	0.08
		Base		71.817384	656,769.98	44.090000	403,203.05	-253,566.93	0.08

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234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	27,847.000	10.554258	293,904.43	10.810000	301,026.07	7,121.64	0.06
		Base		10.554258	293,904.43	10.810000	301,026.07	7,121.64	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	116,984.000	17.359255	2,030,755.12	14.010000	1,638,945.84	-391,809.28	0.31
		Base		17.359255	2,030,755.12	14.010000	1,638,945.84	-391,809.28	0.31
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,476.000	25.844702	813,487.84	38.520000	1,212,455.52	398,967.68	0.23
		Base		25.844702	813,487.84	38.520000	1,212,455.52	398,967.68	0.23
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,865.000	61.922189	487,018.02	66.250000	521,056.25	34,038.23	0.10
		Base		61.922189	487,018.02	66.250000	521,056.25	34,038.23	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	41,725.000	10.890738	454,416.04	22.410000	935,057.25	480,641.21	0.18
		Base		10.890738	454,416.04	22.410000	935,057.25	480,641.21	0.18
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	18,745.000	49.835338	934,163.42	32.570000	610,524.65	-323,638.77	0.12
		Base		49.835338	934,163.42	32.570000	610,524.65	-323,638.77	0.12
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	139,013.000	10.411595	1,447,347.02	14.130000	1,964,253.69	516,906.67	0.37
		Base		10.411595	1,447,347.02	14.130000	1,964,253.69	516,906.67	0.37
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	26,427.000	8.257898	218,231.46	8.920000	235,728.84	17,497.38	0.04
		Base		8.257898	218,231.46	8.920000	235,728.84	17,497.38	0.04
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,651.000	11.396997	201,168.39	9.980000	176,156.98	-25,011.41	0.03
		Base		11.396997	201,168.39	9.980000	176,156.98	-25,011.41	0.03
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	21,466.000	13.869982	297,733.03	16.100000	345,602.60	47,869.57	0.07
		Base		13.869982	297,733.03	16.100000	345,602.60	47,869.57	0.07

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254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	11,714.000	57.375364	672,095.01	107.010000	1,253,515.14	581,420.13	0.24
		Base		57.375364	672,095.01	107.010000	1,253,515.14	581,420.13	0.24
254543101	DIODES INC COMMON STOCK USD.667								
		Local	26,027.000	25.150481	654,591.57	28.560000	743,331.12	88,739.55	0.14
		Base		25.150481	654,591.57	28.560000	743,331.12	88,739.55	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,787.000	37.984317	827,564.31	49.750000	1,083,903.25	256,338.94	0.21
		Base		37.984317	827,564.31	49.750000	1,083,903.25	256,338.94	0.21
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,799.000	30.453420	511,587.01	61.540000	1,033,810.46	522,223.45	0.20
		Base		30.453420	511,587.01	61.540000	1,033,810.46	522,223.45	0.20
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	24,193.000	19.836318	479,900.05	48.840000	1,181,586.12	701,686.07	0.23
		Base		19.836318	479,900.05	48.840000	1,181,586.12	701,686.07	0.23
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	22,241.000	13.555518	301,488.27	17.930000	398,781.13	97,292.86	0.08
		Base		13.555518	301,488.27	17.930000	398,781.13	97,292.86	0.08
26884U109	EPR PROPERTIES REIT USD.01								
		Local	40,597.000	47.652057	1,934,530.54	60.030000	2,437,037.91	502,507.37	0.46
		Base		47.652057	1,934,530.54	60.030000	2,437,037.91	502,507.37	0.46
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	13,747.000	21.255288	292,196.45	20.840000	286,487.48	-5,708.97	0.05
		Base		21.255288	292,196.45	20.840000	286,487.48	-5,708.97	0.05
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	22,681.000	48.437879	1,098,619.54	60.140000	1,364,035.34	265,415.80	0.26
		Base		48.437879	1,098,619.54	60.140000	1,364,035.34	265,415.80	0.26
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,843.000	19.897443	414,722.41	30.380000	633,210.34	218,487.93	0.12
		Base		19.897443	414,722.41	30.380000	633,210.34	218,487.93	0.12

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28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		33,739.000	Local	32.602547	1,099,977.33	35.380000	1,193,685.82	93,708.49	0.23
			Base	32.602547	1,099,977.33	35.380000	1,193,685.82	93,708.49	0.23
28238P109	EHEALTH INC COMMON STOCK USD.001								
		12,657.000	Local	16.995140	215,107.49	9.380000	118,722.66	-96,384.83	0.02
			Base	16.995140	215,107.49	9.380000	118,722.66	-96,384.83	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		63,548.000	Local	10.121711	643,214.51	8.400000	533,803.20	-109,411.31	0.10
			Base	10.121711	643,214.51	8.400000	533,803.20	-109,411.31	0.10
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		28,668.000	Local	32.875140	942,464.50	38.640000	1,107,731.52	165,267.02	0.21
			Base	32.875140	942,464.50	38.640000	1,107,731.52	165,267.02	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		18,889.000	Local	14.045507	265,305.59	6.180000	116,734.02	-148,571.57	0.02
			Base	14.045507	265,305.59	6.180000	116,734.02	-148,571.57	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		33,394.000	Local	21.775487	727,170.60	41.750000	1,394,199.50	667,028.90	0.27
			Base	21.775487	727,170.60	41.750000	1,394,199.50	667,028.90	0.27
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		8,543.000	Local	22.799671	194,777.59	23.160000	197,855.88	3,078.29	0.04
			Base	22.799671	194,777.59	23.160000	197,855.88	3,078.29	0.04
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		45,993.000	Local	29.997297	1,379,665.70	46.470000	2,137,294.71	757,629.01	0.41
			Base	29.997297	1,379,665.70	46.470000	2,137,294.71	757,629.01	0.41
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		20,806.000	Local	20.169342	419,643.34	28.760000	598,380.56	178,737.22	0.11
			Base	20.169342	419,643.34	28.760000	598,380.56	178,737.22	0.11
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		22,368.000	Local	17.385506	388,879.00	26.990000	603,712.32	214,833.32	0.12
			Base	17.385506	388,879.00	26.990000	603,712.32	214,833.32	0.12

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	16,991.000	28.678632	487,278.63	41.590000	706,655.69	219,377.06	0.13
		Base		28.678632	487,278.63	41.590000	706,655.69	219,377.06	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	13,246.000	27.313646	361,796.55	37.880000	501,758.48	139,961.93	0.10
		Base		27.313646	361,796.55	37.880000	501,758.48	139,961.93	0.10
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	32,220.000	33.136898	1,067,670.84	64.240000	2,069,812.80	1,002,141.96	0.39
		Base		33.136898	1,067,670.84	64.240000	2,069,812.80	1,002,141.96	0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	12,398.000	21.016236	260,559.30	30.040000	372,435.92	111,876.62	0.07
		Base		21.016236	260,559.30	30.040000	372,435.92	111,876.62	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,039.000	46.277486	788,522.09	65.950000	1,123,722.05	335,199.96	0.21
		Base		46.277486	788,522.09	65.950000	1,123,722.05	335,199.96	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,776.000	29.678167	557,237.26	19.690000	369,699.44	-187,537.82	0.07
		Base		29.678167	557,237.26	19.690000	369,699.44	-187,537.82	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	15,969.000	20.794540	332,068.01	46.860000	748,307.34	416,239.33	0.14
		Base		20.794540	332,068.01	46.860000	748,307.34	416,239.33	0.14
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,982.000	5.953088	380,890.46	2.960000	189,386.72	-191,503.74	0.04
		Base		5.953088	380,890.46	2.960000	189,386.72	-191,503.74	0.04
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,693.000	34.434997	643,693.39	38.980000	728,653.14	84,959.75	0.14
		Base		34.434997	643,693.39	38.980000	728,653.14	84,959.75	0.14
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,493.000	21.568529	398,866.81	27.640000	511,146.52	112,279.71	0.10
		Base		21.568529	398,866.81	27.640000	511,146.52	112,279.71	0.10

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Base Currency: USD - US DOLLAR

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29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	25,576.000	42.620564	1,090,063.55	51.660000	1,321,256.16	231,192.61	0.25
		Base		42.620564	1,090,063.55	51.660000	1,321,256.16	231,192.61	0.25
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,439.000	7.176007	239,958.51	10.050000	336,061.95	96,103.44	0.06
		Base		7.176007	239,958.51	10.050000	336,061.95	96,103.44	0.06
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	24,181.000	40.196217	971,984.73	41.620000	1,006,413.22	34,428.49	0.19
		Base		40.196217	971,984.73	41.620000	1,006,413.22	34,428.49	0.19
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	22,165.000	26.468855	586,682.17	37.200000	824,538.00	237,855.83	0.16
		Base		26.468855	586,682.17	37.200000	824,538.00	237,855.83	0.16
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	9,140.000	48.233132	440,850.83	88.900000	812,546.00	371,695.17	0.15
		Base		48.233132	440,850.83	88.900000	812,546.00	371,695.17	0.15
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	48,488.000	17.624909	854,596.61	33.570000	1,627,742.16	773,145.55	0.31
		Base		17.624909	854,596.61	33.570000	1,627,742.16	773,145.55	0.31
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	34,637.000	26.173372	906,567.07	9.130000	316,235.81	-590,331.26	0.06
		Base		26.173372	906,567.07	9.130000	316,235.81	-590,331.26	0.06
302520101	FNB CORP COMMON STOCK USD.01								
		Local	123,241.000	10.938875	1,348,117.84	13.140000	1,619,386.74	271,268.90	0.31
		Base		10.938875	1,348,117.84	13.140000	1,619,386.74	271,268.90	0.31
302693106	FXCM INC A COMMON STOCK USD.01								
		Local	30,150.000	16.158634	487,182.81	2.130000	64,219.50	-422,963.31	0.01
		Base		16.158634	487,182.81	2.130000	64,219.50	-422,963.31	0.01
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,268.000	24.287588	322,247.72	29.940000	397,243.92	74,996.20	0.08
		Base		24.287588	322,247.72	29.940000	397,243.92	74,996.20	0.08

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,271.000	43.153934	529,541.92	62.130000	762,397.23	232,855.31	0.15
		Base		43.153934	529,541.92	62.130000	762,397.23	232,855.31	0.15
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	44,461.000	6.934083	308,296.26	15.790000	702,039.19	393,742.93	0.13
		Base		6.934083	308,296.26	15.790000	702,039.19	393,742.93	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	36,906.000	31.076820	1,146,921.11	41.830000	1,543,777.98	396,856.87	0.29
		Base		31.076820	1,146,921.11	41.830000	1,543,777.98	396,856.87	0.29
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,970.000	21.485708	729,869.49	24.520000	832,944.40	103,074.91	0.16
		Base		21.485708	729,869.49	24.520000	832,944.40	103,074.91	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	74,139.000	5.077384	376,432.17	6.200000	459,661.80	83,229.63	0.09
		Base		5.077384	376,432.17	6.200000	459,661.80	83,229.63	0.09
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	20,108.000	44.360912	892,009.21	46.520000	935,424.16	43,414.95	0.18
		Base		44.360912	892,009.21	46.520000	935,424.16	43,414.95	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	65,154.000	5.804483	378,185.30	9.000000	586,386.00	208,200.70	0.11
		Base		5.804483	378,185.30	9.000000	586,386.00	208,200.70	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	43,595.000	16.311399	711,095.45	17.810000	776,426.95	65,331.50	0.15
		Base		16.311399	711,095.45	17.810000	776,426.95	65,331.50	0.15
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	45,509.000	18.587134	845,881.86	27.640000	1,257,868.76	411,986.90	0.24
		Base		18.587134	845,881.86	27.640000	1,257,868.76	411,986.90	0.24
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	53,485.000	11.682425	624,834.49	17.370000	929,034.45	304,199.96	0.18
		Base		11.682425	624,834.49	17.370000	929,034.45	304,199.96	0.18

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343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	35,633.000	21.909451	780,699.46	14.740000	525,230.42	-255,469.04	0.10
		Base		21.909451	780,699.46	14.740000	525,230.42	-255,469.04	0.10
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	24,799.000	16.043547	397,863.91	15.770000	391,080.23	-6,783.68	0.07
		Base		16.043547	397,863.91	15.770000	391,080.23	-6,783.68	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,759.000	34.868441	270,544.23	36.780000	285,376.02	14,831.79	0.05
		Base		34.868441	270,544.23	36.780000	285,376.02	14,831.79	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,630.000	33.821650	731,562.29	54.300000	1,174,509.00	442,946.71	0.22
		Base		33.821650	731,562.29	54.300000	1,174,509.00	442,946.71	0.22
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	30,046.000	27.216309	817,741.22	17.800000	534,818.80	-282,922.42	0.10
		Base		27.216309	817,741.22	17.800000	534,818.80	-282,922.42	0.10
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	28,029.000	25.769981	722,306.79	38.140000	1,069,026.06	346,719.27	0.20
		Base		25.769981	722,306.79	38.140000	1,069,026.06	346,719.27	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	63,338.000	12.801924	810,848.26	12.820000	811,993.16	1,144.90	0.15
		Base		12.801924	810,848.26	12.820000	811,993.16	1,144.90	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	24,627.000	13.747649	338,563.35	17.090000	420,875.43	82,312.08	0.08
		Base		13.747649	338,563.35	17.090000	420,875.43	82,312.08	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	35,724.000	26.711542	954,243.14	42.870000	1,531,487.88	577,244.74	0.29
		Base		26.711542	954,243.14	42.870000	1,531,487.88	577,244.74	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,839.000	15.675170	248,279.01	10.270000	162,666.53	-85,612.48	0.03
		Base		15.675170	248,279.01	10.270000	162,666.53	-85,612.48	0.03

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361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	14,156.000	36.268019	513,410.08	72.530000	1,026,734.68	513,324.60	0.20
		Base		36.268019	513,410.08	72.530000	1,026,734.68	513,324.60	0.20
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	52,670.000	23.244566	1,224,291.27	43.740000	2,303,785.80	1,079,494.53	0.44
		Base		23.244566	1,224,291.27	43.740000	2,303,785.80	1,079,494.53	0.44
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	13,568.000	73.225745	993,526.91	112.650000	1,528,435.20	534,908.29	0.29
		Base		73.225745	993,526.91	112.650000	1,528,435.20	534,908.29	0.29
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	44,530.000	7.913210	352,375.23	23.190000	1,032,650.70	680,275.47	0.20
		Base		7.913210	352,375.23	23.190000	1,032,650.70	680,275.47	0.20
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	34,573.000	24.956982	862,837.74	17.230000	595,692.79	-267,144.95	0.11
		Base		24.956982	862,837.74	17.230000	595,692.79	-267,144.95	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	21,663.000	10.646182	230,628.24	15.760000	341,408.88	110,780.64	0.07
		Base		10.646182	230,628.24	15.760000	341,408.88	110,780.64	0.07
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,115.000	54.790684	937,742.55	71.230000	1,219,101.45	281,358.90	0.23
		Base		54.790684	937,742.55	71.230000	1,219,101.45	281,358.90	0.23
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,338.000	48.962960	457,216.12	16.510000	154,170.38	-303,045.74	0.03
		Base		48.962960	457,216.12	16.510000	154,170.38	-303,045.74	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	18,515.000	20.528392	380,083.17	18.200000	336,973.00	-43,110.17	0.06
		Base		20.528392	380,083.17	18.200000	336,973.00	-43,110.17	0.06
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,566.000	12.173909	250,368.62	16.410000	337,488.06	87,119.44	0.06
		Base		12.173909	250,368.62	16.410000	337,488.06	87,119.44	0.06

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37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	53,292.000	15.346074	817,822.99	25.150000	1,340,293.80	522,470.81	0.26
		Base		15.346074	817,822.99	25.150000	1,340,293.80	522,470.81	0.26
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	30,504.000	19.430143	592,697.08	27.530000	839,775.12	247,078.04	0.16
		Base		19.430143	592,697.08	27.530000	839,775.12	247,078.04	0.16
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	45,576.000	12.941290	589,812.22	18.920000	862,297.92	272,485.70	0.16
		Base		12.941290	589,812.22	18.920000	862,297.92	272,485.70	0.16
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	49,967.000	23.665708	1,182,504.45	22.850000	1,141,745.95	-40,758.50	0.22
		Base		23.665708	1,182,504.45	22.850000	1,141,745.95	-40,758.50	0.22
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	17,755.000	28.016328	497,429.91	57.850000	1,027,126.75	529,696.84	0.20
		Base		28.016328	497,429.91	57.850000	1,027,126.75	529,696.84	0.20
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	25,721.000	22.865690	588,128.42	15.920000	409,478.32	-178,650.10	0.08
		Base		22.865690	588,128.42	15.920000	409,478.32	-178,650.10	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	24,312.000	23.988520	583,208.91	28.550000	694,107.60	110,898.69	0.13
		Base		23.988520	583,208.91	28.550000	694,107.60	110,898.69	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	18,789.000	47.764787	897,452.58	39.650000	744,983.85	-152,468.73	0.14
		Base		47.764787	897,452.58	39.650000	744,983.85	-152,468.73	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,923.000	10.655707	318,850.73	17.430000	521,557.89	202,707.16	0.10
		Base		10.655707	318,850.73	17.430000	521,557.89	202,707.16	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,192.000	48.832788	741,867.72	86.330000	1,311,525.36	569,657.64	0.25
		Base		48.832788	741,867.72	86.330000	1,311,525.36	569,657.64	0.25

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402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	9,484.000	27.360311	259,485.19	14.860000	140,932.24	-118,552.95	0.03
		Base		27.360311	259,485.19	14.860000	140,932.24	-118,552.95	0.03
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	18,709.000	37.334690	698,494.71	13.040000	243,965.36	-454,529.35	0.05
		Base		37.334690	698,494.71	13.040000	243,965.36	-454,529.35	0.05
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,479.000	42.542471	275,632.67	45.870000	297,191.73	21,559.06	0.06
		Base		42.542471	275,632.67	45.870000	297,191.73	21,559.06	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	23,284.000	18.292558	425,923.92	37.540000	874,081.36	448,157.44	0.17
		Base		18.292558	425,923.92	37.540000	874,081.36	448,157.44	0.17
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	36,467.000	33.347742	1,216,092.09	44.920000	1,638,097.64	422,005.55	0.31
		Base		33.347742	1,216,092.09	44.920000	1,638,097.64	422,005.55	0.31
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	25,069.000	23.555355	590,509.20	22.690000	568,815.61	-21,693.59	0.11
		Base		23.555355	590,509.20	22.690000	568,815.61	-21,693.59	0.11
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,656.000	10.333249	234,110.08	21.150000	479,174.40	245,064.32	0.09
		Base		10.333249	234,110.08	21.150000	479,174.40	245,064.32	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,552.000	6.346911	397,011.95	7.410000	463,510.32	66,498.37	0.09
		Base		6.346911	397,011.95	7.410000	463,510.32	66,498.37	0.09
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	30,422.000	8.233225	250,471.18	7.800000	237,291.60	-13,179.58	0.05
		Base		8.233225	250,471.18	7.800000	237,291.60	-13,179.58	0.05
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	14,664.000	13.963852	204,765.92	24.880000	364,840.32	160,074.40	0.07
		Base		13.963852	204,765.92	24.880000	364,840.32	160,074.40	0.07

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420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,715.000	38.978153	261,738.30	37.990000	255,102.85	-6,635.45	0.05
		Base		38.978153	261,738.30	37.990000	255,102.85	-6,635.45	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,821.000	56.666766	499,857.54	44.610000	393,504.81	-106,352.73	0.07
		Base		56.666766	499,857.54	44.610000	393,504.81	-106,352.73	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	50,200.000	19.307994	969,261.31	32.130000	1,612,926.00	643,664.69	0.31
		Base		19.307994	969,261.31	32.130000	1,612,926.00	643,664.69	0.31
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	69,739.000	21.928610	1,529,279.34	27.780000	1,937,349.42	408,070.08	0.37
		Base		21.928610	1,529,279.34	27.780000	1,937,349.42	408,070.08	0.37
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	52,217.000	5.651710	295,115.33	18.340000	957,659.78	662,544.45	0.18
		Base		5.651710	295,115.33	18.340000	957,659.78	662,544.45	0.18
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	15,115.000	27.618628	417,455.56	25.200000	380,898.00	-36,557.56	0.07
		Base		27.618628	417,455.56	25.200000	380,898.00	-36,557.56	0.07
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	25,139.000	13.143281	330,408.93	19.700000	495,238.30	164,829.37	0.09
		Base		13.143281	330,408.93	19.700000	495,238.30	164,829.37	0.09
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	39,282.000	17.062418	670,245.90	23.760000	933,340.32	263,094.42	0.18
		Base		17.062418	670,245.90	23.760000	933,340.32	263,094.42	0.18
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	25,729.000	25.429644	654,279.31	46.850000	1,205,403.65	551,124.34	0.23
		Base		25.429644	654,279.31	46.850000	1,205,403.65	551,124.34	0.23
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	11,663.000	21.564195	251,503.21	24.580000	286,676.54	35,173.33	0.05
		Base		21.564195	251,503.21	24.580000	286,676.54	35,173.33	0.05

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428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,759.000	41.696578	740,489.53	49.060000	871,256.54	130,767.01	0.17
		Base		41.696578	740,489.53	49.060000	871,256.54	130,767.01	0.17
431571108	HILLENBRAND INC COMMON STOCK NPV								
		Local	44,580.000	22.970997	1,024,047.03	30.870000	1,376,184.60	352,137.57	0.26
		Base		22.970997	1,024,047.03	30.870000	1,376,184.60	352,137.57	0.26
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	41,733.000	17.889431	746,579.64	33.890000	1,414,331.37	667,751.73	0.27
		Base		17.889431	746,579.64	33.890000	1,414,331.37	667,751.73	0.27
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,773.000	17.958929	534,691.20	34.200000	1,018,236.60	483,545.40	0.19
		Base		17.958929	534,691.20	34.200000	1,018,236.60	483,545.40	0.19
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	22,969.000	31.658452	727,162.99	18.810000	432,046.89	-295,116.10	0.08
		Base		31.658452	727,162.99	18.810000	432,046.89	-295,116.10	0.08
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,716.000	35.206469	870,163.08	39.290000	971,091.64	100,928.56	0.18
		Base		35.206469	870,163.08	39.290000	971,091.64	100,928.56	0.18
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	9,605.000	48.194667	462,909.78	93.140000	894,609.70	431,699.92	0.17
		Base		48.194667	462,909.78	93.140000	894,609.70	431,699.92	0.17
44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		Local	12,233.000	43.019575	526,258.46	46.640000	570,547.12	44,288.66	0.11
		Base		43.019575	526,258.46	46.640000	570,547.12	44,288.66	0.11
45071R109	IXIA COMMON STOCK NPV								
		Local	41,766.000	15.857116	662,288.29	12.130000	506,621.58	-155,666.71	0.10
		Base		15.857116	662,288.29	12.130000	506,621.58	-155,666.71	0.10
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	34,079.000	22.508038	767,051.41	33.670000	1,147,439.93	380,388.52	0.22
		Base		22.508038	767,051.41	33.670000	1,147,439.93	380,388.52	0.22

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45169U105	IGATE CORP COMMON STOCK USD.01								
		Local	25,248.000	22.020189	555,965.73	42.660000	1,077,079.68	521,113.95	0.21
		Base		22.020189	555,965.73	42.660000	1,077,079.68	521,113.95	0.21
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	47,068.000	20.519572	965,815.22	46.870000	2,206,077.16	1,240,261.94	0.42
		Base		20.519572	965,815.22	46.870000	2,206,077.16	1,240,261.94	0.42
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	18,494.000	29.766532	550,502.24	43.870000	811,331.78	260,829.54	0.15
		Base		29.766532	550,502.24	43.870000	811,331.78	260,829.54	0.15
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	8,165.000	57.587942	470,205.55	82.050000	669,938.25	199,732.70	0.13
		Base		57.587942	470,205.55	82.050000	669,938.25	199,732.70	0.13
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	62,586.000	9.098251	569,423.11	10.690000	669,044.34	99,621.23	0.13
		Base		9.098251	569,423.11	10.690000	669,044.34	99,621.23	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	29,106.000	18.337033	533,717.69	28.520000	830,103.12	296,385.43	0.16
		Base		18.337033	533,717.69	28.520000	830,103.12	296,385.43	0.16
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,444.000	50.964929	787,102.37	56.360000	870,423.84	83,321.47	0.17
		Base		50.964929	787,102.37	56.360000	870,423.84	83,321.47	0.17
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	16,015.000	29.209029	467,782.60	52.290000	837,424.35	369,641.75	0.16
		Base		29.209029	467,782.60	52.290000	837,424.35	369,641.75	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	17,934.000	43.865550	786,684.78	61.650000	1,105,631.10	318,946.32	0.21
		Base		43.865550	786,684.78	61.650000	1,105,631.10	318,946.32	0.21
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,089.000	21.176819	256,006.56	32.620000	394,343.18	138,336.62	0.08
		Base		21.176819	256,006.56	32.620000	394,343.18	138,336.62	0.08

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45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	41,529.000	18.479928	767,452.92	34.020000	1,412,816.58	645,363.66	0.27
		Base		18.479928	767,452.92	34.020000	1,412,816.58	645,363.66	0.27
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	11,984.000	37.227905	446,139.21	41.180000	493,501.12	47,361.91	0.09
		Base		37.227905	446,139.21	41.180000	493,501.12	47,361.91	0.09
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	47,054.000	16.003047	753,007.39	20.780000	977,782.12	224,774.73	0.19
		Base		16.003047	753,007.39	20.780000	977,782.12	224,774.73	0.19
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	27,986.000	15.967638	446,870.32	26.210000	733,513.06	286,642.74	0.14
		Base		15.967638	446,870.32	26.210000	733,513.06	286,642.74	0.14
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	20,759.000	24.887518	516,639.98	19.410000	402,932.19	-113,707.79	0.08
		Base		24.887518	516,639.98	19.410000	402,932.19	-113,707.79	0.08
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	39,956.000	15.975457	638,315.35	11.550000	461,491.80	-176,823.55	0.09
		Base		15.975457	638,315.35	11.550000	461,491.80	-176,823.55	0.09
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,712.000	14.058524	347,414.25	30.310000	749,020.72	401,606.47	0.14
		Base		14.058524	347,414.25	30.310000	749,020.72	401,606.47	0.14
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	90,980.000	7.989613	726,895.02	2.170000	197,426.60	-529,468.42	0.04
		Base		7.989613	726,895.02	2.170000	197,426.60	-529,468.42	0.04
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	55,934.000	9.602800	537,123.00	9.710000	543,119.14	5,996.14	0.10
		Base		9.602800	537,123.00	9.710000	543,119.14	5,996.14	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,997.000	28.900670	606,827.37	32.630000	685,132.11	78,304.74	0.13
		Base		28.900670	606,827.37	32.630000	685,132.11	78,304.74	0.13

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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	118.030000	19,574,213.23	4,908,150.02	3.73
		Base		88.434484	14,666,063.21	118.030000	19,574,213.23	4,908,150.02	3.73
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	10,608.000	57.262193	607,437.34	106.700000	1,131,873.60	524,436.26	0.22
		Base		57.262193	607,437.34	106.700000	1,131,873.60	524,436.26	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	27,444.000	27.894574	765,538.69	95.920000	2,632,428.48	1,866,889.79	0.50
		Base		27.894574	765,538.69	95.920000	2,632,428.48	1,866,889.79	0.50
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,685.000	19.689264	407,272.43	35.720000	738,868.20	331,595.77	0.14
		Base		19.689264	407,272.43	35.720000	738,868.20	331,595.77	0.14
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	32,261.000	32.776824	1,057,413.13	65.680000	2,118,902.48	1,061,489.35	0.40
		Base		32.776824	1,057,413.13	65.680000	2,118,902.48	1,061,489.35	0.40
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,638.000	55.530449	701,793.82	76.890000	971,735.82	269,942.00	0.19
		Base		55.530449	701,793.82	76.890000	971,735.82	269,942.00	0.19
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	19,262.000	34.676475	667,938.26	42.430000	817,286.66	149,348.40	0.16
		Base		34.676475	667,938.26	42.430000	817,286.66	149,348.40	0.16
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	60,009.000	12.217425	733,155.43	32.840000	1,970,695.56	1,237,540.13	0.38
		Base		12.217425	733,155.43	32.840000	1,970,695.56	1,237,540.13	0.38
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	21,136.000	16.847398	356,086.61	17.440000	368,611.84	12,525.23	0.07
		Base		16.847398	356,086.61	17.440000	368,611.84	12,525.23	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	56,198.000	15.188312	853,552.74	23.790000	1,336,950.42	483,397.68	0.25
		Base		15.188312	853,552.74	23.790000	1,336,950.42	483,397.68	0.25

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497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,565.000	13.333441	140,867.80	23.750000	250,918.75	110,050.95	0.05
		Base		13.333441	140,867.80	23.750000	250,918.75	110,050.95	0.05
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	59,293.000	24.246609	1,437,654.17	28.170000	1,670,283.81	232,629.64	0.32
		Base		24.246609	1,437,654.17	28.170000	1,670,283.81	232,629.64	0.32
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	43,232.000	17.831347	770,884.81	32.250000	1,394,232.00	623,347.19	0.27
		Base		17.831347	770,884.81	32.250000	1,394,232.00	623,347.19	0.27
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	43,072.000	4.109910	177,022.04	3.520000	151,613.44	-25,408.60	0.03
		Base		4.109910	177,022.04	3.520000	151,613.44	-25,408.60	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,558.000	36.561116	532,256.72	19.680000	286,501.44	-245,755.28	0.05
		Base		36.561116	532,256.72	19.680000	286,501.44	-245,755.28	0.05
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	35,729.000	16.923195	604,648.83	32.870000	1,174,412.23	569,763.40	0.22
		Base		16.923195	604,648.83	32.870000	1,174,412.23	569,763.40	0.22
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,320.000	29.033374	677,058.29	20.210000	471,297.20	-205,761.09	0.09
		Base		29.033374	677,058.29	20.210000	471,297.20	-205,761.09	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	54,688.000	10.435963	570,721.92	15.630000	854,773.44	284,051.52	0.16
		Base		10.435963	570,721.92	15.630000	854,773.44	284,051.52	0.16
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,723.000	22.578254	196,950.11	33.030000	288,120.69	91,170.58	0.05
		Base		22.578254	196,950.11	33.030000	288,120.69	91,170.58	0.05
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	13,813.000	37.481252	517,728.53	41.330000	570,891.29	53,162.76	0.11
		Base		37.481252	517,728.53	41.330000	570,891.29	53,162.76	0.11

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502175102	LTC PROPERTIES INC REIT USD.01								
		Local	24,752.000	32.127358	795,216.36	46.000000	1,138,592.00	343,375.64	0.22
		Base		32.127358	795,216.36	46.000000	1,138,592.00	343,375.64	0.22
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	36,776.000	12.421426	456,810.38	28.110000	1,033,773.36	576,962.98	0.20
		Base		12.421426	456,810.38	28.110000	1,033,773.36	576,962.98	0.20
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	30,696.000	43.648016	1,339,819.51	51.220000	1,572,249.12	232,429.61	0.30
		Base		43.648016	1,339,819.51	51.220000	1,572,249.12	232,429.61	0.30
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,784.000	54.461580	369,467.36	35.140000	238,389.76	-131,077.60	0.05
		Base		54.461580	369,467.36	35.140000	238,389.76	-131,077.60	0.05
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	18,796.000	39.300192	738,686.41	67.710000	1,272,677.16	533,990.75	0.24
		Base		39.300192	738,686.41	67.710000	1,272,677.16	533,990.75	0.24
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,836.000	16.872003	435,905.06	22.730000	587,252.28	151,347.22	0.11
		Base		16.872003	435,905.06	22.730000	587,252.28	151,347.22	0.11
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	148,466.000	9.737155	1,445,636.50	9.830000	1,459,420.78	13,784.28	0.28
		Base		9.737155	1,445,636.50	9.830000	1,459,420.78	13,784.28	0.28
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,943.000	57.174745	740,012.72	77.110000	998,034.73	258,022.01	0.19
		Base		57.174745	740,012.72	77.110000	998,034.73	258,022.01	0.19
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,667.000	68.974824	597,804.80	76.250000	660,858.75	63,053.95	0.13
		Base		68.974824	597,804.80	76.250000	660,858.75	63,053.95	0.13
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

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536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		Local	16,223.000	30.264170	490,975.63	99.410000	1,612,728.43	1,121,752.80	0.31
		Base		30.264170	490,975.63	99.410000	1,612,728.43	1,121,752.80	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	15,975.000	58.606565	936,239.87	99.390000	1,587,755.25	651,515.38	0.30
		Base		58.606565	936,239.87	99.390000	1,587,755.25	651,515.38	0.30
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	35,328.000	12.955829	457,703.51	10.235000	361,582.08	-96,121.43	0.07
		Base		12.955829	457,703.51	10.235000	361,582.08	-96,121.43	0.07
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	17,320.000	37.322516	646,425.98	55.990000	969,746.80	323,320.82	0.18
		Base		37.322516	646,425.98	55.990000	969,746.80	323,320.82	0.18
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	19,222.000	29.781365	572,457.40	30.780000	591,653.16	19,195.76	0.11
		Base		29.781365	572,457.40	30.780000	591,653.16	19,195.76	0.11
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	27,079.000	22.555524	610,781.04	16.000000	433,264.00	-177,517.04	0.08
		Base		22.555524	610,781.04	16.000000	433,264.00	-177,517.04	0.08
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	14,541.000	14.974413	217,742.94	15.260000	221,895.66	4,152.72	0.04
		Base		14.974413	217,742.94	15.260000	221,895.66	4,152.72	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,187.000	12.708906	154,883.44	31.720000	386,571.64	231,688.20	0.07
		Base		12.708906	154,883.44	31.720000	386,571.64	231,688.20	0.07
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	45,675.000	24.545462	1,121,113.98	31.310000	1,430,084.25	308,970.27	0.27
		Base		24.545462	1,121,113.98	31.310000	1,430,084.25	308,970.27	0.27
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	17,385.000	15.606643	271,321.49	23.840000	414,458.40	143,136.91	0.08
		Base		15.606643	271,321.49	23.840000	414,458.40	143,136.91	0.08

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55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	37,679.000	27.717615	1,044,372.01	33.810000	1,273,926.99	229,554.98	0.24
		Base		27.717615	1,044,372.01	33.810000	1,273,926.99	229,554.98	0.24
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	10,723.000	44.764563	480,010.41	75.650000	811,194.95	331,184.54	0.15
		Base		44.764563	480,010.41	75.650000	811,194.95	331,184.54	0.15
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	40,148.000	25.389912	1,019,354.18	38.000000	1,525,624.00	506,269.82	0.29
		Base		25.389912	1,019,354.18	38.000000	1,525,624.00	506,269.82	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,638.000	51.904287	1,019,296.39	70.820000	1,390,763.16	371,466.77	0.26
		Base		51.904287	1,019,296.39	70.820000	1,390,763.16	371,466.77	0.26
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	53,014.000	13.233931	701,583.60	50.610000	2,683,038.54	1,981,454.94	0.51
		Base		13.233931	701,583.60	50.610000	2,683,038.54	1,981,454.94	0.51
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	16,681.000	29.091016	485,267.24	33.940000	566,153.14	80,885.90	0.11
		Base		29.091016	485,267.24	33.940000	566,153.14	80,885.90	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	13,038.000	11.814824	154,041.67	21.290000	277,579.02	123,537.35	0.05
		Base		11.814824	154,041.67	21.290000	277,579.02	123,537.35	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	17,655.000	9.878193	174,399.49	26.510000	468,034.05	293,634.56	0.09
		Base		9.878193	174,399.49	26.510000	468,034.05	293,634.56	0.09
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	26,551.000	36.155010	959,951.67	82.900000	2,201,077.90	1,241,126.23	0.42
		Base		36.155010	959,951.67	82.900000	2,201,077.90	1,241,126.23	0.42
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	20,154.000	26.540637	534,900.00	81.050000	1,633,481.70	1,098,581.70	0.31
		Base		26.540637	534,900.00	81.050000	1,633,481.70	1,098,581.70	0.31

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574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	33,880.000	23.743699	804,436.53	32.980000	1,117,362.40	312,925.87	0.21
		Base		23.743699	804,436.53	32.980000	1,117,362.40	312,925.87	0.21
576690101	MATERION CORP COMMON STOCK NPV								
		Local	14,317.000	33.206165	475,412.67	38.430000	550,202.31	74,789.64	0.10
		Base		33.206165	475,412.67	38.430000	550,202.31	74,789.64	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	18,848.000	14.432293	272,019.85	17.560000	330,970.88	58,951.03	0.06
		Base		14.432293	272,019.85	17.560000	330,970.88	58,951.03	0.06
57686G105	MATSON INC COMMON STOCK NPV								
		Local	30,574.000	24.231885	740,865.66	42.160000	1,288,999.84	548,134.18	0.25
		Base		24.231885	740,865.66	42.160000	1,288,999.84	548,134.18	0.25
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	21,017.000	41.267459	867,318.18	51.510000	1,082,585.67	215,267.49	0.21
		Base		41.267459	867,318.18	51.510000	1,082,585.67	215,267.49	0.21
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	33,093.000	9.173290	303,571.68	8.500000	281,290.50	-22,281.18	0.05
		Base		9.173290	303,571.68	8.500000	281,290.50	-22,281.18	0.05
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	42,768.000	22.741584	972,612.06	18.820000	804,893.76	-167,718.30	0.15
		Base		22.741584	972,612.06	18.820000	804,893.76	-167,718.30	0.15
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	143,812.000	12.314322	1,770,947.30	14.740000	2,119,788.88	348,841.58	0.40
		Base		12.314322	1,770,947.30	14.740000	2,119,788.88	348,841.58	0.40
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,470.000	21.289182	989,308.28	28.020000	1,302,089.40	312,781.12	0.25
		Base		21.289182	989,308.28	28.020000	1,302,089.40	312,781.12	0.25
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,968.000	21.103149	168,149.89	29.970000	238,800.96	70,651.07	0.05
		Base		21.103149	168,149.89	29.970000	238,800.96	70,651.07	0.05

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58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	38,537.000	21.036734	810,692.61	49.040000	1,889,854.48	1,079,161.87	0.36
		Base		21.036734	810,692.61	49.040000	1,889,854.48	1,079,161.87	0.36
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	32,428.000	33.109753	1,073,683.07	52.200000	1,692,741.60	619,058.53	0.32
		Base		33.109753	1,073,683.07	52.200000	1,692,741.60	619,058.53	0.32
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	22,891.000	15.113814	345,970.32	15.550000	355,955.05	9,984.73	0.07
		Base		15.113814	345,970.32	15.550000	355,955.05	9,984.73	0.07
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	29,582.000	20.377859	602,817.82	19.080000	564,424.56	-38,393.26	0.11
		Base		20.377859	602,817.82	19.080000	564,424.56	-38,393.26	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	30,831.000	15.045402	463,864.80	19.250000	593,496.75	129,631.95	0.11
		Base		15.045402	463,864.80	19.250000	593,496.75	129,631.95	0.11
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,402.000	29.327452	774,303.40	48.640000	1,284,193.28	509,889.88	0.24
		Base		29.327452	774,303.40	48.640000	1,284,193.28	509,889.88	0.24
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	27,104.000	14.714655	398,826.01	47.040000	1,274,972.16	876,146.15	0.24
		Base		14.714655	398,826.01	47.040000	1,274,972.16	876,146.15	0.24
594793101	MICREL INC COMMON STOCK NPV								
		Local	31,794.000	11.311547	359,639.33	15.080000	479,453.52	119,814.19	0.09
		Base		11.311547	359,639.33	15.080000	479,453.52	119,814.19	0.09
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,422.000	133.557024	857,703.21	169.190000	1,086,538.18	228,834.97	0.21
		Base		133.557024	857,703.21	169.190000	1,086,538.18	228,834.97	0.21
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	67,511.000	20.650452	1,394,132.65	35.400000	2,389,889.40	995,756.75	0.46
		Base		20.650452	1,394,132.65	35.400000	2,389,889.40	995,756.75	0.46

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60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,753.000	25.450241	833,571.73	42.640000	1,396,587.92	563,016.19	0.27
		Base		25.450241	833,571.73	42.640000	1,396,587.92	563,016.19	0.27
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	22,346.000	28.730140	642,003.71	67.290000	1,503,662.34	861,658.63	0.29
		Base		28.730140	642,003.71	67.290000	1,503,662.34	861,658.63	0.29
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	33,162.000	14.989159	497,070.49	15.200000	504,062.40	6,991.91	0.10
		Base		14.989159	497,070.49	15.200000	504,062.40	6,991.91	0.10
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	7,161.000	11.326223	81,107.08	19.140000	137,061.54	55,954.46	0.03
		Base		11.326223	81,107.08	19.140000	137,061.54	55,954.46	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	25,596.000	20.534291	525,595.72	52.650000	1,347,629.40	822,033.68	0.26
		Base		20.534291	525,595.72	52.650000	1,347,629.40	822,033.68	0.26
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	27,827.000	16.255434	452,339.97	32.640000	908,273.28	455,933.31	0.17
		Base		16.255434	452,339.97	32.640000	908,273.28	455,933.31	0.17
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	22,429.000	39.223987	879,754.81	65.050000	1,459,006.45	579,251.64	0.28
		Base		39.223987	879,754.81	65.050000	1,459,006.45	579,251.64	0.28
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	63,014.000	4.494531	283,218.35	6.340000	399,508.76	116,290.41	0.08
		Base		4.494531	283,218.35	6.340000	399,508.76	116,290.41	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	28,877.000	44.998550	1,299,423.13	75.050000	2,167,218.85	867,795.72	0.41
		Base		44.998550	1,299,423.13	75.050000	2,167,218.85	867,795.72	0.41
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,878.000	19.698039	253,671.34	28.520000	367,280.56	113,609.22	0.07
		Base		19.698039	253,671.34	28.520000	367,280.56	113,609.22	0.07

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			40,411.000	Local 21.789843	880,549.36	36.130000	1,460,049.43	579,500.07	0.28
				Base 21.789843	880,549.36	36.130000	1,460,049.43	579,500.07	0.28
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
			17,684.000	Local 12.366436	218,688.05	17.530000	310,000.52	91,312.47	0.06
				Base 12.366436	218,688.05	17.530000	310,000.52	91,312.47	0.06
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			31,060.000	Local 21.910269	680,532.96	25.060000	778,363.60	97,830.64	0.15
				Base 21.910269	680,532.96	25.060000	778,363.60	97,830.64	0.15
62914B100	NIC INC COMMON STOCK NPV								
			43,137.000	Local 16.578044	715,127.09	17.670000	762,230.79	47,103.70	0.15
				Base 16.578044	715,127.09	17.670000	762,230.79	47,103.70	0.15
630077105	NANOMETRICS INC COMMON STOCK NPV								
			17,160.000	Local 16.273423	279,251.94	16.820000	288,631.20	9,379.26	0.05
				Base 16.273423	279,251.94	16.820000	288,631.20	9,379.26	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
			87,925.000	Local 8.400177	738,585.54	10.770000	946,952.25	208,366.71	0.18
				Base 8.400177	738,585.54	10.770000	946,952.25	208,366.71	0.18
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
			3,488.000	Local 94.717827	330,375.78	63.390000	221,104.32	-109,271.46	0.04
				Base 94.717827	330,375.78	63.390000	221,104.32	-109,271.46	0.04
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
			7,706.000	Local 50.366032	388,120.64	77.840000	599,835.04	211,714.40	0.11
				Base 50.366032	388,120.64	77.840000	599,835.04	211,714.40	0.11
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
			23,120.000	Local 17.001920	393,084.39	39.470000	912,546.40	519,462.01	0.17
				Base 17.001920	393,084.39	39.470000	912,546.40	519,462.01	0.17
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
			34,447.000	Local 11.380291	392,016.90	12.960000	446,433.12	54,416.22	0.09
				Base 11.380291	392,016.90	12.960000	446,433.12	54,416.22	0.09

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640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,813.000	26.247616	310,063.09	62.540000	738,785.02	428,721.93	0.14
		Base		26.247616	310,063.09	62.540000	738,785.02	428,721.93	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	26,230.000	29.593701	776,242.78	46.730000	1,225,727.90	449,485.12	0.23
		Base		29.593701	776,242.78	46.730000	1,225,727.90	449,485.12	0.23
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,568.000	34.834985	855,825.91	32.880000	807,795.84	-48,030.07	0.15
		Base		34.834985	855,825.91	32.880000	807,795.84	-48,030.07	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	26,626.000	22.819659	607,596.23	43.850000	1,167,550.10	559,953.87	0.22
		Base		22.819659	607,596.23	43.850000	1,167,550.10	559,953.87	0.22
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	60,022.000	22.936522	1,376,695.93	31.060000	1,864,283.32	487,587.39	0.36
		Base		22.936522	1,376,695.93	31.060000	1,864,283.32	487,587.39	0.36
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	59,661.000	12.330525	735,651.45	9.110000	543,511.71	-192,139.74	0.10
		Base		12.330525	735,651.45	9.110000	543,511.71	-192,139.74	0.10
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	28,305.000	16.029399	453,712.13	19.060000	539,493.30	85,781.17	0.10
		Base		16.029399	453,712.13	19.060000	539,493.30	85,781.17	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	40,713.000	11.987646	488,053.05	7.710000	313,897.23	-174,155.82	0.06
		Base		11.987646	488,053.05	7.710000	313,897.23	-174,155.82	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	67,440.000	12.554646	846,685.34	11.850000	799,164.00	-47,521.34	0.15
		Base		12.554646	846,685.34	11.850000	799,164.00	-47,521.34	0.15
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	19,325.000	45.727532	883,684.56	47.950000	926,633.75	42,949.19	0.18
		Base		45.727532	883,684.56	47.950000	926,633.75	42,949.19	0.18

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	32,614.000	38.237766	1,247,086.50	53.790000	1,754,307.06	507,220.56	0.33
		Base		38.237766	1,247,086.50	53.790000	1,754,307.06	507,220.56	0.33
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	20,441.000	13.327552	272,428.50	19.980000	408,411.18	135,982.68	0.08
		Base		13.327552	272,428.50	19.980000	408,411.18	135,982.68	0.08
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	33,415.000	27.115715	906,071.62	45.990000	1,536,755.85	630,684.23	0.29
		Base		27.115715	906,071.62	45.990000	1,536,755.85	630,684.23	0.29
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,891.000	31.582785	691,378.75	30.030000	657,386.73	-33,992.02	0.13
		Base		31.582785	691,378.75	30.030000	657,386.73	-33,992.02	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	31,737.000	15.924367	505,391.64	16.320000	517,947.84	12,556.20	0.10
		Base		15.924367	505,391.64	16.320000	517,947.84	12,556.20	0.10
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	13,240.000	46.268181	612,590.71	74.260000	983,202.40	370,611.69	0.19
		Base		46.268181	612,590.71	74.260000	983,202.40	370,611.69	0.19
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	75,980.000	11.653637	885,443.34	14.190000	1,078,156.20	192,712.86	0.21
		Base		11.653637	885,443.34	14.190000	1,078,156.20	192,712.86	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,475.000	24.132508	156,257.99	13.460000	87,153.50	-69,104.49	0.02
		Base		24.132508	156,257.99	13.460000	87,153.50	-69,104.49	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	25,291.000	17.723901	448,255.19	35.100000	887,714.10	439,458.91	0.17
		Base		17.723901	448,255.19	35.100000	887,714.10	439,458.91	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	33,466.000	15.946818	533,676.20	38.370000	1,284,090.42	750,414.22	0.24
		Base		15.946818	533,676.20	38.370000	1,284,090.42	750,414.22	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	19,549.000	8.798065	171,993.38	8.860000	173,204.14	1,210.76	0.03
		Base		8.798065	171,993.38	8.860000	173,204.14	1,210.76	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,064.000	13.457805	364,222.04	14.550000	393,781.20	29,559.16	0.08
		Base		13.457805	364,222.04	14.550000	393,781.20	29,559.16	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,435.000	50.579360	679,533.70	66.120000	888,322.20	208,788.50	0.17
		Base		50.579360	679,533.70	66.120000	888,322.20	208,788.50	0.17
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	10,295.000	42.237779	434,837.93	75.450000	776,757.75	341,919.82	0.15
		Base		42.237779	434,837.93	75.450000	776,757.75	341,919.82	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	25,484.000	37.209242	948,240.32	54.040000	1,377,155.36	428,915.04	0.26
		Base		37.209242	948,240.32	54.040000	1,377,155.36	428,915.04	0.26
69336V101	PGT INC COMMON STOCK USD.01								
		Local	33,826.000	8.724807	295,125.31	11.175000	378,005.55	82,880.24	0.07
		Base		8.724807	295,125.31	11.175000	378,005.55	82,880.24	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,574.000	29.719792	1,057,251.89	54.320000	1,932,379.68	875,127.79	0.37
		Base		29.719792	1,057,251.89	54.320000	1,932,379.68	875,127.79	0.37
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,768.000	63.289662	871,372.07	83.040000	1,143,294.72	271,922.65	0.22
		Base		63.289662	871,372.07	83.040000	1,143,294.72	271,922.65	0.22
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,109.000	20.503995	432,818.84	61.810000	1,304,747.29	871,928.45	0.25
		Base		20.503995	432,818.84	61.810000	1,304,747.29	871,928.45	0.25
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	39,080.000	28.079287	1,097,338.54	68.990000	2,696,129.20	1,598,790.66	0.51
		Base		28.079287	1,097,338.54	68.990000	2,696,129.20	1,598,790.66	0.51

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700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,882.000	27.737222	412,785.34	21.560000	320,855.92	-91,929.42	0.06
		Base		27.737222	412,785.34	21.560000	320,855.92	-91,929.42	0.06
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	59,805.000	17.137851	1,024,929.17	17.350000	1,037,616.75	12,687.58	0.20
		Base		17.137851	1,024,929.17	17.350000	1,037,616.75	12,687.58	0.20
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	50,831.000	10.422137	529,767.67	6.480000	329,384.88	-200,382.79	0.06
		Base		10.422137	529,767.67	6.480000	329,384.88	-200,382.79	0.06
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	48,866.000	15.505156	757,674.96	23.230000	1,135,157.18	377,482.22	0.22
		Base		15.505156	757,674.96	23.230000	1,135,157.18	377,482.22	0.22
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	38,009.000	11.768012	447,290.38	9.620000	365,646.58	-81,643.80	0.07
		Base		11.768012	447,290.38	9.620000	365,646.58	-81,643.80	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	24,453.000	11.875954	290,402.71	20.690000	505,932.57	215,529.86	0.10
		Base		11.875954	290,402.71	20.690000	505,932.57	215,529.86	0.10
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	14,120.000	8.850730	124,972.31	15.470000	218,436.40	93,464.09	0.04
		Base		8.850730	124,972.31	15.470000	218,436.40	93,464.09	0.04
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,397.000	12.344963	177,730.43	16.520000	237,838.44	60,108.01	0.05
		Base		12.344963	177,730.43	16.520000	237,838.44	60,108.01	0.05
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	41,739.000	6.919288	288,804.15	2.300000	95,999.70	-192,804.45	0.02
		Base		6.919288	288,804.15	2.300000	95,999.70	-192,804.45	0.02
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	21,394.000	14.724651	315,019.18	28.190000	603,096.86	288,077.68	0.11
		Base		14.724651	315,019.18	28.190000	603,096.86	288,077.68	0.11

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720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	55,648.000	31.823455	1,770,911.62	36.910000	2,053,967.68	283,056.06	0.39
		Base		31.823455	1,770,911.62	36.910000	2,053,967.68	283,056.06	0.39
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	42,606.000	14.310667	609,720.27	36.090000	1,537,650.54	927,930.27	0.29
		Base		14.310667	609,720.27	36.090000	1,537,650.54	927,930.27	0.29
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	23,558.000	18.323964	431,675.95	44.460000	1,047,388.68	615,712.73	0.20
		Base		18.323964	431,675.95	44.460000	1,047,388.68	615,712.73	0.20
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	45,322.000	11.615058	526,417.68	5.420000	245,645.24	-280,772.44	0.05
		Base		11.615058	526,417.68	5.420000	245,645.24	-280,772.44	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,569.000	31.858620	368,572.38	52.460000	606,909.74	238,337.36	0.12
		Base		31.858620	368,572.38	52.460000	606,909.74	238,337.36	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	23,891.000	32.193061	769,124.42	40.770000	974,036.07	204,911.65	0.19
		Base		32.193061	769,124.42	40.770000	974,036.07	204,911.65	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	30,846.000	32.721035	1,009,313.06	69.760000	2,151,816.96	1,142,503.90	0.41
		Base		32.721035	1,009,313.06	69.760000	2,151,816.96	1,142,503.90	0.41
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,576.000	60.932913	1,010,023.97	59.820000	991,576.32	-18,447.65	0.19
		Base		60.932913	1,010,023.97	59.820000	991,576.32	-18,447.65	0.19
737464107	POST PROPERTIES INC REIT USD.01								
		Local	38,686.000	43.122476	1,668,236.11	56.930000	2,202,393.98	534,157.87	0.42
		Base		43.122476	1,668,236.11	56.930000	2,202,393.98	534,157.87	0.42
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,580.000	38.760775	255,045.90	33.770000	222,206.60	-32,839.30	0.04
		Base		38.760775	255,045.90	33.770000	222,206.60	-32,839.30	0.04

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,973.000	38.992808	817,796.17	52.080000	1,092,273.84	274,477.67	0.21
		Base		38.992808	817,796.17	52.080000	1,092,273.84	274,477.67	0.21
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	37,061.000	15.476651	573,580.18	42.890000	1,589,546.29	1,015,966.11	0.30
		Base		15.476651	573,580.18	42.890000	1,589,546.29	1,015,966.11	0.30
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,620.000	37.646530	1,529,202.05	45.910000	1,864,864.20	335,662.15	0.36
		Base		37.646530	1,529,202.05	45.910000	1,864,864.20	335,662.15	0.36
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	49,949.000	16.633237	830,813.56	35.170000	1,756,706.33	925,892.77	0.33
		Base		16.633237	830,813.56	35.170000	1,756,706.33	925,892.77	0.33
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	35,649.000	23.957044	854,044.67	27.170000	968,583.33	114,538.66	0.18
		Base		23.957044	854,044.67	27.170000	968,583.33	114,538.66	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,446.000	45.022205	380,257.54	53.120000	448,651.52	68,393.98	0.09
		Base		45.022205	380,257.54	53.120000	448,651.52	68,393.98	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	38,256.000	14.242122	544,846.61	18.650000	713,474.40	168,627.79	0.14
		Base		14.242122	544,846.61	18.650000	713,474.40	168,627.79	0.14
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	62,612.000	9.882246	618,747.20	14.740000	922,900.88	304,153.68	0.18
		Base		9.882246	618,747.20	14.740000	922,900.88	304,153.68	0.18
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,425.000	44.740906	421,683.04	85.640000	807,157.00	385,473.96	0.15
		Base		44.740906	421,683.04	85.640000	807,157.00	385,473.96	0.15
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	31,252.000	36.746195	1,148,392.08	15.980000	499,406.96	-648,985.12	0.10
		Base		36.746195	1,148,392.08	15.980000	499,406.96	-648,985.12	0.10

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,663.000	16.951866	451,987.61	19.740000	526,327.62	74,340.01	0.10
		Base		16.951866	451,987.61	19.740000	526,327.62	74,340.01	0.10
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	87,528.000	4.349813	380,730.39	1.850000	161,926.80	-218,803.59	0.03
		Base		4.349813	380,730.39	1.850000	161,926.80	-218,803.59	0.03
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	24,593.000	7.998036	196,695.69	5.950000	146,328.35	-50,367.34	0.03
		Base		7.998036	196,695.69	5.950000	146,328.35	-50,367.34	0.03
749607107	RLI CORP COMMON STOCK USD1.								
		Local	26,285.000	34.245495	900,142.84	52.410000	1,377,596.85	477,454.01	0.26
		Base		34.245495	900,142.84	52.410000	1,377,596.85	477,454.01	0.26
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	21,819.000	28.712259	626,472.79	35.910000	783,520.29	157,047.50	0.15
		Base		28.712259	626,472.79	35.910000	783,520.29	157,047.50	0.15
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	30,298.000	24.428548	740,136.14	14.900000	451,440.20	-288,695.94	0.09
		Base		24.428548	740,136.14	14.900000	451,440.20	-288,695.94	0.09
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,957.000	38.162463	379,983.64	87.000000	866,259.00	486,275.36	0.17
		Base		38.162463	379,983.64	87.000000	866,259.00	486,275.36	0.17
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	31,791.000	15.731215	500,111.05	16.360000	520,100.76	19,989.71	0.10
		Base		15.731215	500,111.05	16.360000	520,100.76	19,989.71	0.10
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	21,849.000	16.411547	358,575.88	30.360000	663,335.64	304,759.76	0.13
		Base		16.411547	358,575.88	30.360000	663,335.64	304,759.76	0.13
760276105	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001								
		Local	37,361.000	13.778376	514,773.90	13.750000	513,713.75	-1,060.15	0.10
		Base		13.778376	514,773.90	13.750000	513,713.75	-1,060.15	0.10

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	27,052.000	11.047853	298,866.53	17.500000	473,410.00	174,543.47	0.09
		Base		11.047853	298,866.53	17.500000	473,410.00	174,543.47	0.09
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	66,042.000	15.767456	1,041,314.31	18.300000	1,208,568.60	167,254.29	0.23
		Base		15.767456	1,041,314.31	18.300000	1,208,568.60	167,254.29	0.23
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	34,591.000	10.409292	360,067.82	3.720000	128,678.52	-231,389.30	0.02
		Base		10.409292	360,067.82	3.720000	128,678.52	-231,389.30	0.02
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	19,666.000	25.752869	506,455.93	25.270000	496,959.82	-9,496.11	0.09
		Base		25.752869	506,455.93	25.270000	496,959.82	-9,496.11	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,925.000	29.230624	582,420.19	24.230000	482,782.75	-99,637.44	0.09
		Base		29.230624	582,420.19	24.230000	482,782.75	-99,637.44	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,991.000	47.849560	621,613.63	82.210000	1,067,990.11	446,376.48	0.20
		Base		47.849560	621,613.63	82.210000	1,067,990.11	446,376.48	0.20
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	43,987.000	8.916113	392,193.05	6.010000	264,361.87	-127,831.18	0.05
		Base		8.916113	392,193.05	6.010000	264,361.87	-127,831.18	0.05
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,573.000	9.662476	227,773.55	11.020000	259,774.46	32,000.91	0.05
		Base		9.662476	227,773.55	11.020000	259,774.46	32,000.91	0.05
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	25,115.000	6.473336	162,577.83	15.880000	398,826.20	236,248.37	0.08
		Base		6.473336	162,577.83	15.880000	398,826.20	236,248.37	0.08
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	32,755.000	20.249723	663,279.68	48.740000	1,596,478.70	933,199.02	0.30
		Base		20.249723	663,279.68	48.740000	1,596,478.70	933,199.02	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	21,165.000	19.964956	422,558.30	28.380000	600,662.70	178,104.40	0.11
		Base		19.964956	422,558.30	28.380000	600,662.70	178,104.40	0.11
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	41,943.000	22.261898	933,730.77	33.150000	1,390,410.45	456,679.68	0.26
		Base		22.261898	933,730.77	33.150000	1,390,410.45	456,679.68	0.26
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,956.000	44.837779	401,567.15	59.750000	535,121.00	133,553.85	0.10
		Base		44.837779	401,567.15	59.750000	535,121.00	133,553.85	0.10
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	16,094.000	25.921994	417,188.57	23.250000	374,185.50	-43,003.07	0.07
		Base		25.921994	417,188.57	23.250000	374,185.50	-43,003.07	0.07
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	17,586.000	35.296750	620,728.64	44.300000	779,059.80	158,331.16	0.15
		Base		35.296750	620,728.64	44.300000	779,059.80	158,331.16	0.15
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	14,586.000	51.214659	747,017.01	79.650000	1,161,774.90	414,757.89	0.22
		Base		51.214659	747,017.01	79.650000	1,161,774.90	414,757.89	0.22
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,585.000	16.104575	943,486.53	24.190000	1,417,171.15	473,684.62	0.27
		Base		16.104575	943,486.53	24.190000	1,417,171.15	473,684.62	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,017.000	41.323055	331,286.93	57.200000	458,572.40	127,285.47	0.09
		Base		41.323055	331,286.93	57.200000	458,572.40	127,285.47	0.09
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	20,281.000	35.162986	713,140.52	40.650000	824,422.65	111,282.13	0.16
		Base		35.162986	713,140.52	40.650000	824,422.65	111,282.13	0.16
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,062.000	29.661416	565,405.91	40.940000	780,398.28	214,992.37	0.15
		Base		29.661416	565,405.91	40.940000	780,398.28	214,992.37	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	20,701.000	24.571201	508,648.44	48.200000	997,788.20	489,139.76	0.19
		Base		24.571201	508,648.44	48.200000	997,788.20	489,139.76	0.19
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,641.000	31.530758	682,357.14	46.120000	998,082.92	315,725.78	0.19
		Base		31.530758	682,357.14	46.120000	998,082.92	315,725.78	0.19
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	34,949.000	11.682442	408,289.65	10.470000	365,916.03	-42,373.62	0.07
		Base		11.682442	408,289.65	10.470000	365,916.03	-42,373.62	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	21,318.000	10.535350	224,592.59	28.440000	606,283.92	381,691.33	0.12
		Base		10.535350	224,592.59	28.440000	606,283.92	381,691.33	0.12
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,536.000	73.365181	919,705.91	69.670000	873,383.12	-46,322.79	0.17
		Base		73.365181	919,705.91	69.670000	873,383.12	-46,322.79	0.17
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	37,853.000	19.318932	731,279.54	34.470000	1,304,792.91	573,513.37	0.25
		Base		19.318932	731,279.54	34.470000	1,304,792.91	573,513.37	0.25
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	68,821.000	13.779992	948,352.86	14.830000	1,020,615.43	72,262.57	0.19
		Base		13.779992	948,352.86	14.830000	1,020,615.43	72,262.57	0.19
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	40,080.000	17.706254	709,666.68	29.050000	1,164,324.00	454,657.32	0.22
		Base		17.706254	709,666.68	29.050000	1,164,324.00	454,657.32	0.22
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,032.000	26.022462	130,945.03	29.810000	150,003.92	19,058.89	0.03
		Base		26.022462	130,945.03	29.810000	150,003.92	19,058.89	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	11,044.000	27.044876	298,683.61	45.470000	502,170.68	203,487.07	0.10
		Base		27.044876	298,683.61	45.470000	502,170.68	203,487.07	0.10

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829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,554.000	29.516615	872,334.03	37.370000	1,104,432.98	232,098.95	0.21
		Base		29.516615	872,334.03	37.370000	1,104,432.98	232,098.95	0.21
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,763.000	16.076473	253,413.45	7.260000	114,439.38	-138,974.07	0.02
		Base		16.076473	253,413.45	7.260000	114,439.38	-138,974.07	0.02
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	29,126.000	22.147888	645,079.40	71.910000	2,094,450.66	1,449,371.26	0.40
		Base		22.147888	645,079.40	71.910000	2,094,450.66	1,449,371.26	0.40
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	36,354.000	13.556072	492,817.45	14.610000	531,131.94	38,314.49	0.10
		Base		13.556072	492,817.45	14.610000	531,131.94	38,314.49	0.10
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	36,938.000	22.512942	831,583.04	31.960000	1,180,538.48	348,955.44	0.22
		Base		22.512942	831,583.04	31.960000	1,180,538.48	348,955.44	0.22
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	35,778.000	11.409653	408,214.58	31.700000	1,134,162.60	725,948.02	0.22
		Base		11.409653	408,214.58	31.700000	1,134,162.60	725,948.02	0.22
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	23,629.000	16.118231	380,857.68	24.900000	588,362.10	207,504.42	0.11
		Base		16.118231	380,857.68	24.900000	588,362.10	207,504.42	0.11
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	23,900.000	54.267895	1,297,002.70	54.280000	1,297,292.00	289.30	0.25
		Base		54.267895	1,297,002.70	54.280000	1,297,292.00	289.30	0.25
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	15,653.000	28.529077	446,565.64	28.690000	449,084.57	2,518.93	0.09
		Base		28.529077	446,565.64	28.690000	449,084.57	2,518.93	0.09
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	33,044.000	41.490513	1,371,012.51	58.170000	1,922,169.48	551,156.97	0.37
		Base		41.490513	1,371,012.51	58.170000	1,922,169.48	551,156.97	0.37

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84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	23,979.000	50.863031	1,219,644.63	93.940000	2,252,587.26	1,032,942.63	0.43
		Base		50.863031	1,219,644.63	93.940000	2,252,587.26	1,032,942.63	0.43
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	26,635.000	21.154705	563,455.56	31.560000	840,600.60	277,145.04	0.16
		Base		21.154705	563,455.56	31.560000	840,600.60	277,145.04	0.16
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	41,089.000	10.432465	428,659.54	6.070000	249,410.23	-179,249.31	0.05
		Base		10.432465	428,659.54	6.070000	249,410.23	-179,249.31	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,402.000	14.709314	226,552.86	19.170000	295,256.34	68,703.48	0.06
		Base		14.709314	226,552.86	19.170000	295,256.34	68,703.48	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	22,586.000	17.681376	399,351.55	22.920000	517,671.12	118,319.57	0.10
		Base		17.681376	399,351.55	22.920000	517,671.12	118,319.57	0.10
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	10,398.000	23.985069	249,396.75	67.290000	699,681.42	450,284.67	0.13
		Base		23.985069	249,396.75	67.290000	699,681.42	450,284.67	0.13
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,798.000	18.921867	280,005.79	42.260000	625,363.48	345,357.69	0.12
		Base		18.921867	280,005.79	42.260000	625,363.48	345,357.69	0.12
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	107,432.000	5.690864	611,380.87	9.000000	966,888.00	355,507.13	0.18
		Base		5.690864	611,380.87	9.000000	966,888.00	355,507.13	0.18
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,060.000	39.755224	360,182.33	82.130000	744,097.80	383,915.47	0.14
		Base		39.755224	360,182.33	82.130000	744,097.80	383,915.47	0.14
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	20,111.000	9.142155	183,857.87	12.450000	250,381.95	66,524.08	0.05
		Base		9.142155	183,857.87	12.450000	250,381.95	66,524.08	0.05

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858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,592.000	42.117340	572,458.89	41.660000	566,242.72	-6,216.17	0.11
		Base		42.117340	572,458.89	41.660000	566,242.72	-6,216.17	0.11
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	63,859.000	10.884050	695,044.53	13.410000	856,349.19	161,304.66	0.16
		Base		10.884050	695,044.53	13.410000	856,349.19	161,304.66	0.16
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	15,753.000	17.442982	274,779.29	40.640000	640,201.92	365,422.63	0.12
		Base		17.442982	274,779.29	40.640000	640,201.92	365,422.63	0.12
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	85,368.000	12.447285	1,062,599.83	12.920000	1,102,954.56	40,354.73	0.21
		Base		12.447285	1,062,599.83	12.920000	1,102,954.56	40,354.73	0.21
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	39,903.000	29.425296	1,174,157.59	14.680000	585,776.04	-588,381.55	0.11
		Base		29.425296	1,174,157.59	14.680000	585,776.04	-588,381.55	0.11
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,745.000	42.247792	327,209.15	53.410000	413,660.45	86,451.30	0.08
		Base		42.247792	327,209.15	53.410000	413,660.45	86,451.30	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,781.000	32.334684	445,604.28	49.630000	683,951.03	238,346.75	0.13
		Base		32.334684	445,604.28	49.630000	683,951.03	238,346.75	0.13
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	61,086.000	13.434643	820,668.61	14.070000	859,480.02	38,811.41	0.16
		Base		13.434643	820,668.61	14.070000	859,480.02	38,811.41	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	47,037.000	14.136490	664,938.06	14.940000	702,732.78	37,794.72	0.13
		Base		14.136490	664,938.06	14.940000	702,732.78	37,794.72	0.13
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	24,821.000	17.171869	426,222.95	33.210000	824,305.41	398,082.46	0.16
		Base		17.171869	426,222.95	33.210000	824,305.41	398,082.46	0.16

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	16,457.000	19.803700	325,909.49	18.930000	311,531.01	-14,378.48	0.06
		Base		19.803700	325,909.49	18.930000	311,531.01	-14,378.48	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,134.000	15.108263	137,998.87	26.030000	237,758.02	99,759.15	0.05
		Base		15.108263	137,998.87	26.030000	237,758.02	99,759.15	0.05
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	128,765.000	8.668271	1,116,169.92	13.710000	1,765,368.15	649,198.23	0.34
		Base		8.668271	1,116,169.92	13.710000	1,765,368.15	649,198.23	0.34
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	31,155.000	29.862561	930,368.09	2.160000	67,294.80	-863,073.29	0.01
		Base		29.862561	930,368.09	2.160000	67,294.80	-863,073.29	0.01
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,675.000	18.059536	499,797.65	24.850000	687,723.75	187,926.10	0.13
		Base		18.059536	499,797.65	24.850000	687,723.75	187,926.10	0.13
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	25,566.000	33.619844	859,524.92	47.460000	1,213,362.36	353,837.44	0.23
		Base		33.619844	859,524.92	47.460000	1,213,362.36	353,837.44	0.23
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	26,212.000	36.985930	969,475.21	81.305000	2,131,166.66	1,161,691.45	0.41
		Base		36.985930	969,475.21	81.305000	2,131,166.66	1,161,691.45	0.41
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	19,838.000	37.655694	747,013.65	77.250000	1,532,485.50	785,471.85	0.29
		Base		37.655694	747,013.65	77.250000	1,532,485.50	785,471.85	0.29
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	62,735.000	11.629706	729,589.59	11.850000	743,409.75	13,820.16	0.14
		Base		11.629706	729,589.59	11.850000	743,409.75	13,820.16	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	37,890.000	12.420225	470,602.31	9.010000	341,388.90	-129,213.41	0.07
		Base		12.420225	470,602.31	9.010000	341,388.90	-129,213.41	0.07

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	59,757.000	16.455699	983,343.20	25.455000	1,521,114.44	537,771.24	0.29
		Base		16.455699	983,343.20	25.455000	1,521,114.44	537,771.24	0.29
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	41,082.000	14.950425	614,193.38	15.315000	629,170.83	14,977.45	0.12
		Base		14.950425	614,193.38	15.315000	629,170.83	14,977.45	0.12
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	25,938.000	15.213928	394,618.87	13.800000	357,944.40	-36,674.47	0.07
		Base		15.213928	394,618.87	13.800000	357,944.40	-36,674.47	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	37,305.000	18.337657	684,086.29	24.110000	899,423.55	215,337.26	0.17
		Base		18.337657	684,086.29	24.110000	899,423.55	215,337.26	0.17
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,462.000	19.064731	237,584.68	25.450000	317,157.90	79,573.22	0.06
		Base		19.064731	237,584.68	25.450000	317,157.90	79,573.22	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	11.370000	291,356.25	-70,864.41	0.06
		Base		14.135440	362,220.66	11.370000	291,356.25	-70,864.41	0.06
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	56,543.000	11.058115	625,258.98	6.180000	349,435.74	-275,823.24	0.07
		Base		11.058115	625,258.98	6.180000	349,435.74	-275,823.24	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,471.000	23.451860	1,042,927.65	24.020000	1,068,193.42	25,265.77	0.20
		Base		23.451860	1,042,927.65	24.020000	1,068,193.42	25,265.77	0.20
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	33,361.000	17.915397	597,675.57	40.280000	1,343,781.08	746,105.51	0.26
		Base		17.915397	597,675.57	40.280000	1,343,781.08	746,105.51	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	32,470.000	34.851904	1,131,641.31	48.650000	1,579,665.50	448,024.19	0.30
		Base		34.851904	1,131,641.31	48.650000	1,579,665.50	448,024.19	0.30
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	44,391.000	18.302242	812,454.84	36.430000	1,617,164.13	804,709.29	0.31
		Base		18.302242	812,454.84	36.430000	1,617,164.13	804,709.29	0.31
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	38,081.000	24.472987	931,955.83	9.360000	356,438.16	-575,517.67	0.07
		Base		24.472987	931,955.83	9.360000	356,438.16	-575,517.67	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,389.000	41.042653	344,306.82	53.850000	451,747.65	107,440.83	0.09
		Base		41.042653	344,306.82	53.850000	451,747.65	107,440.83	0.09
891092108	TORO CO COMMON STOCK USD1.								
		Local	39,544.000	34.874749	1,379,087.07	70.120000	2,772,825.28	1,393,738.21	0.53
		Base		34.874749	1,379,087.07	70.120000	2,772,825.28	1,393,738.21	0.53
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	18,176.000	19.913369	361,945.39	20.110000	365,519.36	3,573.97	0.07
		Base		19.913369	361,945.39	20.110000	365,519.36	3,573.97	0.07
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	30,200.000	16.405799	495,455.14	24.350000	735,370.00	239,914.86	0.14
		Base		16.405799	495,455.14	24.350000	735,370.00	239,914.86	0.14
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	67,406.000	5.428994	365,946.76	6.880000	463,753.28	97,806.52	0.09
		Base		5.428994	365,946.76	6.880000	463,753.28	97,806.52	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	31,072.000	7.982240	248,024.15	16.100000	500,259.20	252,235.05	0.10
		Base		7.982240	248,024.15	16.100000	500,259.20	252,235.05	0.10
902104108	II VI INC COMMON STOCK NPV								
		Local	36,942.000	21.772869	804,333.32	18.460000	681,949.32	-122,384.00	0.13
		Base		21.772869	804,333.32	18.460000	681,949.32	-122,384.00	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
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	40,167.000	34.480272	1,384,969.10	51.420000	2,065,387.14	680,418.04	0.39
		Base		34.480272	1,384,969.10	51.420000	2,065,387.14	680,418.04	0.39
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	26,822.000	43.469739	1,165,945.35	52.890000	1,418,615.58	252,670.23	0.27
		Base		43.469739	1,165,945.35	52.890000	1,418,615.58	252,670.23	0.27
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	38,298.000	33.574726	1,285,844.87	35.610000	1,363,791.78	77,946.91	0.26
		Base		33.574726	1,285,844.87	35.610000	1,363,791.78	77,946.91	0.26
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,082.000	26.439589	530,959.82	17.340000	348,221.88	-182,737.94	0.07
		Base		26.439589	530,959.82	17.340000	348,221.88	-182,737.94	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	10,205.000	29.760533	303,706.24	36.090000	368,298.45	64,592.21	0.07
		Base		29.760533	303,706.24	36.090000	368,298.45	64,592.21	0.07
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,111.000	62.674292	696,374.06	117.690000	1,307,653.59	611,279.53	0.25
		Base		62.674292	696,374.06	117.690000	1,307,653.59	611,279.53	0.25
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	32,100.000	10.941470	351,221.19	18.880000	606,048.00	254,826.81	0.12
		Base		10.941470	351,221.19	18.880000	606,048.00	254,826.81	0.12
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	45,226.000	26.966270	1,219,576.51	37.580000	1,699,593.08	480,016.57	0.32
		Base		26.966270	1,219,576.51	37.580000	1,699,593.08	480,016.57	0.32
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,945.000	20.751325	310,128.55	31.770000	474,802.65	164,674.10	0.09
		Base		20.751325	310,128.55	31.770000	474,802.65	164,674.10	0.09
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	11,434.000	24.809597	283,672.93	22.500000	257,265.00	-26,407.93	0.05
		Base		24.809597	283,672.93	22.500000	257,265.00	-26,407.93	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
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	27,632.000	33.535777	926,660.60	40.990000	1,132,635.68	205,975.08	0.22
		Base		33.535777	926,660.60	40.990000	1,132,635.68	205,975.08	0.22
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		Local	16,468.000	44.400405	731,185.87	47.160000	776,630.88	45,445.01	0.15
		Base		44.400405	731,185.87	47.160000	776,630.88	45,445.01	0.15
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,221.000	26.750224	300,164.26	56.440000	633,313.24	333,148.98	0.12
		Base		26.750224	300,164.26	56.440000	633,313.24	333,148.98	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	14,189.000	33.422153	474,226.93	55.480000	787,205.72	312,978.79	0.15
		Base		33.422153	474,226.93	55.480000	787,205.72	312,978.79	0.15
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,185.000	40.919382	375,844.52	56.250000	516,656.25	140,811.73	0.10
		Base		40.919382	375,844.52	56.250000	516,656.25	140,811.73	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	20,687.000	13.932670	288,225.15	25.590000	529,380.33	241,155.18	0.10
		Base		13.932670	288,225.15	25.590000	529,380.33	241,155.18	0.10
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	15,342.000	15.267854	234,239.42	9.600000	147,283.20	-86,956.22	0.03
		Base		15.267854	234,239.42	9.600000	147,283.20	-86,956.22	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	19,561.000	19.071397	373,055.59	23.060000	451,076.66	78,021.07	0.09
		Base		19.071397	373,055.59	23.060000	451,076.66	78,021.07	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,363.000	47.246329	725,845.36	49.970000	767,689.11	41,843.75	0.15
		Base		47.246329	725,845.36	49.970000	767,689.11	41,843.75	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	14,232.000	8.418776	119,816.02	9.160000	130,365.12	10,549.10	0.02
		Base		8.418776	119,816.02	9.160000	130,365.12	10,549.10	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
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	20,851.000	11.379573	237,275.48	21.540000	449,130.54	211,855.06	0.09
		Base		11.379573	237,275.48	21.540000	449,130.54	211,855.06	0.09
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	11,103.000	29.101361	323,112.41	30.320000	336,642.96	13,530.55	0.06
		Base		29.101361	323,112.41	30.320000	336,642.96	13,530.55	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	28,568.000	38.216349	1,091,764.67	30.550000	872,752.40	-219,012.27	0.17
		Base		38.216349	1,091,764.67	30.550000	872,752.40	-219,012.27	0.17
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	5,796.000	40.557992	235,074.12	44.130000	255,777.48	20,703.36	0.05
		Base		40.557992	235,074.12	44.130000	255,777.48	20,703.36	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,257.000	21.910145	312,372.94	27.820000	396,629.74	84,256.80	0.08
		Base		21.910145	312,372.94	27.820000	396,629.74	84,256.80	0.08
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	30,614.000	44.748738	1,369,937.86	59.610000	1,824,900.54	454,962.68	0.35
		Base		44.748738	1,369,937.86	59.610000	1,824,900.54	454,962.68	0.35
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,779.000	12.046189	141,892.06	15.200000	179,040.80	37,148.74	0.03
		Base		12.046189	141,892.06	15.200000	179,040.80	37,148.74	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,067.000	21.915716	417,866.95	41.380000	788,992.46	371,125.51	0.15
		Base		21.915716	417,866.95	41.380000	788,992.46	371,125.51	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,020.000	106.778817	536,029.66	130.770000	656,465.40	120,435.74	0.13
		Base		106.778817	536,029.66	130.770000	656,465.40	120,435.74	0.13
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	21,932.000	42.476220	931,588.46	41.190000	903,379.08	-28,209.38	0.17
		Base		42.476220	931,588.46	41.190000	903,379.08	-28,209.38	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
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,770.000	46.637934	455,652.62	88.540000	865,035.80	409,383.18	0.16
		Base		46.637934	455,652.62	88.540000	865,035.80	409,383.18	0.16
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	23,354.000	39.435090	920,967.10	53.330000	1,245,468.82	324,501.72	0.24
		Base		39.435090	920,967.10	53.330000	1,245,468.82	324,501.72	0.24
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,213.000	38.219409	772,528.91	55.030000	1,112,321.39	339,792.48	0.21
		Base		38.219409	772,528.91	55.030000	1,112,321.39	339,792.48	0.21
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	35,518.000	8.250293	293,033.90	9.530000	338,486.54	45,452.64	0.06
		Base		8.250293	293,033.90	9.530000	338,486.54	45,452.64	0.06
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	50,484.000	25.372440	1,280,902.25	60.210000	3,039,641.64	1,758,739.39	0.58
		Base		25.372440	1,280,902.25	60.210000	3,039,641.64	1,758,739.39	0.58
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	18,389.000	46.714739	859,037.34	43.210000	794,588.69	-64,448.65	0.15
		Base		46.714739	859,037.34	43.210000	794,588.69	-64,448.65	0.15
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	50,062.000	5.124886	256,562.02	9.970000	499,118.14	242,556.12	0.10
		Base		5.124886	256,562.02	9.970000	499,118.14	242,556.12	0.10
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	19,149.000	12.030042	230,363.28	21.260000	407,107.74	176,744.46	0.08
		Base		12.030042	230,363.28	21.260000	407,107.74	176,744.46	0.08
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	33,183.000	36.218057	1,201,823.80	47.680000	1,582,165.44	380,341.64	0.30
		Base		36.218057	1,201,823.80	47.680000	1,582,165.44	380,341.64	0.30
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	72,147.000	20.302475	1,464,762.63	33.450000	2,413,317.15	948,554.52	0.46
		Base		20.302475	1,464,762.63	33.450000	2,413,317.15	948,554.52	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
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,384.000	66.044231	421,626.37	72.920000	465,521.28	43,894.91	0.09
		Base		66.044231	421,626.37	72.920000	465,521.28	43,894.91	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,186.000	10.058740	172,869.51	17.670000	303,676.62	130,807.11	0.06
		Base		10.058740	172,869.51	17.670000	303,676.62	130,807.11	0.06
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	16,400.000	16.751001	274,716.41	17.030000	279,292.00	4,575.59	0.05
		Base		16.751001	274,716.41	17.030000	279,292.00	4,575.59	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	15,362.000	25.881995	397,599.20	40.250000	618,320.50	220,721.30	0.12
		Base		25.881995	397,599.20	40.250000	618,320.50	220,721.30	0.12
G3164Q101	C+J ENERGY SERVICES LTD COMMON STOCK								
		Local	32,624.000	23.867797	778,663.01	11.130000	363,105.12	-415,557.89	0.07
		Base		23.867797	778,663.01	11.130000	363,105.12	-415,557.89	0.07
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	21,076.000	20.159083	424,872.83	18.990000	400,233.24	-24,639.59	0.08
		Base		20.159083	424,872.83	18.990000	400,233.24	-24,639.59	0.08
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	18,969.000	34.715090	658,510.54	81.490000	1,545,783.81	887,273.27	0.29
		Base		34.715090	658,510.54	81.490000	1,545,783.81	887,273.27	0.29
G62185106	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666								
		Local	26,180.000	33.735392	883,192.56	38.440000	1,006,359.20	123,166.64	0.19
		Base		33.735392	883,192.56	38.440000	1,006,359.20	123,166.64	0.19
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		Local	60,203.000	10.203899	614,305.35	1.300000	78,263.90	-536,041.45	0.01
		Base		10.203899	614,305.35	1.300000	78,263.90	-536,041.45	0.01
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	65,173.000	9.851760	642,068.73	12.300000	801,627.90	159,559.17	0.15
		Base		9.851760	642,068.73	12.300000	801,627.90	159,559.17	0.15

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		17,873,095.000	Local		384,233,139.50		519,553,922.19	135,320,782.69	98.97
			Base		384,233,139.50		519,553,922.19	135,320,782.69	98.97
EQUITY Total									
		17,873,095.000	Base		384,233,139.50		519,553,922.19	135,320,782.69	98.97

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		22,461,713.830	Base	388,821,758.33		524,142,541.02	135,320,782.69	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	13,986,261.930	1.000000	13,986,261.93	1.000000	13,986,261.93	0.00	0.74
		Base		1.000000	13,986,261.93	1.000000	13,986,261.93	0.00	0.74
US DOLLAR Total									
		Local	13,986,261.930		13,986,261.93		13,986,261.93	0.00	0.74
		Base			13,986,261.93		13,986,261.93	0.00	0.74
CASH Total									
		Base	13,986,261.930		13,986,261.93		13,986,261.93	0.00	0.74
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	99.876461	4,993,823.05	108.446100	5,422,305.00	428,481.95	0.29
		Base		99.876461	4,993,823.05	108.446100	5,422,305.00	428,481.95	0.29

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00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.666168	4,983,308.38	119.720300	5,986,015.00	1,002,706.62	0.32
		Base		99.666168	4,983,308.38	119.720300	5,986,015.00	1,002,706.62	0.32
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.883166	3,968,358.17	112.676900	4,476,653.24	508,295.07	0.24
		Base		99.883166	3,968,358.17	112.676900	4,476,653.24	508,295.07	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.719002	4,985,950.10	155.750300	7,787,515.00	2,801,564.90	0.41
		Base		99.719002	4,985,950.10	155.750300	7,787,515.00	2,801,564.90	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	99.952400	6,996,668.00	-3,332.00	0.37
		Base		100.000000	7,000,000.00	99.952400	6,996,668.00	-3,332.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.915755	2,997,472.65	128.964500	3,868,935.00	871,462.35	0.21
		Base		99.915755	2,997,472.65	128.964500	3,868,935.00	871,462.35	0.21
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.154312	5,507,715.60	113.645400	5,682,270.00	174,554.40	0.30
		Base		110.154312	5,507,715.60	113.645400	5,682,270.00	174,554.40	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	99.998000	6,999,860.00	-140.00	0.37
		Base		100.000000	7,000,000.00	99.998000	6,999,860.00	-140.00	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	100.297600	7,020,832.00	20,832.00	0.37
		Base		100.000000	7,000,000.00	100.297600	7,020,832.00	20,832.00	0.37
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5881	15 Aug 2016		
		Local	5,000,000.000	99.426672	4,971,333.58	99.233100	4,961,655.00	-9,678.58	0.26
		Base		99.426672	4,971,333.58	99.233100	4,961,655.00	-9,678.58	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	106.831471	5,341,573.54	106.724900	5,336,245.00	-5,328.54	0.28
		Base		106.831471	5,341,573.54	106.724900	5,336,245.00	-5,328.54	0.28

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06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.7036	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	99.967444	4,998,372.19	101.502400	5,075,120.00	76,747.81	0.27
		Base		99.967444	4,998,372.19	101.502400	5,075,120.00	76,747.81	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.929720	4,606,911.28	112.655700	4,678,591.22	71,679.94	0.25
Original Face:		Base	4,153,000.000	110.929720	4,606,911.28	112.655700	4,678,591.22	71,679.94	0.25
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.869454	5,143,472.68	110.138890	5,506,944.50	363,471.82	0.29
Original Face:		Base	5,000,000.000	102.869454	5,143,472.68	110.138890	5,506,944.50	363,471.82	0.29
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	5,900,000.000	99.998440	5,899,907.95	100.398200	5,923,493.80	23,585.85	0.31
Original Face:		Base	5,900,000.000	99.998440	5,899,907.95	100.398200	5,923,493.80	23,585.85	0.31
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.004866	5,250,243.29	108.207500	5,410,375.00	160,131.71	0.29
Original Face:		Base	5,000,000.000	105.004866	5,250,243.29	108.207500	5,410,375.00	160,131.71	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,040,344.830	100.415743	4,057,142.30	100.266100	4,051,096.19	-6,046.11	0.21
Original Face:		Base	5,000,000.000	100.415743	4,057,142.30	100.266100	4,051,096.19	-6,046.11	0.21
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,642,140.510	99.998812	4,642,085.36	99.857200	4,635,511.53	-6,573.83	0.25
Original Face:		Base	5,250,000.000	99.998812	4,642,085.36	99.857200	4,635,511.53	-6,573.83	0.25
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,263,380.210	99.998876	2,263,354.77	100.242490	2,268,868.68	5,513.91	0.12
Original Face:		Base	2,500,000.000	99.998876	2,263,354.77	100.242490	2,268,868.68	5,513.91	0.12
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.841365	2,995,240.94	102.077400	3,062,322.00	67,081.06	0.16
		Base		99.841365	2,995,240.94	102.077400	3,062,322.00	67,081.06	0.16

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166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.79185	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.199400	4,007,976.00	7,976.00	0.21
		Base		100.000000	4,000,000.00	100.199400	4,007,976.00	7,976.00	0.21
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	104.288842	5,214,442.09	104.385000	5,219,250.00	4,807.91	0.28
		Base		104.288842	5,214,442.09	104.385000	5,219,250.00	4,807.91	0.28
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	100.446823	5,022,341.17	100.446823	5,022,341.15	-0.02	0.27
		Base		100.446823	5,022,341.17	100.446823	5,022,341.15	-0.02	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	104.907800	2,098,156.00	98,156.00	0.11
		Base		100.000000	2,000,000.00	104.907800	2,098,156.00	98,156.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.813153	4,990,657.67	102.482900	5,124,145.00	133,487.33	0.27
		Base		99.813153	4,990,657.67	102.482900	5,124,145.00	133,487.33	0.27
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	1,027,560.730	99.423694	1,021,638.84	99.862900	1,026,151.94	4,513.10	0.05
	Original Face:	Base	1,175,000.000	99.423694	1,021,638.84	99.862900	1,026,151.94	4,513.10	0.05
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.980150	5,149,007.51	103.292300	5,164,615.00	15,607.49	0.27
	Original Face:	Base	5,000,000.000	102.980150	5,149,007.51	103.292300	5,164,615.00	15,607.49	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.708869	9,970,886.92	127.618000	12,761,800.00	2,790,913.08	0.68
		Base		99.708869	9,970,886.92	127.618000	12,761,800.00	2,790,913.08	0.68
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.741073	4,987,053.66	114.846200	5,742,310.00	755,256.34	0.30
		Base		99.741073	4,987,053.66	114.846200	5,742,310.00	755,256.34	0.30
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.388386	5,619,419.29	112.205900	5,610,295.00	-9,124.29	0.30
	Original Face:	Base	5,000,000.000	112.388386	5,619,419.29	112.205900	5,610,295.00	-9,124.29	0.30

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24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.844279	2,995,328.37	102.111400	3,063,342.00	68,013.63	0.16
		Base		99.844279	2,995,328.37	102.111400	3,063,342.00	68,013.63	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.776469	2,993,294.08	99.127500	2,973,825.00	-19,469.08	0.16
		Base		99.776469	2,993,294.08	99.127500	2,973,825.00	-19,469.08	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.987985	4,999,399.25	106.883200	5,344,160.00	344,760.75	0.28
		Base		99.987985	4,999,399.25	106.883200	5,344,160.00	344,760.75	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.914355	4,995,717.76	112.295700	5,614,785.00	619,067.24	0.30
		Base		99.914355	4,995,717.76	112.295700	5,614,785.00	619,067.24	0.30
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.618114	7,471,358.54	111.734300	8,380,072.50	908,713.96	0.44
		Base		99.618114	7,471,358.54	111.734300	8,380,072.50	908,713.96	0.44
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	220,696.850	100.200624	221,139.62	112.840614	249,035.68	27,896.06	0.01
	Original Face:	Base	5,000,000.000	100.200624	221,139.62	112.840614	249,035.68	27,896.06	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	829,579.650	100.000000	829,579.65	104.859354	869,891.86	40,312.21	0.05
	Original Face:	Base	15,000,000.000	100.000000	829,579.65	104.859354	869,891.86	40,312.21	0.05
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	898,193.560	100.433765	902,089.61	105.138421	944,346.53	42,256.92	0.05
	Original Face:	Base	16,453,008.000	100.433765	902,089.61	105.138421	944,346.53	42,256.92	0.05
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,580,666.100	105.226073	9,029,097.99	103.496350	8,880,676.22	-148,421.77	0.47
	Original Face:	Base	10,000,000.000	105.226073	9,029,097.99	103.496350	8,880,676.22	-148,421.77	0.47
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,940,204.890	103.930375	2,016,462.22	107.910829	2,093,691.18	77,228.96	0.11
	Original Face:	Base	5,085,000.000	103.930375	2,016,462.22	107.910829	2,093,691.18	77,228.96	0.11

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3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	6,723,119.350	103.346279	6,948,093.67	105.267242	7,077,242.32	129,148.65	0.38
	Original Face:	Base	11,186,424.000	103.346279	6,948,093.67	105.267242	7,077,242.32	129,148.65	0.38
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	7,586.970	99.814287	7,572.88	104.709700	7,944.29	371.41	0.00
	Original Face:	Base	3,000,000.000	99.814287	7,572.88	104.709700	7,944.29	371.41	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	3,503,554.580	105.475793	3,695,401.99	113.927606	3,991,515.86	296,113.87	0.21
	Original Face:	Base	10,300,000.000	105.475793	3,695,401.99	113.927606	3,991,515.86	296,113.87	0.21
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	247,229.800	99.758933	246,633.81	105.915249	261,854.06	15,220.25	0.01
	Original Face:	Base	5,000,000.000	99.758933	246,633.81	105.915249	261,854.06	15,220.25	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,570,027.510	99.519649	1,562,485.86	112.033935	1,758,963.60	196,477.74	0.09
	Original Face:	Base	14,598,876.000	99.519649	1,562,485.86	112.033935	1,758,963.60	196,477.74	0.09
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	1,338,644.270	99.508799	1,332,068.84	111.965209	1,498,815.85	166,747.01	0.08
	Original Face:	Base	11,774,977.000	99.508799	1,332,068.84	111.965209	1,498,815.85	166,747.01	0.08
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	601,009.120	99.436511	597,622.50	111.688880	671,260.35	73,637.85	0.04
	Original Face:	Base	3,598,890.000	99.436511	597,622.50	111.688880	671,260.35	73,637.85	0.04
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	529,176.190	99.548326	526,786.04	111.297547	588,960.12	62,174.08	0.03
	Original Face:	Base	6,241,535.000	99.548326	526,786.04	111.297547	588,960.12	62,174.08	0.03
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	501,595.070	99.986226	501,525.98	105.356968	528,465.36	26,939.38	0.03
	Original Face:	Base	5,489,657.000	99.986226	501,525.98	105.356968	528,465.36	26,939.38	0.03
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	644,150.550	100.280765	645,959.10	112.953115	727,588.11	81,629.01	0.04
	Original Face:	Base	5,000,000.000	100.280765	645,959.10	112.953115	727,588.11	81,629.01	0.04

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31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	525,313.250	101.068435	530,925.88	112.943704	593,308.24	62,382.36	0.03
Original Face:		Base	5,000,000.000	101.068435	530,925.88	112.943704	593,308.24	62,382.36	0.03
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	703,832.500	100.724671	708,932.97	113.324489	797,614.58	88,681.61	0.04
Original Face:		Base	5,000,000.000	100.724671	708,932.97	113.324489	797,614.58	88,681.61	0.04
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.4	01 Jan 2037		
		Local	3,142,110.600	104.432488	3,281,384.28	107.063816	3,364,063.51	82,679.23	0.18
Original Face:		Base	6,000,000.000	104.432488	3,281,384.28	107.063816	3,364,063.51	82,679.23	0.18
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.288	01 Oct 2036		
		Local	2,231,630.150	104.380700	2,329,391.17	106.964045	2,387,041.88	57,650.71	0.13
Original Face:		Base	5,000,000.000	104.380700	2,329,391.17	106.964045	2,387,041.88	57,650.71	0.13
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	7,309,684.400	104.561650	7,643,126.60	102.797225	7,514,152.72	-128,973.88	0.40
Original Face:		Base	10,000,000.000	104.561650	7,643,126.60	102.797225	7,514,152.72	-128,973.88	0.40
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	7,501,420.800	104.483450	7,837,743.24	102.796035	7,711,163.15	-126,580.09	0.41
Original Face:		Base	10,000,000.000	104.483450	7,837,743.24	102.796035	7,711,163.15	-126,580.09	0.41
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	5,480,074.690	103.535642	5,673,830.51	105.111552	5,760,191.56	86,361.05	0.31
Original Face:		Base	5,920,907.000	103.535642	5,673,830.51	105.111552	5,760,191.56	86,361.05	0.31
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	9,458,410.100	104.490696	9,883,158.59	105.102534	9,941,028.69	57,870.10	0.53
Original Face:		Base	10,000,000.000	104.490696	9,883,158.59	105.102534	9,941,028.69	57,870.10	0.53
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.885439	7,990,835.08	101.953500	8,156,280.00	165,444.92	0.43
		Base		99.885439	7,990,835.08	101.953500	8,156,280.00	165,444.92	0.43
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	7,742,976.090	101.505861	7,859,574.53	102.882777	7,966,188.82	106,614.29	0.42
Original Face:		Base	8,000,000.000	101.505861	7,859,574.53	102.882777	7,966,188.82	106,614.29	0.42

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31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.213650	5,010,682.49	102.232700	5,111,635.00	100,952.51	0.27
		Base		100.213650	5,010,682.49	102.232700	5,111,635.00	100,952.51	0.27
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	114.771712	5,738,585.58	121.077900	6,053,895.00	315,309.42	0.32
		Base		114.771712	5,738,585.58	121.077900	6,053,895.00	315,309.42	0.32
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.017257	5,850,862.83	121.928200	6,096,410.00	245,547.17	0.32
		Base		117.017257	5,850,862.83	121.928200	6,096,410.00	245,547.17	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	101.751397	5,087,569.87	109.894800	5,494,740.00	407,170.13	0.29
		Base		101.751397	5,087,569.87	109.894800	5,494,740.00	407,170.13	0.29
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	120.672995	6,033,649.76	125.512100	6,275,605.00	241,955.24	0.33
		Base		120.672995	6,033,649.76	125.512100	6,275,605.00	241,955.24	0.33
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	119.674028	5,983,701.39	127.174900	6,358,745.00	375,043.61	0.34
		Base		119.674028	5,983,701.39	127.174900	6,358,745.00	375,043.61	0.34
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	101.705714	10,170,571.43	101.715700	10,171,570.00	998.57	0.54
		Base		101.705714	10,170,571.43	101.715700	10,171,570.00	998.57	0.54
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	100.824142	2,797,869.93	100.978500	2,802,153.38	4,283.45	0.15
		Base		100.824142	2,797,869.93	100.978500	2,802,153.38	4,283.45	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.424776	5,121,238.80	102.053300	5,102,665.00	-18,573.80	0.27
		Base		102.424776	5,121,238.80	102.053300	5,102,665.00	-18,573.80	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.647990	5,082,399.52	101.253900	5,062,695.00	-19,704.52	0.27
		Base		101.647990	5,082,399.52	101.253900	5,062,695.00	-19,704.52	0.27

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3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	101.813484	5,090,674.21	110.677500	5,533,875.00	443,200.79	0.29
		Base		101.813484	5,090,674.21	110.677500	5,533,875.00	443,200.79	0.29
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	113.679495	5,683,974.74	113.515600	5,675,780.00	-8,194.74	0.30
		Base		113.679495	5,683,974.74	113.515600	5,675,780.00	-8,194.74	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	112.052919	6,174,115.86	111.948800	6,168,378.88	-5,736.98	0.33
		Base		112.052919	6,174,115.86	111.948800	6,168,378.88	-5,736.98	0.33
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,352,418.890	105.889805	2,490,971.78	106.749900	2,511,204.81	20,233.03	0.13
Original Face:		Base	3,000,000.000	105.889805	2,490,971.78	106.749900	2,511,204.81	20,233.03	0.13
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60662	25 Mar 2052		
		Local	1,288,290.060	110.251508	1,420,359.22	112.243300	1,446,019.28	25,660.06	0.08
Original Face:		Base	4,261,779.000	110.251508	1,420,359.22	112.243300	1,446,019.28	25,660.06	0.08
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,550,937.840	107.294218	4,882,893.16	108.659100	4,945,008.10	62,114.94	0.26
Original Face:		Base	6,000,000.000	107.294218	4,882,893.16	108.659100	4,945,008.10	62,114.94	0.26
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.690513	5,134,525.64	104.890000	5,244,500.00	109,974.36	0.28
Original Face:		Base	5,000,000.000	102.690513	5,134,525.64	104.890000	5,244,500.00	109,974.36	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,644,711.250	105.497045	3,845,062.65	103.245000	3,762,982.13	-82,080.52	0.20
Original Face:		Base	5,000,000.000	105.497045	3,845,062.65	103.245000	3,762,982.13	-82,080.52	0.20
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,795,032.140	111.986142	5,369,771.48	110.416100	5,294,487.48	-75,284.00	0.28
Original Face:		Base	5,469,245.000	111.986142	5,369,771.48	110.416100	5,294,487.48	-75,284.00	0.28
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	6,924,028.100	100.602147	6,965,720.94	101.192700	7,006,610.98	40,890.04	0.37
Original Face:		Base	10,000,000.000	100.602147	6,965,720.94	101.192700	7,006,610.98	40,890.04	0.37

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3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,962,556.350	102.656846	4,067,835.36	99.538100	3,944,253.30	-123,582.06	0.21
	Original Face:	Base	5,000,000.000	102.656846	4,067,835.36	99.538100	3,944,253.30	-123,582.06	0.21
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,509,586.320	99.908702	4,505,469.18	102.026200	4,600,959.56	95,490.38	0.24
	Original Face:	Base	6,000,000.000	99.908702	4,505,469.18	102.026200	4,600,959.56	95,490.38	0.24
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,100,342.450	99.154340	4,065,667.51	102.573400	4,205,860.66	140,193.15	0.22
	Original Face:	Base	5,000,000.000	99.154340	4,065,667.51	102.573400	4,205,860.66	140,193.15	0.22
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.521	25 Apr 2038		
		Local	4,082,743.550	99.821504	4,075,456.00	100.202400	4,091,007.02	15,551.02	0.22
	Original Face:	Base	5,000,000.000	99.821504	4,075,456.00	100.202400	4,091,007.02	15,551.02	0.22
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,107,077.250	107.110984	4,399,130.86	106.128800	4,358,791.80	-40,339.06	0.23
	Original Face:	Base	5,000,000.000	107.110984	4,399,130.86	106.128800	4,358,791.80	-40,339.06	0.23
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,622,781.950	104.797170	1,700,629.56	107.602600	1,746,155.57	45,526.01	0.09
	Original Face:	Base	1,750,000.000	104.797170	1,700,629.56	107.602600	1,746,155.57	45,526.01	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.022413	3,396,994.33	97.945400	3,576,772.08	179,777.75	0.19
	Original Face:	Base	3,651,802.000	93.022413	3,396,994.33	97.945400	3,576,772.08	179,777.75	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	6,752,712.040	103.124476	6,963,698.94	102.951800	6,952,038.59	-11,660.35	0.37
	Original Face:	Base	8,500,000.000	103.124476	6,963,698.94	102.951800	6,952,038.59	-11,660.35	0.37
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,316,112.050	103.326207	4,459,674.88	103.729400	4,477,077.13	17,402.25	0.24
	Original Face:	Base	5,000,000.000	103.326207	4,459,674.88	103.729400	4,477,077.13	17,402.25	0.24
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,608,968.550	106.612719	4,913,746.71	108.291400	4,991,116.57	77,369.86	0.26
	Original Face:	Base	5,000,000.000	106.612719	4,913,746.71	108.291400	4,991,116.57	77,369.86	0.26

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3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,371,609.800	103.182547	4,510,738.33	104.466700	4,566,876.49	56,138.16	0.24
Original Face:		Base	5,000,000.000	103.182547	4,510,738.33	104.466700	4,566,876.49	56,138.16	0.24
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,682,512.350	101.452506	4,750,526.14	104.670500	4,901,209.09	150,682.95	0.26
Original Face:		Base	5,000,000.000	101.452506	4,750,526.14	104.670500	4,901,209.09	150,682.95	0.26
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,747,750.290	109.441137	8,479,226.00	111.411100	8,631,853.82	152,627.82	0.46
Original Face:		Base	8,346,000.000	109.441137	8,479,226.00	111.411100	8,631,853.82	152,627.82	0.46
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,454,712.950	102.593384	4,570,240.78	104.203600	4,641,971.26	71,730.48	0.25
Original Face:		Base	5,000,000.000	102.593384	4,570,240.78	104.203600	4,641,971.26	71,730.48	0.25
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,409,078.480	103.028872	5,572,912.54	104.415900	5,647,937.98	75,025.44	0.30
Original Face:		Base	6,000,000.000	103.028872	5,572,912.54	104.415900	5,647,937.98	75,025.44	0.30
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,792,029.930	104.791540	9,213,303.56	107.428000	9,445,101.91	231,798.35	0.50
Original Face:		Base	9,284,523.000	104.791540	9,213,303.56	107.428000	9,445,101.91	231,798.35	0.50
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,551,996.750	101.755445	4,631,904.56	101.472300	4,619,015.80	-12,888.76	0.24
Original Face:		Base	5,000,000.000	101.755445	4,631,904.56	101.472300	4,619,015.80	-12,888.76	0.24
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.39013	25 May 2018		
		Local	9,880,636.700	100.235056	9,903,861.75	100.124700	9,892,957.85	-10,903.90	0.52
Original Face:		Base	10,000,000.000	100.235056	9,903,861.75	100.124700	9,892,957.85	-10,903.90	0.52
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.848857	10,996,880.52	101.770300	10,881,558.31	-115,322.21	0.58
Original Face:		Base	10,692,273.000	102.848857	10,996,880.52	101.770300	10,881,558.31	-115,322.21	0.58
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	650,795.020	99.825616	649,660.14	111.675804	726,780.57	77,120.43	0.04
Original Face:		Base	6,625,000.000	99.825616	649,660.14	111.675804	726,780.57	77,120.43	0.04

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31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	296,160.000	99.995502	296,146.68	105.060158	311,146.16	14,999.48	0.02
	Original Face:	Base	5,000,000.000	99.995502	296,146.68	105.060158	311,146.16	14,999.48	0.02
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	561,113.220	99.917774	560,651.84	113.952068	639,400.12	78,748.28	0.03
	Original Face:	Base	6,000,000.000	99.917774	560,651.84	113.952068	639,400.12	78,748.28	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,331,467.600	103.660217	3,453,406.53	107.234500	3,572,482.62	119,076.09	0.19
	Original Face:	Base	5,000,000.000	103.660217	3,453,406.53	107.234500	3,572,482.62	119,076.09	0.19
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	672,452.650	102.538378	689,522.04	101.675200	683,717.58	-5,804.46	0.04
	Original Face:	Base	5,000,000.000	102.538378	689,522.04	101.675200	683,717.58	-5,804.46	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	106.980897	5,349,044.83	112.131300	5,606,565.00	257,520.17	0.30
	Original Face:	Base	5,000,000.000	106.980897	5,349,044.83	112.131300	5,606,565.00	257,520.17	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,518,250.890	104.994798	2,644,032.43	107.108800	2,697,268.31	53,235.88	0.14
	Original Face:	Base	7,703,000.000	104.994798	2,644,032.43	107.108800	2,697,268.31	53,235.88	0.14
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	2,946,286.530	103.492931	3,049,198.30	103.872900	3,060,393.26	11,194.96	0.16
	Original Face:	Base	10,316,000.000	103.492931	3,049,198.30	103.872900	3,060,393.26	11,194.96	0.16
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,228,792.900	103.735053	3,349,390.01	107.458700	3,469,618.88	120,228.87	0.18
	Original Face:	Base	10,000,000.000	103.735053	3,349,390.01	107.458700	3,469,618.88	120,228.87	0.18
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,129,272.800	103.543818	6,346,483.07	107.160800	6,568,177.77	221,694.70	0.35
	Original Face:	Base	10,000,000.000	103.543818	6,346,483.07	107.160800	6,568,177.77	221,694.70	0.35
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	8,057,521.550	103.101174	8,307,399.28	99.978600	8,055,797.24	-251,602.04	0.43
	Original Face:	Base	13,000,000.000	103.101174	8,307,399.28	99.978600	8,055,797.24	-251,602.04	0.43

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,424,991.200	108.069040	3,701,355.12	107.267600	3,673,905.86	-27,449.26	0.19
	Original Face:	Base	5,000,000.000	108.069040	3,701,355.12	107.267600	3,673,905.86	-27,449.26	0.19
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,277,786.800	102.663725	4,391,735.26	100.711400	4,308,218.98	-83,516.28	0.23
	Original Face:	Base	5,000,000.000	102.663725	4,391,735.26	100.711400	4,308,218.98	-83,516.28	0.23
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,212,894.250	104.551123	4,404,628.27	103.622100	4,365,489.49	-39,138.78	0.23
	Original Face:	Base	5,000,000.000	104.551123	4,404,628.27	103.622100	4,365,489.49	-39,138.78	0.23
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,047,034.300	101.059672	4,089,919.60	102.660300	4,154,697.55	64,777.95	0.22
	Original Face:	Base	5,000,000.000	101.059672	4,089,919.60	102.660300	4,154,697.55	64,777.95	0.22
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,164,972.800	104.931203	4,370,356.06	104.648700	4,358,589.89	-11,766.17	0.23
	Original Face:	Base	5,000,000.000	104.931203	4,370,356.06	104.648700	4,358,589.89	-11,766.17	0.23
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,381,347.250	105.667909	4,629,678.02	107.210000	4,697,242.39	67,564.37	0.25
	Original Face:	Base	5,000,000.000	105.667909	4,629,678.02	107.210000	4,697,242.39	67,564.37	0.25
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,454,800.150	102.182690	4,552,034.63	104.738400	4,665,886.40	113,851.77	0.25
	Original Face:	Base	5,000,000.000	102.182690	4,552,034.63	104.738400	4,665,886.40	113,851.77	0.25
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	853,206.280	101.270628	864,047.36	103.347200	881,764.80	17,717.44	0.05
	Original Face:	Base	1,000,000.000	101.270628	864,047.36	103.347200	881,764.80	17,717.44	0.05
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	8,540,917.800	103.104209	8,806,045.77	104.014600	8,883,801.49	77,755.72	0.47
	Original Face:	Base	10,000,000.000	103.104209	8,806,045.77	104.014600	8,883,801.49	77,755.72	0.47
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,529,048.300	102.455804	4,640,272.84	103.226400	4,675,173.51	34,900.67	0.25
	Original Face:	Base	5,000,000.000	102.455804	4,640,272.84	103.226400	4,675,173.51	34,900.67	0.25

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3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,444,588.600	102.517260	4,556,470.44	104.577000	4,648,017.42	91,546.98	0.25
	Original Face:	Base	5,000,000.000	102.517260	4,556,470.44	104.577000	4,648,017.42	91,546.98	0.25
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	5,274,272.670	103.838255	5,476,712.68	103.660000	5,467,311.05	-9,401.63	0.29
	Original Face:	Base	6,185,000.000	103.838255	5,476,712.68	103.660000	5,467,311.05	-9,401.63	0.29
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,489,358.180	103.566656	5,685,144.73	104.730300	5,749,021.29	63,876.56	0.30
	Original Face:	Base	6,000,000.000	103.566656	5,685,144.73	104.730300	5,749,021.29	63,876.56	0.30
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.607550	1,760,122.08	106.559600	1,902,064.35	141,942.27	0.10
	Original Face:	Base	1,784,977.000	98.607550	1,760,122.08	106.559600	1,902,064.35	141,942.27	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,165,358.200	101.750752	9,325,820.89	103.640800	9,499,050.56	173,229.67	0.50
	Original Face:	Base	10,000,000.000	101.750752	9,325,820.89	103.640800	9,499,050.56	173,229.67	0.50
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,892,738.080	103.327572	5,055,547.47	104.040110	5,090,410.08	34,862.61	0.27
	Original Face:	Base	5,183,921.000	103.327572	5,055,547.47	104.040110	5,090,410.08	34,862.61	0.27
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,615,760.650	103.290841	4,767,657.99	103.715800	4,787,273.08	19,615.09	0.25
	Original Face:	Base	5,000,000.000	103.290841	4,767,657.99	103.715800	4,787,273.08	19,615.09	0.25
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,523,298.350	101.767462	4,603,245.92	102.646800	4,643,021.01	39,775.09	0.25
	Original Face:	Base	5,000,000.000	101.767462	4,603,245.92	102.646800	4,643,021.01	39,775.09	0.25
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	9,439,476.400	103.296705	9,750,668.12	104.554100	9,869,359.59	118,691.47	0.52
	Original Face:	Base	10,000,000.000	103.296705	9,750,668.12	104.554100	9,869,359.59	118,691.47	0.52
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	106.109222	5,305,461.12	109.141670	5,457,083.50	151,622.38	0.29
	Original Face:	Base	5,000,000.000	106.109222	5,305,461.12	109.141670	5,457,083.50	151,622.38	0.29

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.605179	1,992,103.57	103.409700	2,068,194.00	76,090.43	0.11
		Base		99.605179	1,992,103.57	103.409700	2,068,194.00	76,090.43	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.641	01 Nov 2020		
		Local	4,085,000.000	100.687489	4,113,083.94	99.869657	4,079,675.49	-33,408.45	0.22
Original Face:		Base	4,085,000.000	100.687489	4,113,083.94	99.869657	4,079,675.49	-33,408.45	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	106.307194	2,014,521.32	107.494513	2,037,021.02	22,499.70	0.11
Original Face:		Base	1,895,000.000	106.307194	2,014,521.32	107.494513	2,037,021.02	22,499.70	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	5,591,896.800	105.053557	5,874,486.47	107.233693	5,996,397.45	121,910.98	0.32
Original Face:		Base	10,000,000.000	105.053557	5,874,486.47	107.233693	5,996,397.45	121,910.98	0.32
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	3,972,492.300	104.055534	4,133,598.06	106.834501	4,243,992.33	110,394.27	0.23
Original Face:		Base	7,000,000.000	104.055534	4,133,598.06	106.834501	4,243,992.33	110,394.27	0.23
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.292	01 Nov 2035		
		Local	2,324,330.200	104.300940	2,424,298.25	106.525900	2,476,013.66	51,715.41	0.13
Original Face:		Base	5,000,000.000	104.300940	2,424,298.25	106.525900	2,476,013.66	51,715.41	0.13
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	9,634,157.000	107.026185	10,311,070.72	109.590593	10,558,129.79	247,059.07	0.56
Original Face:		Base	20,000,000.000	107.026185	10,311,070.72	109.590593	10,558,129.79	247,059.07	0.56
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.23	01 May 2036		
		Local	2,461,824.100	104.459172	2,571,601.07	106.164835	2,613,591.49	41,990.42	0.14
Original Face:		Base	5,000,000.000	104.459172	2,571,601.07	106.164835	2,613,591.49	41,990.42	0.14
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.115	01 Oct 2037		
		Local	1,365,156.920	108.247138	1,477,743.29	106.916584	1,459,579.15	-18,164.14	0.08
Original Face:		Base	4,000,000.000	108.247138	1,477,743.29	106.916584	1,459,579.15	-18,164.14	0.08
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	6,147,550.960	105.945763	6,513,069.79	109.348145	6,722,232.94	209,163.15	0.36
Original Face:		Base	8,000,000.000	105.945763	6,513,069.79	109.348145	6,722,232.94	209,163.15	0.36

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3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,633,899.200	112.427804	5,209,791.12	112.300441	5,203,889.24	-5,901.88	0.28
Original Face:		Base	5,000,000.000	112.427804	5,209,791.12	112.300441	5,203,889.24	-5,901.88	0.28
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.568	01 Aug 2037		
		Local	1,318,198.700	108.596567	1,431,518.54	106.374221	1,402,223.60	-29,294.94	0.07
Original Face:		Base	5,000,000.000	108.596567	1,431,518.54	106.374221	1,402,223.60	-29,294.94	0.07
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,507,665.600	103.652067	4,672,288.59	105.018482	4,733,881.99	61,593.40	0.25
Original Face:		Base	6,000,000.000	103.652067	4,672,288.59	105.018482	4,733,881.99	61,593.40	0.25
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	4,215,595.200	100.943770	4,255,380.71	102.959126	4,340,339.97	84,959.26	0.23
Original Face:		Base	5,000,000.000	100.943770	4,255,380.71	102.959126	4,340,339.97	84,959.26	0.23
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,784,209.400	105.725428	10,344,397.28	108.377652	10,603,896.41	259,499.13	0.56
Original Face:		Base	10,000,000.000	105.725428	10,344,397.28	108.377652	10,603,896.41	259,499.13	0.56
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,875,304.310	101.730917	4,959,691.76	101.100690	4,928,966.30	-30,725.46	0.26
Original Face:		Base	5,948,304.000	101.730917	4,959,691.76	101.100690	4,928,966.30	-30,725.46	0.26
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	5,273,710.740	103.065040	5,435,352.11	106.820238	5,633,390.36	198,038.25	0.30
Original Face:		Base	6,000,000.000	103.065040	5,435,352.11	106.820238	5,633,390.36	198,038.25	0.30
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	10,574,832.930	106.085339	11,218,347.40	108.081203	11,429,406.65	211,059.25	0.61
Original Face:		Base	11,523,254.000	106.085339	11,218,347.40	108.081203	11,429,406.65	211,059.25	0.61
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	48,549.150	99.772725	48,438.81	101.446500	49,251.41	812.60	0.00
Original Face:		Base	5,000,000.000	99.772725	48,438.81	101.446500	49,251.41	812.60	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,500,383.550	101.768730	1,526,921.28	104.028800	1,560,831.00	33,909.72	0.08
Original Face:		Base	5,000,000.000	101.768730	1,526,921.28	104.028800	1,560,831.00	33,909.72	0.08

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31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,871,508.500	102.022111	1,909,352.47	104.065700	1,947,598.42	38,245.95	0.10
	Original Face:	Base	5,000,000.000	102.022111	1,909,352.47	104.065700	1,947,598.42	38,245.95	0.10
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,233,510.400	102.303958	1,261,929.96	104.797800	1,292,691.76	30,761.80	0.07
	Original Face:	Base	5,000,000.000	102.303958	1,261,929.96	104.797800	1,292,691.76	30,761.80	0.07
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	146,125.150	99.846830	145,901.33	104.211500	152,279.21	6,377.88	0.01
	Original Face:	Base	5,000,000.000	99.846830	145,901.33	104.211500	152,279.21	6,377.88	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	345,975.160	102.770710	355,561.13	104.981900	363,211.30	7,650.17	0.02
	Original Face:	Base	760,000.000	102.770710	355,561.13	104.981900	363,211.30	7,650.17	0.02
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	620,033.500	101.965728	632,221.67	110.285600	683,807.67	51,586.00	0.04
	Original Face:	Base	5,000,000.000	101.965728	632,221.67	110.285600	683,807.67	51,586.00	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.00989	25 Sep 2039		
		Local	1,702,146.750	106.161707	1,807,028.05	115.493000	1,965,860.35	158,832.30	0.10
	Original Face:	Base	5,000,000.000	106.161707	1,807,028.05	115.493000	1,965,860.35	158,832.30	0.10
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	824,159.220	102.863786	847,761.38	104.360900	860,099.98	12,338.60	0.05
	Original Face:	Base	6,000,000.000	102.863786	847,761.38	104.360900	860,099.98	12,338.60	0.05
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	474,671.500	102.325737	485,711.11	104.384000	495,481.10	9,769.99	0.03
	Original Face:	Base	5,000,000.000	102.325737	485,711.11	104.384000	495,481.10	9,769.99	0.03
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56505	25 Aug 2039		
		Local	4,028,185.600	103.309656	4,161,504.68	107.825700	4,343,419.32	181,914.64	0.23
	Original Face:	Base	10,000,000.000	103.309656	4,161,504.68	107.825700	4,343,419.32	181,914.64	0.23
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,159,670.000	103.728595	2,240,195.34	104.204700	2,250,477.64	10,282.30	0.12
	Original Face:	Base	6,000,000.000	103.728595	2,240,195.34	104.204700	2,250,477.64	10,282.30	0.12

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31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.229976	4,961,498.79	102.109800	5,105,490.00	143,991.21	0.27
Original Face:		Base	5,000,000.000	99.229976	4,961,498.79	102.109800	5,105,490.00	143,991.21	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,793,162.700	103.487981	1,855,707.87	104.239200	1,869,178.45	13,470.58	0.10
Original Face:		Base	5,000,000.000	103.487981	1,855,707.87	104.239200	1,869,178.45	13,470.58	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05188	25 Oct 2040		
		Local	2,246,377.000	110.129361	2,473,920.63	115.926500	2,604,146.23	130,225.60	0.14
Original Face:		Base	5,000,000.000	110.129361	2,473,920.63	115.926500	2,604,146.23	130,225.60	0.14
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	326,319.300	100.134123	326,756.97	105.083305	342,907.11	16,150.14	0.02
Original Face:		Base	10,000,000.000	100.134123	326,756.97	105.083305	342,907.11	16,150.14	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,578,460.750	99.526463	2,566,250.79	113.316700	2,921,826.63	355,575.84	0.15
Original Face:		Base	11,959,998.000	99.526463	2,566,250.79	113.316700	2,921,826.63	355,575.84	0.15
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	614,190.600	100.509176	617,317.91	105.368821	647,165.39	29,847.48	0.03
Original Face:		Base	10,000,000.000	100.509176	617,317.91	105.368821	647,165.39	29,847.48	0.03
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	285,448.580	103.414930	295,196.45	105.124032	300,075.06	4,878.61	0.02
Original Face:		Base	3,640,000.000	103.414930	295,196.45	105.124032	300,075.06	4,878.61	0.02
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	405,721.130	100.703459	408,575.21	105.661817	428,692.32	20,117.11	0.02
Original Face:		Base	4,300,000.000	100.703459	408,575.21	105.661817	428,692.32	20,117.11	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	570,865.800	99.175946	566,161.56	111.492155	636,470.58	70,309.02	0.03
Original Face:		Base	5,000,000.000	99.175946	566,161.56	111.492155	636,470.58	70,309.02	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	525,206.630	100.803116	529,424.65	112.527134	590,999.97	61,575.32	0.03
Original Face:		Base	6,500,000.000	100.803116	529,424.65	112.527134	590,999.97	61,575.32	0.03

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31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	904,308.960	100.190046	906,027.56	113.943569	1,030,401.90	124,374.34	0.05
Original Face:		Base	8,000,000.000	100.190046	906,027.56	113.943569	1,030,401.90	124,374.34	0.05
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	813,385.650	100.619876	818,427.63	113.902366	926,465.50	108,037.87	0.05
Original Face:		Base	5,457,127.000	100.619876	818,427.63	113.902366	926,465.50	108,037.87	0.05
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	576,386.400	100.694265	580,388.05	113.824232	656,067.39	75,679.34	0.03
Original Face:		Base	5,000,000.000	100.694265	580,388.05	113.824232	656,067.39	75,679.34	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,689,681.490	101.273194	1,711,194.42	113.961392	1,925,584.55	214,390.13	0.10
Original Face:		Base	10,547,657.000	101.273194	1,711,194.42	113.961392	1,925,584.55	214,390.13	0.10
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,209,373.780	100.716285	2,225,199.20	114.486277	2,529,429.79	304,230.59	0.13
Original Face:		Base	17,500,000.000	100.716285	2,225,199.20	114.486277	2,529,429.79	304,230.59	0.13
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	804,207.770	104.390930	839,519.97	112.640852	905,866.48	66,346.51	0.05
Original Face:		Base	9,397,749.000	104.390930	839,519.97	112.640852	905,866.48	66,346.51	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,682,860.910	106.406854	2,854,747.89	113.690144	3,050,148.43	195,400.54	0.16
Original Face:		Base	9,100,000.000	106.406854	2,854,747.89	113.690144	3,050,148.43	195,400.54	0.16
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,538,351.340	102.100888	2,591,679.26	107.561877	2,730,298.35	138,619.09	0.14
Original Face:		Base	7,060,000.000	102.100888	2,591,679.26	107.561877	2,730,298.35	138,619.09	0.14
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,409,282.720	104.742357	2,523,539.50	107.583470	2,591,989.95	68,450.45	0.14
Original Face:		Base	6,000,000.000	104.742357	2,523,539.50	107.583470	2,591,989.95	68,450.45	0.14
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,381,320.000	105.130135	3,554,786.29	107.874518	3,647,582.65	92,796.36	0.19
Original Face:		Base	5,000,000.000	105.130135	3,554,786.29	107.874518	3,647,582.65	92,796.36	0.19

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31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	4,192,460.200	101.803995	4,268,091.96	102.903261	4,314,178.26	46,086.30	0.23
Original Face:		Base	5,000,000.000	101.803995	4,268,091.96	102.903261	4,314,178.26	46,086.30	0.23
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,305,763.760	102.065927	1,332,739.88	105.960718	1,383,596.66	50,856.78	0.07
Original Face:		Base	7,000,000.000	102.065927	1,332,739.88	105.960718	1,383,596.66	50,856.78	0.07
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	4,288,572.750	103.824281	4,452,579.81	105.709411	4,533,424.99	80,845.18	0.24
Original Face:		Base	5,000,000.000	103.824281	4,452,579.81	105.709411	4,533,424.99	80,845.18	0.24
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,807,884.640	105.409151	7,176,133.38	108.007665	7,353,037.24	176,903.86	0.39
Original Face:		Base	7,899,440.000	105.409151	7,176,133.38	108.007665	7,353,037.24	176,903.86	0.39
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	6,924,479.280	108.210438	7,493,009.39	110.094293	7,623,456.51	130,447.12	0.40
Original Face:		Base	8,000,000.000	108.210438	7,493,009.39	110.094293	7,623,456.51	130,447.12	0.40
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.31	01 Feb 2037		
		Local	1,735,719.600	103.944539	1,804,185.74	106.581021	1,849,947.67	45,761.93	0.10
Original Face:		Base	5,000,000.000	103.944539	1,804,185.74	106.581021	1,849,947.67	45,761.93	0.10
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,189,777.270	108.256302	1,288,008.88	114.984088	1,368,054.54	80,045.66	0.07
Original Face:		Base	3,262,241.000	108.256302	1,288,008.88	114.984088	1,368,054.54	80,045.66	0.07
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.294	01 Jan 2037		
		Local	2,731,362.900	103.938399	2,838,934.88	106.877447	2,919,210.94	80,276.06	0.15
Original Face:		Base	6,271,091.000	103.938399	2,838,934.88	106.877447	2,919,210.94	80,276.06	0.15
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	4,066,004.280	105.091998	4,273,045.15	106.230784	4,319,348.22	46,303.07	0.23
Original Face:		Base	12,000,000.000	105.091998	4,273,045.15	106.230784	4,319,348.22	46,303.07	0.23
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.894872	14,984,230.76	99.706900	14,956,035.00	-28,195.76	0.79
		Base		99.894872	14,984,230.76	99.706900	14,956,035.00	-28,195.76	0.79

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341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.586500	4,979,325.02	136.004400	6,800,220.00	1,820,894.98	0.36
		Base		99.586500	4,979,325.02	136.004400	6,800,220.00	1,820,894.98	0.36
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	834,185.470	99.997931	834,168.21	99.991600	834,115.40	-52.81	0.04
Original Face:		Base	3,000,000.000	99.997931	834,168.21	99.991600	834,115.40	-52.81	0.04
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.983773	9,998,377.33	103.058100	10,305,810.00	307,432.67	0.55
		Base		99.983773	9,998,377.33	103.058100	10,305,810.00	307,432.67	0.55
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.828040	4,991,402.00	92.562900	4,628,145.00	-363,257.00	0.25
		Base		99.828040	4,991,402.00	92.562900	4,628,145.00	-363,257.00	0.25
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6245	15 Mar 2020		
		Local	5,000,000.000	99.975461	4,998,773.04	100.060200	5,003,010.00	4,236.96	0.27
Original Face:		Base	5,000,000.000	99.975461	4,998,773.04	100.060200	5,003,010.00	4,236.96	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	537,877.130	101.248023	544,589.96	113.675933	611,436.85	66,846.89	0.03
Original Face:		Base	7,000,000.000	101.248023	544,589.96	113.675933	611,436.85	66,846.89	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,336,550.000	103.319288	2,414,106.82	103.884824	2,427,320.86	13,214.04	0.13
Original Face:		Base	5,000,000.000	103.319288	2,414,106.82	103.884824	2,427,320.86	13,214.04	0.13
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	430,721.100	99.873134	430,174.66	105.910343	456,178.19	26,003.53	0.02
Original Face:		Base	7,500,000.000	99.873134	430,174.66	105.910343	456,178.19	26,003.53	0.02
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	5,042,864.160	105.240148	5,307,117.69	103.622800	5,225,557.04	-81,560.65	0.28
Original Face:		Base	10,000,000.000	105.240148	5,307,117.69	103.622800	5,225,557.04	-81,560.65	0.28
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	369,158.800	99.926866	368,888.82	105.910343	390,977.35	22,088.53	0.02
Original Face:		Base	5,000,000.000	99.926866	368,888.82	105.910343	390,977.35	22,088.53	0.02

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36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	465,699.020	101.167890	471,137.87	113.513281	528,630.24	57,492.37	0.03
	Original Face:	Base	7,322,535.000	101.167890	471,137.87	113.513281	528,630.24	57,492.37	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,094,225.730	106.539327	3,296,567.26	113.312711	3,506,151.06	209,583.80	0.19
	Original Face:	Base	8,800,000.000	106.539327	3,296,567.26	113.312711	3,506,151.06	209,583.80	0.19
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.784058	4,989,202.92	110.388400	5,519,420.00	530,217.08	0.29
		Base		99.784058	4,989,202.92	110.388400	5,519,420.00	530,217.08	0.29
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.916935	4,995,846.75	110.579400	5,528,970.00	533,123.25	0.29
		Base		99.916935	4,995,846.75	110.579400	5,528,970.00	533,123.25	0.29
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.083377	5,004,168.87	102.602200	5,130,110.00	125,941.13	0.27
		Base		100.083377	5,004,168.87	102.602200	5,130,110.00	125,941.13	0.27
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2706	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.285000	10,128,500.00	128,500.00	0.54
		Base		100.000000	10,000,000.00	101.285000	10,128,500.00	128,500.00	0.54
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	99.909000	4,995,450.00	-4,550.00	0.26
		Base		100.000000	5,000,000.00	99.909000	4,995,450.00	-4,550.00	0.26
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.960205	4,998,010.27	111.347300	5,567,365.00	569,354.73	0.30
		Base		99.960205	4,998,010.27	111.347300	5,567,365.00	569,354.73	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	101.387300	9,124,857.00	124,857.00	0.48
		Base		100.000000	9,000,000.00	101.387300	9,124,857.00	124,857.00	0.48
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	112.692174	2,028,459.14	114.485200	2,060,733.60	32,274.46	0.11
		Base		112.692174	2,028,459.14	114.485200	2,060,733.60	32,274.46	0.11

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38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.984883	4,999,244.14	106.159100	5,307,955.00	308,710.86	0.28
		Base		99.984883	4,999,244.14	106.159100	5,307,955.00	308,710.86	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	1,948,408.920	109.012191	2,124,003.26	101.881100	1,985,060.44	-138,942.82	0.11
Original Face:		Base	4,000,000.000	109.012191	2,124,003.26	101.881100	1,985,060.44	-138,942.82	0.11
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,662,601.580	107.927471	1,794,403.84	105.341300	1,751,406.12	-42,997.72	0.09
Original Face:		Base	2,500,000.000	107.927471	1,794,403.84	105.341300	1,751,406.12	-42,997.72	0.09
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,240,068.320	107.674430	6,718,958.00	104.438200	6,517,015.03	-201,942.97	0.35
Original Face:		Base	8,000,000.000	107.674430	6,718,958.00	104.438200	6,517,015.03	-201,942.97	0.35
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,790,856.100	104.451378	1,870,573.87	102.940800	1,843,521.60	-27,052.27	0.10
Original Face:		Base	10,000,000.000	104.451378	1,870,573.87	102.940800	1,843,521.60	-27,052.27	0.10
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,010,251.020	103.833842	2,087,320.87	104.048800	2,091,642.06	4,321.19	0.11
Original Face:		Base	7,440,000.000	103.833842	2,087,320.87	104.048800	2,091,642.06	4,321.19	0.11
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,267,500.380	103.646479	1,313,719.52	105.313200	1,334,845.21	21,125.69	0.07
Original Face:		Base	4,500,000.000	103.646479	1,313,719.52	105.313200	1,334,845.21	21,125.69	0.07
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	6,500,000.000	102.887876	6,687,711.91	100.882500	6,557,362.50	-130,349.41	0.35
Original Face:		Base	6,500,000.000	102.887876	6,687,711.91	100.882500	6,557,362.50	-130,349.41	0.35
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	2,946,219.800	105.412165	3,105,674.07	103.960100	3,062,893.05	-42,781.02	0.16
Original Face:		Base	7,600,000.000	105.412165	3,105,674.07	103.960100	3,062,893.05	-42,781.02	0.16
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.73969	20 Aug 2034		
		Local	1,950,587.800	109.620744	2,138,248.86	112.907000	2,202,350.17	64,101.31	0.12
Original Face:		Base	5,000,000.000	109.620744	2,138,248.86	112.907000	2,202,350.17	64,101.31	0.12

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38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12281	20 Apr 2037		
		Local	4,405,836.400	110.680966	4,876,422.27	112.751500	4,967,646.63	91,224.36	0.26
Original Face:		Base	10,000,000.000	110.680966	4,876,422.27	112.751500	4,967,646.63	91,224.36	0.26
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.857610	3,375,372.32	100.937800	3,280,478.50	-94,893.82	0.17
Original Face:		Base	3,250,000.000	103.857610	3,375,372.32	100.937800	3,280,478.50	-94,893.82	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.627736	5,231,386.82	99.570200	4,978,510.00	-252,876.82	0.26
Original Face:		Base	5,000,000.000	104.627736	5,231,386.82	99.570200	4,978,510.00	-252,876.82	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,950,312.110	100.292613	2,958,945.11	101.268900	2,987,748.62	28,803.51	0.16
Original Face:		Base	3,000,000.000	100.292613	2,958,945.11	101.268900	2,987,748.62	28,803.51	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.406281	5,288,187.01	106.512100	5,782,541.91	494,354.90	0.31
Original Face:		Base	5,429,000.000	97.406281	5,288,187.01	106.512100	5,782,541.91	494,354.90	0.31
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	4,878,049.900	103.020310	5,025,382.13	103.714700	5,059,254.82	33,872.69	0.27
Original Face:		Base	5,000,000.000	103.020310	5,025,382.13	103.714700	5,059,254.82	33,872.69	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.991878	4,999,593.88	99.764400	4,988,220.00	-11,373.88	0.26
Original Face:		Base	5,000,000.000	99.991878	4,999,593.88	99.764400	4,988,220.00	-11,373.88	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.894741	4,994,737.04	111.771200	5,588,560.00	593,822.96	0.30
		Base		99.894741	4,994,737.04	111.771200	5,588,560.00	593,822.96	0.30
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.993953	4,999,697.63	99.993953	4,999,697.65	0.02	0.27
		Base		99.993953	4,999,697.63	99.993953	4,999,697.65	0.02	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.110009	4,955,500.45	134.162200	6,708,110.00	1,752,609.55	0.36
		Base		99.110009	4,955,500.45	134.162200	6,708,110.00	1,752,609.55	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
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.329647	11,032,964.70	113.011400	11,301,140.00	268,175.30	0.60
	Original Face:	Base	10,000,000.000	110.329647	11,032,964.70	113.011400	11,301,140.00	268,175.30	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.409751	6,260,663.13	107.185100	6,189,939.53	-70,723.60	0.33
	Original Face:	Base	5,775,000.000	108.409751	6,260,663.13	107.185100	6,189,939.53	-70,723.60	0.33
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,219,473.860	102.961081	9,492,469.98	103.457900	9,538,274.05	45,804.07	0.51
	Original Face:	Base	10,000,000.000	102.961081	9,492,469.98	103.457900	9,538,274.05	45,804.07	0.51
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.316735	10,031,673.49	101.217600	10,121,760.00	90,086.51	0.54
	Original Face:	Base	10,000,000.000	100.316735	10,031,673.49	101.217600	10,121,760.00	90,086.51	0.54
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.792754	4,889,637.68	122.534700	6,126,735.00	1,237,097.32	0.32
		Base		97.792754	4,889,637.68	122.534700	6,126,735.00	1,237,097.32	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	99.299900	4,964,995.00	-35,005.00	0.26
		Base		100.000000	5,000,000.00	99.299900	4,964,995.00	-35,005.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.956278	3,998,251.13	104.151200	4,166,048.00	167,796.87	0.22
		Base		99.956278	3,998,251.13	104.151200	4,166,048.00	167,796.87	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.945570	3,498,094.96	100.429000	3,515,015.00	16,920.04	0.19
		Base		99.945570	3,498,094.96	100.429000	3,515,015.00	16,920.04	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	101.702400	3,051,072.00	51,072.00	0.16
		Base		100.000000	3,000,000.00	101.702400	3,051,072.00	51,072.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.456689	1,989,133.77	106.743000	2,134,860.00	145,726.23	0.11
		Base		99.456689	1,989,133.77	106.743000	2,134,860.00	145,726.23	0.11

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58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.948637	2,998,459.11	111.515200	3,345,456.00	346,996.89	0.18
		Base		99.948637	2,998,459.11	111.515200	3,345,456.00	346,996.89	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.642601	4,982,130.05	131.787200	6,589,360.00	1,607,229.95	0.35
		Base		99.642601	4,982,130.05	131.787200	6,589,360.00	1,607,229.95	0.35
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.995427	5,799,734.74	100.106170	5,806,157.86	6,423.12	0.31
Original Face:		Base	5,800,000.000	99.995427	5,799,734.74	100.106170	5,806,157.86	6,423.12	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	106.707397	3,037,959.59	106.728100	3,038,549.01	589.42	0.16
		Base		106.707397	3,037,959.59	106.728100	3,038,549.01	589.42	0.16
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.575689	4,978,784.44	101.390200	5,069,510.00	90,725.56	0.27
		Base		99.575689	4,978,784.44	101.390200	5,069,510.00	90,725.56	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.945735	9,994,573.52	112.331800	11,233,180.00	1,238,606.48	0.60
		Base		99.945735	9,994,573.52	112.331800	11,233,180.00	1,238,606.48	0.60
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	100.855178	5,042,758.90	100.815700	5,040,785.00	-1,973.90	0.27
		Base		100.855178	5,042,758.90	100.815700	5,040,785.00	-1,973.90	0.27
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	110.753152	3,433,347.70	113.649300	3,523,128.30	89,780.60	0.19
		Base		110.753152	3,433,347.70	113.649300	3,523,128.30	89,780.60	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.848626	4,992,431.30	95.554600	4,777,730.00	-214,701.30	0.25
		Base		99.848626	4,992,431.30	95.554600	4,777,730.00	-214,701.30	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.935177	7,495,138.27	108.821800	8,161,635.00	666,496.73	0.43
		Base		99.935177	7,495,138.27	108.821800	8,161,635.00	666,496.73	0.43

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651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.909535	2,997,286.05	112.292500	3,368,775.00	371,488.95	0.18
		Base		99.909535	2,997,286.05	112.292500	3,368,775.00	371,488.95	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.939564	2,998,186.92	100.546900	3,016,407.00	18,220.08	0.16
		Base		99.939564	2,998,186.92	100.546900	3,016,407.00	18,220.08	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.478034	7,958,242.70	97.116400	7,769,312.00	-188,930.70	0.41
		Base		99.478034	7,958,242.70	97.116400	7,769,312.00	-188,930.70	0.41
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.916814	4,995,840.68	112.291200	5,614,560.00	618,719.32	0.30
		Base		99.916814	4,995,840.68	112.291200	5,614,560.00	618,719.32	0.30
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.882532	4,994,126.62	103.764600	5,188,230.00	194,103.38	0.28
		Base		99.882532	4,994,126.62	103.764600	5,188,230.00	194,103.38	0.28
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	104.297900	4,171,916.00	171,916.00	0.22
		Base		100.000000	4,000,000.00	104.297900	4,171,916.00	171,916.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.844630	4,992,231.49	106.671400	5,333,570.00	341,338.51	0.28
		Base		99.844630	4,992,231.49	106.671400	5,333,570.00	341,338.51	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.360994	4,968,049.69	111.566400	5,578,320.00	610,270.31	0.30
		Base		99.360994	4,968,049.69	111.566400	5,578,320.00	610,270.31	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.797175	2,993,915.26	102.318800	3,069,564.00	75,648.74	0.16
		Base		99.797175	2,993,915.26	102.318800	3,069,564.00	75,648.74	0.16

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740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.940205	9,794,140.12	132.712000	13,005,776.00	3,211,635.88	0.69
		Base		99.940205	9,794,140.12	132.712000	13,005,776.00	3,211,635.88	0.69
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.975731	2,999,271.92	101.631920	3,048,957.60	49,685.68	0.16
		Base		99.975731	2,999,271.92	101.631920	3,048,957.60	49,685.68	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.528847	3,981,153.87	96.113800	3,844,552.00	-136,601.87	0.20
		Base		99.528847	3,981,153.87	96.113800	3,844,552.00	-136,601.87	0.20
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	123.285400	6,164,270.00	1,164,270.00	0.33
		Base		100.000000	5,000,000.00	123.285400	6,164,270.00	1,164,270.00	0.33
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.976530	3,999,061.20	107.009100	4,280,364.00	281,302.80	0.23
		Base		99.976530	3,999,061.20	107.009100	4,280,364.00	281,302.80	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.868646	4,993,432.31	101.150600	5,057,530.00	64,097.69	0.27
		Base		99.868646	4,993,432.31	101.150600	5,057,530.00	64,097.69	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	99.887700	9,988,770.00	-11,230.00	0.53
		Base		100.000000	10,000,000.00	99.887700	9,988,770.00	-11,230.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.802059	3,992,082.36	110.736300	4,429,452.00	437,369.64	0.23
		Base		99.802059	3,992,082.36	110.736300	4,429,452.00	437,369.64	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.312137	5,515,606.83	132.798100	6,639,905.00	1,124,298.17	0.35
		Base		110.312137	5,515,606.83	132.798100	6,639,905.00	1,124,298.17	0.35
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.991944	9,999,194.44	109.856100	10,985,610.00	986,415.56	0.58
		Base		99.991944	9,999,194.44	109.856100	10,985,610.00	986,415.56	0.58

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89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.748530	4,987,426.51	105.926600	5,296,330.00	308,903.49	0.28
		Base		99.748530	4,987,426.51	105.926600	5,296,330.00	308,903.49	0.28
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.803634	4,990,181.68	100.947100	5,047,355.00	57,173.32	0.27
		Base		99.803634	4,990,181.68	100.947100	5,047,355.00	57,173.32	0.27
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.614270	2,988,428.09	110.330200	3,309,906.00	321,477.91	0.18
		Base		99.614270	2,988,428.09	110.330200	3,309,906.00	321,477.91	0.18
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.940313	9,994,031.25	102.362700	10,236,270.00	242,238.75	0.54
		Base		99.940313	9,994,031.25	102.362700	10,236,270.00	242,238.75	0.54
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.610249	4,980,512.47	135.730800	6,786,540.00	1,806,027.53	0.36
		Base		99.610249	4,980,512.47	135.730800	6,786,540.00	1,806,027.53	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.922945	9,992,294.45	101.372200	10,137,220.00	144,925.55	0.54
		Base		99.922945	9,992,294.45	101.372200	10,137,220.00	144,925.55	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	103.050000	5,152,500.00	152,500.00	0.27
		Base		100.000000	5,000,000.00	103.050000	5,152,500.00	152,500.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	103.981305	5,199,065.25	107.742200	5,387,110.00	188,044.75	0.29
		Base		103.981305	5,199,065.25	107.742200	5,387,110.00	188,044.75	0.29
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	105.686258	5,284,312.88	111.375000	5,568,750.00	284,437.12	0.30
		Base		105.686258	5,284,312.88	111.375000	5,568,750.00	284,437.12	0.30
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	114.407715	11,440,771.50	119.359400	11,935,940.00	495,168.50	0.63
		Base		114.407715	11,440,771.50	119.359400	11,935,940.00	495,168.50	0.63

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912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	117.326891	11,732,689.10	129.406200	12,940,620.00	1,207,930.90	0.69
			Base	117.326891	11,732,689.10	129.406200	12,940,620.00	1,207,930.90	0.69
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	119.791038	8,984,327.84	135.851600	10,188,870.00	1,204,542.16	0.54
			Base	119.791038	8,984,327.84	135.851600	10,188,870.00	1,204,542.16	0.54
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	125.855224	6,292,761.18	138.921900	6,946,095.00	653,333.82	0.37
			Base	125.855224	6,292,761.18	138.921900	6,946,095.00	653,333.82	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	128.508095	6,425,404.77	142.671900	7,133,595.00	708,190.23	0.38
			Base	128.508095	6,425,404.77	142.671900	7,133,595.00	708,190.23	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	115.271015	5,763,550.77	139.875000	6,993,750.00	1,230,199.23	0.37
			Base	115.271015	5,763,550.77	139.875000	6,993,750.00	1,230,199.23	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	125.931118	9,444,833.82	146.484400	10,986,330.00	1,541,496.18	0.58
			Base	125.931118	9,444,833.82	146.484400	10,986,330.00	1,541,496.18	0.58
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	119.320857	8,949,064.28	139.304700	10,447,852.50	1,498,788.22	0.55
			Base	119.320857	8,949,064.28	139.304700	10,447,852.50	1,498,788.22	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		5,000,000.000	Local	147.147156	7,357,357.81	148.359400	7,417,970.00	60,612.19	0.39
			Base	147.147156	7,357,357.81	148.359400	7,417,970.00	60,612.19	0.39
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	122.292649	12,229,264.92	147.054700	14,705,470.00	2,476,205.08	0.78
			Base	122.292649	12,229,264.92	147.054700	14,705,470.00	2,476,205.08	0.78
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		5,000,000.000	Local	140.458835	7,022,941.73	139.062500	6,953,125.00	-69,816.73	0.37
			Base	140.458835	7,022,941.73	139.062500	6,953,125.00	-69,816.73	0.37

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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
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	133.422684	6,671,134.21	136.476600	6,823,830.00	152,695.79	0.36
			Base	133.422684	6,671,134.21	136.476600	6,823,830.00	152,695.79	0.36
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	138.509452	6,925,472.58	136.789100	6,839,455.00	-86,017.58	0.36
			Base	138.509452	6,925,472.58	136.789100	6,839,455.00	-86,017.58	0.36
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	122.459242	3,061,481.05	145.343800	3,633,595.00	572,113.95	0.19
			Base	122.459242	3,061,481.05	145.343800	3,633,595.00	572,113.95	0.19
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.937461	4,996,873.04	101.328100	5,066,405.00	69,531.96	0.27
			Base	99.937461	4,996,873.04	101.328100	5,066,405.00	69,531.96	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.267647	5,063,382.34	104.617200	5,230,860.00	167,477.66	0.28
			Base	101.267647	5,063,382.34	104.617200	5,230,860.00	167,477.66	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.834663	4,991,733.16	101.296900	5,064,845.00	73,111.84	0.27
			Base	99.834663	4,991,733.16	101.296900	5,064,845.00	73,111.84	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.783855	4,989,192.76	103.179700	5,158,985.00	169,792.24	0.27
			Base	99.783855	4,989,192.76	103.179700	5,158,985.00	169,792.24	0.27
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.993597	4,999,679.84	100.125000	5,006,250.00	6,570.16	0.27
			Base	99.993597	4,999,679.84	100.125000	5,006,250.00	6,570.16	0.27
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	100.541236	5,027,061.80	101.539100	5,076,955.00	49,893.20	0.27
			Base	100.541236	5,027,061.80	101.539100	5,076,955.00	49,893.20	0.27
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	102.242587	5,112,129.33	106.148400	5,307,420.00	195,290.67	0.28
			Base	102.242587	5,112,129.33	106.148400	5,307,420.00	195,290.67	0.28

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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
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.194969	5,109,748.47	106.773400	5,338,670.00	228,921.53	0.28
			Base	102.194969	5,109,748.47	106.773400	5,338,670.00	228,921.53	0.28
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.941916	2,623,547.89	102.804700	2,570,117.50	-53,430.39	0.14
			Base	104.941916	2,623,547.89	102.804700	2,570,117.50	-53,430.39	0.14
912828G46	US TREASURY N/B 11/16 0.5					0.5	30 Nov 2016		
		5,000,000.000	Local	99.805871	4,990,293.53	100.046900	5,002,345.00	12,051.47	0.27
			Base	99.805871	4,990,293.53	100.046900	5,002,345.00	12,051.47	0.27
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.213525	10,221,352.49	110.031200	11,003,120.00	781,767.51	0.58
			Base	102.213525	10,221,352.49	110.031200	11,003,120.00	781,767.51	0.58
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	104.584077	5,229,203.84	105.960900	5,298,045.00	68,841.16	0.28
			Base	104.584077	5,229,203.84	105.960900	5,298,045.00	68,841.16	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.396630	7,529,747.22	102.484400	7,686,330.00	156,582.78	0.41
			Base	100.396630	7,529,747.22	102.484400	7,686,330.00	156,582.78	0.41
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	101.745301	5,087,265.05	102.054700	5,102,735.00	15,469.95	0.27
			Base	101.745301	5,087,265.05	102.054700	5,102,735.00	15,469.95	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.092877	5,054,643.83	103.820300	5,191,015.00	136,371.17	0.28
			Base	101.092877	5,054,643.83	103.820300	5,191,015.00	136,371.17	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	103.963908	5,198,195.40	104.234400	5,211,720.00	13,524.60	0.28
			Base	103.963908	5,198,195.40	104.234400	5,211,720.00	13,524.60	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	103.490877	10,349,087.70	103.789100	10,378,910.00	29,822.30	0.55
			Base	103.490877	10,349,087.70	103.789100	10,378,910.00	29,822.30	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	104.536484	10,453,648.39	104.796900	10,479,690.00	26,041.61	0.56
			Base	104.536484	10,453,648.39	104.796900	10,479,690.00	26,041.61	0.56
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	104.598632	5,229,931.58	104.750000	5,237,500.00	7,568.42	0.28
			Base	104.598632	5,229,931.58	104.750000	5,237,500.00	7,568.42	0.28
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	108.299449	5,414,972.44	110.804700	5,540,235.00	125,262.56	0.29
			Base	108.299449	5,414,972.44	110.804700	5,540,235.00	125,262.56	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	105.100933	7,882,570.00	105.328100	7,899,607.50	17,037.50	0.42
			Base	105.100933	7,882,570.00	105.328100	7,899,607.50	17,037.50	0.42
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	111.042076	5,552,103.79	110.335900	5,516,795.00	-35,308.79	0.29
			Base	111.042076	5,552,103.79	110.335900	5,516,795.00	-35,308.79	0.29
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	100.473395	10,047,339.53	100.554700	10,055,470.00	8,130.47	0.53
			Base	100.473395	10,047,339.53	100.554700	10,055,470.00	8,130.47	0.53
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	103.691124	7,776,834.30	103.953100	7,796,482.50	19,648.20	0.41
			Base	103.691124	7,776,834.30	103.953100	7,796,482.50	19,648.20	0.41
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.598126	5,029,906.30	105.968800	5,298,440.00	268,533.70	0.28
			Base	100.598126	5,029,906.30	105.968800	5,298,440.00	268,533.70	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.441387	5,022,069.35	100.546900	5,027,345.00	5,275.65	0.27
			Base	100.441387	5,022,069.35	100.546900	5,027,345.00	5,275.65	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.469219	4,973,460.97	105.945300	5,297,265.00	323,804.03	0.28
			Base	99.469219	4,973,460.97	105.945300	5,297,265.00	323,804.03	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	100.528747	17,592,530.72	100.617200	17,608,010.00	15,479.28	0.93
			Base	100.528747	17,592,530.72	100.617200	17,608,010.00	15,479.28	0.93
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.688632	10,068,863.20	100.773400	10,077,340.00	8,476.80	0.53
			Base	100.688632	10,068,863.20	100.773400	10,077,340.00	8,476.80	0.53
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.331833	5,016,591.64	103.867200	5,193,360.00	176,768.36	0.28
			Base	100.331833	5,016,591.64	103.867200	5,193,360.00	176,768.36	0.28
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	101.328191	10,132,819.12	101.406200	10,140,620.00	7,800.88	0.54
			Base	101.328191	10,132,819.12	101.406200	10,140,620.00	7,800.88	0.54
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.649443	10,064,944.34	101.460900	10,146,090.00	81,145.66	0.54
			Base	100.649443	10,064,944.34	101.460900	10,146,090.00	81,145.66	0.54
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	105.189737	5,259,486.84	104.968800	5,248,440.00	-11,046.84	0.28
			Base	105.189737	5,259,486.84	104.968800	5,248,440.00	-11,046.84	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.550452	10,155,045.17	101.679700	10,167,970.00	12,924.83	0.54
			Base	101.550452	10,155,045.17	101.679700	10,167,970.00	12,924.83	0.54
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	109.272699	5,463,634.93	108.867200	5,443,360.00	-20,274.93	0.29
			Base	109.272699	5,463,634.93	108.867200	5,443,360.00	-20,274.93	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.237086	5,161,854.29	104.421900	5,221,095.00	59,240.71	0.28
			Base	103.237086	5,161,854.29	104.421900	5,221,095.00	59,240.71	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.218677	10,121,867.71	101.390600	10,139,060.00	17,192.29	0.54
			Base	101.218677	10,121,867.71	101.390600	10,139,060.00	17,192.29	0.54

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912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.543799	5,027,189.94	100.828100	5,041,405.00	14,215.06	0.27
			Base	100.543799	5,027,189.94	100.828100	5,041,405.00	14,215.06	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.597275	10,059,727.46	100.859400	10,085,940.00	26,212.54	0.53
			Base	100.597275	10,059,727.46	100.859400	10,085,940.00	26,212.54	0.53
912828SK7	WI TREASURY SEC 03/15 0.375					0.375	15 Mar 2015		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.881564	4,994,078.22	101.242200	5,062,110.00	68,031.78	0.27
			Base	99.881564	4,994,078.22	101.242200	5,062,110.00	68,031.78	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.002558	5,000,127.91	100.002558	5,000,127.90	-0.01	0.27
			Base	100.002558	5,000,127.91	100.002558	5,000,127.90	-0.01	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.633551	5,031,677.55	100.273400	5,013,670.00	-18,007.55	0.27
			Base	100.633551	5,031,677.55	100.273400	5,013,670.00	-18,007.55	0.27
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.010975	10,001,097.52	100.010975	10,001,097.50	-0.02	0.53
			Base	100.010975	10,001,097.52	100.010975	10,001,097.50	-0.02	0.53
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.329131	4,966,456.55	98.984400	4,949,220.00	-17,236.55	0.26
			Base	99.329131	4,966,456.55	98.984400	4,949,220.00	-17,236.55	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.429565	4,971,478.24	99.195300	4,959,765.00	-11,713.24	0.26
			Base	99.429565	4,971,478.24	99.195300	4,959,765.00	-11,713.24	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.947333	9,994,733.34	100.046900	10,004,690.00	9,956.66	0.53
			Base	99.947333	9,994,733.34	100.046900	10,004,690.00	9,956.66	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	99.957236	4,997,861.80	100.046900	5,002,345.00	4,483.20	0.27
			Base	99.957236	4,997,861.80	100.046900	5,002,345.00	4,483.20	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.473436	4,973,671.81	98.648400	4,932,420.00	-41,251.81	0.26
			Base	99.473436	4,973,671.81	98.648400	4,932,420.00	-41,251.81	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.977342	4,998,867.10	100.046900	5,002,345.00	3,477.90	0.27
			Base	99.977342	4,998,867.10	100.046900	5,002,345.00	3,477.90	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.815200	4,990,760.01	99.992200	4,999,610.00	8,849.99	0.27
			Base	99.815200	4,990,760.01	99.992200	4,999,610.00	8,849.99	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.734518	4,936,725.89	99.039100	4,951,955.00	15,229.11	0.26
			Base	98.734518	4,936,725.89	99.039100	4,951,955.00	15,229.11	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.290715	7,446,803.65	98.484400	7,386,330.00	-60,473.65	0.39
			Base	99.290715	7,446,803.65	98.484400	7,386,330.00	-60,473.65	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.905253	9,990,525.34	100.023400	10,002,340.00	11,814.66	0.53
			Base	99.905253	9,990,525.34	100.023400	10,002,340.00	11,814.66	0.53
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.920169	9,992,016.94	99.812500	9,981,250.00	-10,766.94	0.53
			Base	99.920169	9,992,016.94	99.812500	9,981,250.00	-10,766.94	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.010609	5,000,530.46	100.101600	5,005,080.00	4,549.54	0.27
			Base	100.010609	5,000,530.46	100.101600	5,005,080.00	4,549.54	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		101,117.000	Local	104.768753	105,939.02	102.015600	103,155.11	-2,783.91	0.01
	Original Face:	100,000.000	Base	104.768753	105,939.02	102.015600	103,155.11	-2,783.91	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
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.704897	4,985,244.86	99.914100	4,995,705.00	10,460.14	0.26
			Base	99.704897	4,985,244.86	99.914100	4,995,705.00	10,460.14	0.26
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		10,000,000.000	Local	99.991110	9,999,110.95	99.991110	9,999,111.00	0.05	0.53
			Base	99.991110	9,999,110.95	99.991110	9,999,111.00	0.05	0.53
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		5,000,000.000	Local	100.052207	5,002,610.35	100.304700	5,015,235.00	12,624.65	0.27
			Base	100.052207	5,002,610.35	100.304700	5,015,235.00	12,624.65	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		5,000,000.000	Local	100.351487	5,017,574.34	100.640600	5,032,030.00	14,455.66	0.27
			Base	100.351487	5,017,574.34	100.640600	5,032,030.00	14,455.66	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.069327	10,006,932.66	100.265600	10,026,560.00	19,627.34	0.53
			Base	100.069327	10,006,932.66	100.265600	10,026,560.00	19,627.34	0.53
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.923645	4,996,182.25	101.554700	5,077,735.00	81,552.75	0.27
			Base	99.923645	4,996,182.25	101.554700	5,077,735.00	81,552.75	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		3,026,000.000	Local	101.969759	3,085,604.92	102.128200	3,090,399.33	4,794.41	0.16
			Base	101.969759	3,085,604.92	102.128200	3,090,399.33	4,794.41	0.16
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.930956	6,995,166.92	111.902700	7,833,189.00	838,022.08	0.42
			Base	99.930956	6,995,166.92	111.902700	7,833,189.00	838,022.08	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.822182	5,091,109.12	106.519300	5,325,965.00	234,855.88	0.28
Original Face:		5,000,000.000	Base	101.822182	5,091,109.12	106.519300	5,325,965.00	234,855.88	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		5,000,000.000	Local	102.797088	5,139,854.38	102.443600	5,122,180.00	-17,674.38	0.27
Original Face:		5,000,000.000	Base	102.797088	5,139,854.38	102.443600	5,122,180.00	-17,674.38	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	101.111717	7,482,267.05	105.370600	7,797,424.40	315,157.35	0.41
Original Face:		Base	7,400,000.000	101.111717	7,482,267.05	105.370600	7,797,424.40	315,157.35	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,667,572.860	99.999613	1,667,566.40	99.856990	1,665,188.06	-2,378.34	0.09
Original Face:		Base	2,000,000.000	99.999613	1,667,566.40	99.856990	1,665,188.06	-2,378.34	0.09
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.924758	4,996,237.90	109.229900	5,461,495.00	465,257.10	0.29
		Base		99.924758	4,996,237.90	109.229900	5,461,495.00	465,257.10	0.29
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.887699	4,994,384.93	130.624200	6,531,210.00	1,536,825.07	0.35
		Base		99.887699	4,994,384.93	130.624200	6,531,210.00	1,536,825.07	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	101.374700	5,068,735.00	68,735.00	0.27
		Base		100.000000	5,000,000.00	101.374700	5,068,735.00	68,735.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.999053	3,999,962.13	99.999053	3,999,962.12	-0.01	0.21
		Base		99.999053	3,999,962.13	99.999053	3,999,962.12	-0.01	0.21
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.1871	26 Sep 2017		
		Local	10,000,000.000	97.463728	9,746,372.77	98.196820	9,819,682.00	73,309.23	0.52
		Base		97.463728	9,746,372.77	98.196820	9,819,682.00	73,309.23	0.52
US DOLLAR Total									
		Local	1,742,866,771.270		1,803,588,143.15		1,871,127,973.35	67,539,830.20	99.23
Original Face:		Base	1,186,404,190.000		1,803,588,143.15		1,871,127,973.35	67,539,830.20	99.23
FIXED INCOME Total									
		Base	1,742,866,771.270		1,803,588,143.15		1,871,127,973.35	67,539,830.20	99.23
Original Face:			1,186,404,190.000						

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Holdings

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

As of: *March 31, 2015*

View Date: *April 14, 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

Base Currency: 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								
		1,757,338,893.030	Base	1,818,060,264.91		1,885,600,095.11	67,539,830.20	100.00
Original Face:		1,186,404,190.000						

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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								
		Local	-226,187.110	1.000000	-226,187.11	1.000000	-226,187.11	0.00	0.09
		Base		1.000000	-226,187.11	1.000000	-226,187.11	0.00	0.09
US DOLLAR Total									
		Local	-226,187.110		-226,187.11		-226,187.11	0.00	0.09
		Base			-226,187.11		-226,187.11	0.00	0.09
CASH Total									
		Base	-226,187.110		-226,187.11		-226,187.11	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
15963UUW4	CHARIOT FNDG LLC					0.26	30 Jul 2015		
		Local	5,000,000.000	99.913333	4,995,666.66	99.905553	4,995,277.65	-389.01	1.88
		Base		99.913333	4,995,666.66	99.905553	4,995,277.65	-389.01	1.88
979QHT009	WELLS FARGO REPO					0.12	01 Apr 2015		
		Local	18,000,000.000	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	6.77
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	6.77
US DOLLAR Total									
		Local	23,000,000.000		22,995,666.66		22,995,277.65	-389.01	8.65
		Base			22,995,666.66		22,995,277.65	-389.01	8.65
CASH EQUIVALENT Total									
		Base	23,000,000.000		22,995,666.66		22,995,277.65	-389.01	8.65
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
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		Local	784,000.000	100.626524	788,911.95	100.673500	789,280.24	368.29	0.30
		Base		100.626524	788,911.95	100.673500	789,280.24	368.29	0.30
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.9366	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	99.035400	495,177.00	-4,823.00	0.19
		Base		100.000000	500,000.00	99.035400	495,177.00	-4,823.00	0.19
023135AK2	AMAZON.COM INC SR UNSECURED 11/15 0.65					0.65	27 Nov 2015		
		Local	2,700,000.000	100.061516	2,701,660.94	100.106600	2,702,878.20	1,217.26	1.02
		Base		100.061516	2,701,660.94	100.106600	2,702,878.20	1,217.26	1.02
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	111.325000	556,625.00	110.841600	554,208.00	-2,417.00	0.21
		Base		111.325000	556,625.00	110.841600	554,208.00	-2,417.00	0.21
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7081	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.178200	1,001,782.00	1,782.00	0.38
		Base		100.000000	1,000,000.00	100.178200	1,001,782.00	1,782.00	0.38
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	1,000,000.000	100.275294	1,002,752.94	100.275294	1,002,752.94	0.00	0.38
		Base		100.275294	1,002,752.94	100.275294	1,002,752.94	0.00	0.38
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.989860	499,949.30	100.574500	502,872.50	2,923.20	0.19
		Base		99.989860	499,949.30	100.574500	502,872.50	2,923.20	0.19
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7626	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.339300	501,696.50	1,696.50	0.19
		Base		100.000000	500,000.00	100.339300	501,696.50	1,696.50	0.19
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.943572	499,717.86	101.500700	507,503.50	7,785.64	0.19
		Base		99.943572	499,717.86	101.500700	507,503.50	7,785.64	0.19
03523TBM9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8					0.8	15 Jul 2015		
		Local	1,500,000.000	100.132231	1,501,983.47	100.127100	1,501,906.50	-76.97	0.56
		Base		100.132231	1,501,983.47	100.127100	1,501,906.50	-76.97	0.56

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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
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	99.998000	1,999,960.00	-40.00	0.75
		Base		100.000000	2,000,000.00	99.998000	1,999,960.00	-40.00	0.75
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.3031	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.042600	2,000,852.00	852.00	0.75
		Base		100.000000	2,000,000.00	100.042600	2,000,852.00	852.00	0.75
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.5031	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.274400	2,005,488.00	5,488.00	0.75
		Base		100.000000	2,000,000.00	100.274400	2,005,488.00	5,488.00	0.75
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	100.022400	1,000,224.00	224.00	0.38
		Base		100.000000	1,000,000.00	100.022400	1,000,224.00	224.00	0.38
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.5045	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.085040	3,002,551.20	2,551.20	1.13
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.085040	3,002,551.20	2,551.20	1.13
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.625893	754,694.20	102.105400	765,790.50	11,096.30	0.29
		Base		100.625893	754,694.20	102.105400	765,790.50	11,096.30	0.29
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.977514	499,887.57	101.991100	509,955.50	10,067.93	0.19
		Base		99.977514	499,887.57	101.991100	509,955.50	10,067.93	0.19
06423AAV5	BANK ONE CORP SUBORDINATED 04/15 4.9					4.9	30 Apr 2015		
		Local	500,000.000	100.361922	501,809.61	100.361922	501,809.61	0.00	0.19
		Base		100.361922	501,809.61	100.361922	501,809.61	0.00	0.19
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.962495	999,624.95	100.162200	1,001,622.00	1,997.05	0.38
		Base		99.962495	999,624.95	100.162200	1,001,622.00	1,997.05	0.38
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.993625	999,936.25	100.668900	1,006,689.00	6,752.75	0.38
		Base		99.993625	999,936.25	100.668900	1,006,689.00	6,752.75	0.38

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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
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.969056	999,690.56	101.397600	1,013,976.00	14,285.44	0.38
		Base		99.969056	999,690.56	101.397600	1,013,976.00	14,285.44	0.38
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.295937	1,985,918.73	99.671300	1,993,426.00	7,507.27	0.75
		Base		99.295937	1,985,918.73	99.671300	1,993,426.00	7,507.27	0.75
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.976172	2,499,404.30	100.332400	2,508,310.00	8,905.70	0.94
Original Face:		Base	2,500,000.000	99.976172	2,499,404.30	100.332400	2,508,310.00	8,905.70	0.94
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	100.179800	1,001,798.00	1,798.00	0.38
		Base		100.000000	1,000,000.00	100.179800	1,001,798.00	1,798.00	0.38
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.887680	499,438.40	100.017300	500,086.50	648.10	0.19
		Base		99.887680	499,438.40	100.017300	500,086.50	648.10	0.19
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.4109	28 Aug 2015		
		Local	2,049,000.000	100.042846	2,049,877.92	100.053000	2,050,085.97	208.05	0.77
		Base		100.042846	2,049,877.92	100.053000	2,050,085.97	208.05	0.77
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	100.487200	5,024,360.00	24,360.00	1.89
		Base		100.000000	5,000,000.00	100.487200	5,024,360.00	24,360.00	1.89
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.911742	499,558.71	100.605500	503,027.50	3,468.79	0.19
		Base		99.911742	499,558.71	100.605500	503,027.50	3,468.79	0.19
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7615	21 May 2015		
		Local	2,000,000.000	99.997371	1,999,947.42	99.997371	1,999,947.42	0.00	0.75
		Base		99.997371	1,999,947.42	99.997371	1,999,947.42	0.00	0.75
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	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38

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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
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.990312	499,951.56	100.131100	500,655.50	703.94	0.19
		Base		99.990312	499,951.56	100.131100	500,655.50	703.94	0.19
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.897390	499,486.95	100.113300	500,566.50	1,079.55	0.19
		Base		99.897390	499,486.95	100.113300	500,566.50	1,079.55	0.19
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3846	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.074900	2,001,498.00	1,498.00	0.75
		Base		100.000000	2,000,000.00	100.074900	2,001,498.00	1,498.00	0.75
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.640523	1,992,810.46	100.731500	2,014,630.00	21,819.54	0.76
		Base		99.640523	1,992,810.46	100.731500	2,014,630.00	21,819.54	0.76
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.869900	499,349.50	99.971100	499,855.50	506.00	0.19
		Base		99.869900	499,349.50	99.971100	499,855.50	506.00	0.19
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	71,641.360	101.553739	72,754.48	105.545511	75,614.24	2,859.76	0.03
Original Face:		Base	1,100,000.000	101.553739	72,754.48	105.545511	75,614.24	2,859.76	0.03
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,343,793.670	104.112386	1,399,055.65	108.372638	1,456,304.65	57,249.00	0.55
Original Face:		Base	2,090,000.000	104.112386	1,399,055.65	108.372638	1,456,304.65	57,249.00	0.55
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	116,238.150	100.370111	116,668.36	104.847984	121,873.36	5,205.00	0.05
Original Face:		Base	1,500,000.000	100.370111	116,668.36	104.847984	121,873.36	5,205.00	0.05
3128MBXP7	FED HM LN PC POOL G13186 FG 07/15 FIXED 5					5.0	01 Jul 2015		
		Local	1,487.100	100.047071	1,487.80	105.051161	1,562.22	74.42	0.00
Original Face:		Base	1,000,000.000	100.047071	1,487.80	105.051161	1,562.22	74.42	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	113,556.650	101.075067	114,777.46	103.814966	117,888.80	3,111.34	0.04
Original Face:		Base	1,500,000.000	101.075067	114,777.46	103.814966	117,888.80	3,111.34	0.04

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3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	12,955.140	101.758375	13,182.94	107.281977	13,898.53	715.59	0.01
Original Face:		Base	250,000.000	101.758375	13,182.94	107.281977	13,898.53	715.59	0.01
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	133,109.000	100.173565	133,340.03	107.838102	143,542.22	10,202.19	0.05
Original Face:		Base	1,000,000.000	100.173565	133,340.03	107.838102	143,542.22	10,202.19	0.05
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	167,056.160	101.059177	168,825.58	107.248255	179,164.82	10,339.24	0.07
Original Face:		Base	2,206,300.000	101.059177	168,825.58	107.248255	179,164.82	10,339.24	0.07
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,936,512.950	102.084641	1,976,882.30	104.885811	2,031,127.31	54,245.01	0.76
Original Face:		Base	5,000,000.000	102.084641	1,976,882.30	104.885811	2,031,127.31	54,245.01	0.76
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,116,526.950	102.873048	4,234,796.75	102.730931	4,228,946.46	-5,850.29	1.59
Original Face:		Base	5,000,000.000	102.873048	4,234,796.75	102.730931	4,228,946.46	-5,850.29	1.59
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	147,761.200	101.765768	150,370.32	107.347864	158,618.49	8,248.17	0.06
Original Face:		Base	1,000,000.000	101.765768	150,370.32	107.347864	158,618.49	8,248.17	0.06
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	1,261,702.440	102.019840	1,287,186.81	106.499330	1,343,704.65	56,517.84	0.51
Original Face:		Base	6,000,000.000	102.019840	1,287,186.81	106.499330	1,343,704.65	56,517.84	0.51
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	1,182,298.050	102.625463	1,213,338.85	106.293215	1,256,702.61	43,363.76	0.47
Original Face:		Base	5,000,000.000	102.625463	1,213,338.85	106.293215	1,256,702.61	43,363.76	0.47
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	3,358,623.250	104.509858	3,510,092.39	104.999989	3,526,554.04	16,461.65	1.33
Original Face:		Base	5,000,000.000	104.509858	3,510,092.39	104.999989	3,526,554.04	16,461.65	1.33
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,415,240.480	104.466148	2,523,108.70	107.201611	2,589,176.70	66,068.00	0.97
Original Face:		Base	5,700,000.000	104.466148	2,523,108.70	107.201611	2,589,176.70	66,068.00	0.97

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312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,108,688.080	104.106490	1,154,216.25	108.385140	1,201,653.13	47,436.88	0.45
Original Face:		Base	2,000,000.000	104.106490	1,154,216.25	108.385140	1,201,653.13	47,436.88	0.45
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	100.250800	2,005,016.00	5,016.00	0.75
		Base		100.000000	2,000,000.00	100.250800	2,005,016.00	5,016.00	0.75
3130A3QM9	FEDERAL HOME LOAN BANK BONDS 12/15 0.25					0.25	09 Dec 2015		
		Local	1,000,000.000	99.983768	999,837.68	99.979300	999,793.00	-44.68	0.38
		Base		99.983768	999,837.68	99.979300	999,793.00	-44.68	0.38
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	100.090100	5,004,505.00	4,505.00	1.88
		Base		100.000000	5,000,000.00	100.090100	5,004,505.00	4,505.00	1.88
3130A45K4	FEDERAL HOME LOAN BANK BONDS 02/17 0.8					0.8	27 Feb 2017		
		Local	5,000,000.000	99.949663	4,997,483.15	100.100600	5,005,030.00	7,546.85	1.88
		Base		99.949663	4,997,483.15	100.100600	5,005,030.00	7,546.85	1.88
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	99.962400	2,499,060.00	-940.00	0.94
		Base		100.000000	2,500,000.00	99.962400	2,499,060.00	-940.00	0.94
3134G5R49	FREDDIE MAC NOTES 06/18 VAR					0.75	18 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.073600	2,001,472.00	1,472.00	0.75
		Base		100.000000	2,000,000.00	100.073600	2,001,472.00	1,472.00	0.75
3134G5RM9	FREDDIE MAC NOTES 12/17 1.3					1.3	12 Dec 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.151300	3,004,539.00	4,539.00	1.13
		Base		100.000000	3,000,000.00	100.151300	3,004,539.00	4,539.00	1.13
3134G5SD8	FREDDIE MAC NOTES 12/18 VAR					0.75	24 Dec 2018		
		Local	1,000,000.000	99.860062	998,600.62	100.077600	1,000,776.00	2,175.38	0.38
		Base		99.860062	998,600.62	100.077600	1,000,776.00	2,175.38	0.38
313588HP3	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/15 0.00000					0.01	01 Jul 2015		
		Local	5,160,000.000	99.969667	5,158,434.80	99.982300	5,159,086.68	651.88	1.94
		Base		99.969667	5,158,434.80	99.982300	5,159,086.68	651.88	1.94

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3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.391014	1,947,820.28	99.762400	1,995,248.00	47,427.72	0.75
		Base		97.391014	1,947,820.28	99.762400	1,995,248.00	47,427.72	0.75
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	126,277.370	99.504583	125,651.77	104.996046	132,586.25	6,934.48	0.05
	Original Face:	Base	2,360,770.000	99.504583	125,651.77	104.996046	132,586.25	6,934.48	0.05
31371MAT4	FNMA POOL 255718 FN 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	37.620	100.000000	37.62	100.000000	37.62	0.00	0.00
	Original Face:	Base	4,120,000.000	100.000000	37.62	100.000000	37.62	0.00	0.00
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	669.950	100.323905	672.12	101.709163	681.40	9.28	0.00
	Original Face:	Base	345,556.000	100.323905	672.12	101.709163	681.40	9.28	0.00
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	173,850.180	100.998158	175,585.48	108.394125	188,443.38	12,857.90	0.07
	Original Face:	Base	2,500,000.000	100.998158	175,585.48	108.394125	188,443.38	12,857.90	0.07
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	190,600.710	101.822742	194,074.87	109.250076	208,231.42	14,156.55	0.08
	Original Face:	Base	983,845.000	101.822742	194,074.87	109.250076	208,231.42	14,156.55	0.08
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	135,705.400	101.025169	137,096.61	108.337464	147,019.79	9,923.18	0.06
	Original Face:	Base	1,800,000.000	101.025169	137,096.61	108.337464	147,019.79	9,923.18	0.06
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	362,193.730	103.002112	373,067.19	105.561742	382,338.01	9,270.82	0.14
	Original Face:	Base	3,350,000.000	103.002112	373,067.19	105.561742	382,338.01	9,270.82	0.14
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	108,512.820	101.019852	109,619.49	105.116810	114,065.21	4,445.72	0.04
	Original Face:	Base	1,500,000.000	101.019852	109,619.49	105.116810	114,065.21	4,445.72	0.04
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,338,248.580	104.532592	3,489,557.76	107.259427	3,580,586.30	91,028.54	1.35
	Original Face:	Base	5,200,000.000	104.532592	3,489,557.76	107.259427	3,580,586.30	91,028.54	1.35

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,745,150.090	102.243248	1,784,298.14	102.961430	1,796,831.49	12,533.35	0.68
	Original Face:	Base	2,680,283.000	102.243248	1,784,298.14	102.961430	1,796,831.49	12,533.35	0.68
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	10,289,664.300	103.258110	10,624,912.85	102.961679	10,594,411.13	-30,501.72	3.98
	Original Face:	Base	15,000,000.000	103.258110	10,624,912.85	102.961679	10,594,411.13	-30,501.72	3.98
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	482,962.410	103.429124	499,523.79	108.822685	525,572.66	26,048.87	0.20
	Original Face:	Base	1,500,000.000	103.429124	499,523.79	108.822685	525,572.66	26,048.87	0.20
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	596,920.580	102.073257	609,296.28	105.960718	632,501.33	23,205.05	0.24
	Original Face:	Base	3,200,000.000	102.073257	609,296.28	105.960718	632,501.33	23,205.05	0.24
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	435,181.760	104.343769	454,085.05	106.254249	462,399.11	8,314.06	0.17
	Original Face:	Base	765,534.000	104.343769	454,085.05	106.254249	462,399.11	8,314.06	0.17
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	3,211,681.740	103.252160	3,316,130.76	102.961687	3,306,801.70	-9,329.06	1.24
	Original Face:	Base	5,157,070.000	103.252160	3,316,130.76	102.961687	3,306,801.70	-9,329.06	1.24
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	733,156.000	102.426121	750,943.25	107.750871	789,981.98	39,038.73	0.30
	Original Face:	Base	5,000,000.000	102.426121	750,943.25	107.750871	789,981.98	39,038.73	0.30
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	1,127,878.900	103.265703	1,164,712.08	106.328447	1,199,256.12	34,544.04	0.45
	Original Face:	Base	5,000,000.000	103.265703	1,164,712.08	106.328447	1,199,256.12	34,544.04	0.45
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	907,557.920	104.265724	946,271.84	107.215245	973,040.45	26,768.61	0.37
	Original Face:	Base	2,000,000.000	104.265724	946,271.84	107.215245	973,040.45	26,768.61	0.37
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	1,243,689.050	104.073913	1,294,355.86	109.455616	1,361,287.51	66,931.65	0.51
	Original Face:	Base	5,000,000.000	104.073913	1,294,355.86	109.455616	1,361,287.51	66,931.65	0.51

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	5,891,434.680	108.052029	6,365,814.71	109.570338	6,455,264.89	89,450.18	2.43
Original Face:		Base	14,750,000.000	108.052029	6,365,814.71	109.570338	6,455,264.89	89,450.18	2.43
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	705,733.280	101.819335	718,572.93	104.949561	740,663.98	22,091.05	0.28
Original Face:		Base	2,000,000.000	101.819335	718,572.93	104.949561	740,663.98	22,091.05	0.28
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.978388	4,998,919.38	99.941960	4,997,098.00	-1,821.38	1.88
Original Face:		Base	5,000,000.000	99.978388	4,998,919.38	99.941960	4,997,098.00	-1,821.38	1.88
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.5745	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.004320	4,250,183.60	183.60	1.60
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.004320	4,250,183.60	183.60	1.60
36164EAB1	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A2					0.89	24 Nov 2017		
		Local	3,000,000.000	99.989552	2,999,686.57	100.040700	3,001,221.00	1,534.43	1.13
Original Face:		Base	3,000,000.000	99.989552	2,999,686.57	100.040700	3,001,221.00	1,534.43	1.13
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.674598	498,372.99	99.976500	499,882.50	1,509.51	0.19
		Base		99.674598	498,372.99	99.976500	499,882.50	1,509.51	0.19
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7541	13 Apr 2015		
		Local	400,000.000	99.997540	399,990.16	99.997540	399,990.16	0.00	0.15
		Base		99.997540	399,990.16	99.997540	399,990.16	0.00	0.15
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.972244	499,861.22	102.602200	513,011.00	13,149.78	0.19
		Base		99.972244	499,861.22	102.602200	513,011.00	13,149.78	0.19
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.7636	07 Dec 2017		
		Local	1,000,000.000	99.808505	998,085.05	99.495800	994,958.00	-3,127.05	0.37
		Base		99.808505	998,085.05	99.495800	994,958.00	-3,127.05	0.37
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	112.949727	2,258,994.53	113.114000	2,262,280.00	3,285.47	0.85
		Base		112.949727	2,258,994.53	113.114000	2,262,280.00	3,285.47	0.85

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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
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.428153	1,004,281.53	102.043100	1,020,431.00	16,149.47	0.38
		Base		100.428153	1,004,281.53	102.043100	1,020,431.00	16,149.47	0.38
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1562	18 Nov 2015		
		Local	1,000,000.000	100.095018	1,000,950.18	100.083900	1,000,839.00	-111.18	0.38
		Base		100.095018	1,000,950.18	100.083900	1,000,839.00	-111.18	0.38
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2626	24 Aug 2016		
		Local	1,000,000.000	101.136107	1,011,361.07	101.182900	1,011,829.00	467.93	0.38
		Base		101.136107	1,011,361.07	101.182900	1,011,829.00	467.93	0.38
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	99.931170	4,996,558.50	-3,441.50	1.88
		Base		100.000000	5,000,000.00	99.931170	4,996,558.50	-3,441.50	1.88
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.925699	999,256.99	101.298200	1,012,982.00	13,725.01	0.38
		Base		99.925699	999,256.99	101.298200	1,012,982.00	13,725.01	0.38
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	1,746,837.140	99.991647	1,746,691.22	100.096300	1,748,519.34	1,828.12	0.66
Original Face:		Base	2,000,000.000	99.991647	1,746,691.22	100.096300	1,748,519.34	1,828.12	0.66
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.5245	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.045600	1,000,456.00	456.00	0.38
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.045600	1,000,456.00	456.00	0.38
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.901216	1,998,024.32	99.989900	1,999,798.00	1,773.68	0.75
		Base		99.901216	1,998,024.32	99.989900	1,999,798.00	1,773.68	0.75
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.850540	998,505.40	101.817200	1,018,172.00	19,666.60	0.38
		Base		99.850540	998,505.40	101.817200	1,018,172.00	19,666.60	0.38
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.836110	499,180.55	100.946700	504,733.50	5,552.95	0.19
		Base		99.836110	499,180.55	100.946700	504,733.50	5,552.95	0.19

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459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		500,000.000	Local	100.000000	500,000.00	100.351300	501,756.50	1,756.50	0.19
			Base	100.000000	500,000.00	100.351300	501,756.50	1,756.50	0.19
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		1,000,000.000	Local	99.897198	998,971.98	99.957800	999,578.00	606.02	0.38
			Base	99.897198	998,971.98	99.957800	999,578.00	606.02	0.38
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.3257	05 Feb 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.045400	1,000,454.00	454.00	0.38
			Base	100.000000	1,000,000.00	100.045400	1,000,454.00	454.00	0.38
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		500,000.000	Local	100.000000	500,000.00	100.338200	501,691.00	1,691.00	0.19
			Base	100.000000	500,000.00	100.338200	501,691.00	1,691.00	0.19
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		1,000,000.000	Local	101.013541	1,010,135.41	101.900300	1,019,003.00	8,867.59	0.38
			Base	101.013541	1,010,135.41	101.900300	1,019,003.00	8,867.59	0.38
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.3771	15 May 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.076900	1,000,769.00	769.00	0.38
			Base	100.000000	1,000,000.00	100.076900	1,000,769.00	769.00	0.38
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		1,000,000.000	Local	102.592126	1,025,921.26	104.554100	1,045,541.00	19,619.74	0.39
			Base	102.592126	1,025,921.26	104.554100	1,045,541.00	19,619.74	0.39
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		5,000,000.000	Local	99.914176	4,995,708.79	100.330700	5,016,535.00	20,826.21	1.89
			Base	99.914176	4,995,708.79	100.330700	5,016,535.00	20,826.21	1.89
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.6846	10 Sep 2019		
		500,000.000	Local	100.000000	500,000.00	100.385100	501,925.50	1,925.50	0.19
			Base	100.000000	500,000.00	100.385100	501,925.50	1,925.50	0.19
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		1,000,000.000	Local	99.985340	999,853.40	99.985340	999,853.40	0.00	0.38
			Base	99.985340	999,853.40	99.985340	999,853.40	0.00	0.38

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585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.910554	999,105.54	100.061800	1,000,618.00	1,512.46	0.38
		Base		99.910554	999,105.54	100.061800	1,000,618.00	1,512.46	0.38
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	100.403200	5,522,176.00	22,176.00	2.08
		Base		100.000000	5,500,000.00	100.403200	5,522,176.00	22,176.00	2.08
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.981520	2,999,445.61	100.639300	3,019,179.00	19,733.39	1.14
		Base		99.981520	2,999,445.61	100.639300	3,019,179.00	19,733.39	1.14
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	101.329300	1,519,939.50	19,939.50	0.57
		Base		100.000000	1,500,000.00	101.329300	1,519,939.50	19,939.50	0.57
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.990267	4,999,513.37	100.950700	5,047,535.00	48,021.63	1.90
		Base		99.990267	4,999,513.37	100.950700	5,047,535.00	48,021.63	1.90
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	1.89
		Base		99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	1.89
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	99.988400	1,999,768.00	-232.00	0.75
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.988400	1,999,768.00	-232.00	0.75
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.374449	1,505,616.73	101.493400	1,522,401.00	16,784.27	0.57
		Base		100.374449	1,505,616.73	101.493400	1,522,401.00	16,784.27	0.57
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	102.316148	511,580.74	102.376800	511,884.00	303.26	0.19
		Base		102.316148	511,580.74	102.376800	511,884.00	303.26	0.19
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	100.185500	1,001,855.00	1,855.00	0.38
		Base		100.000000	1,000,000.00	100.185500	1,001,855.00	1,855.00	0.38

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713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.4711	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.113100	1,001,131.00	1,131.00	0.38
		Base		100.000000	1,000,000.00	100.113100	1,001,131.00	1,131.00	0.38
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.927720	999,277.20	100.170200	1,001,702.00	2,424.80	0.38
		Base		99.927720	999,277.20	100.170200	1,001,702.00	2,424.80	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.921025	999,210.25	100.231600	1,002,316.00	3,105.75	0.38
		Base		99.921025	999,210.25	100.231600	1,002,316.00	3,105.75	0.38
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.846082	998,460.82	102.107300	1,021,073.00	22,612.18	0.38
		Base		99.846082	998,460.82	102.107300	1,021,073.00	22,612.18	0.38
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.897628	499,488.14	100.888800	504,444.00	4,955.86	0.19
		Base		99.897628	499,488.14	100.888800	504,444.00	4,955.86	0.19
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.841807	4,033,672.28	100.835700	4,033,428.00	-244.28	1.52
		Base		100.841807	4,033,672.28	100.835700	4,033,428.00	-244.28	1.52
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.992601	999,926.01	100.075700	1,000,757.00	830.99	0.38
		Base		99.992601	999,926.01	100.075700	1,000,757.00	830.99	0.38
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.872366	499,361.83	100.261900	501,309.50	1,947.67	0.19
		Base		99.872366	499,361.83	100.261900	501,309.50	1,947.67	0.19
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.747288	249,368.22	101.278800	253,197.00	3,828.78	0.10
		Base		99.747288	249,368.22	101.278800	253,197.00	3,828.78	0.10
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.274652	501,373.26	100.222900	501,114.50	-258.76	0.19
		Base		100.274652	501,373.26	100.222900	501,114.50	-258.76	0.19

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89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.970888	499,854.44	100.296900	501,484.50	1,630.06	0.19
		Base		99.970888	499,854.44	100.296900	501,484.50	1,630.06	0.19
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	100.254300	1,002,543.00	2,543.00	0.38
		Base		100.000000	1,000,000.00	100.254300	1,002,543.00	2,543.00	0.38
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.984630	999,846.30	100.324100	1,003,241.00	3,394.70	0.38
		Base		99.984630	999,846.30	100.324100	1,003,241.00	3,394.70	0.38
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.935506	499,677.53	101.731400	508,657.00	8,979.47	0.19
		Base		99.935506	499,677.53	101.731400	508,657.00	8,979.47	0.19
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	100.520900	5,026,045.00	26,045.00	1.89
		Base		100.000000	5,000,000.00	100.520900	5,026,045.00	26,045.00	1.89
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	3,750,000.000	99.999100	3,749,966.26	100.034510	3,751,294.13	1,327.87	1.41
Original Face:		Base	3,750,000.000	99.999100	3,749,966.26	100.034510	3,751,294.13	1,327.87	1.41
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.940054	499,700.27	102.362700	511,813.50	12,113.23	0.19
		Base		99.940054	499,700.27	102.362700	511,813.50	12,113.23	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.922782	999,227.82	101.372200	1,013,722.00	14,494.18	0.38
		Base		99.922782	999,227.82	101.372200	1,013,722.00	14,494.18	0.38
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	100.225200	1,002,252.00	2,252.00	0.38
		Base		100.000000	1,000,000.00	100.225200	1,002,252.00	2,252.00	0.38
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	102.794085	1,027,940.85	103.585900	1,035,859.00	7,918.15	0.39
		Base		102.794085	1,027,940.85	103.585900	1,035,859.00	7,918.15	0.39

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912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	103.680762	1,036,807.62	104.796900	1,047,969.00	11,161.38	0.39
		Base		103.680762	1,036,807.62	104.796900	1,047,969.00	11,161.38	0.39
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.149182	500,745.91	100.429700	502,148.50	1,402.59	0.19
		Base		100.149182	500,745.91	100.429700	502,148.50	1,402.59	0.19
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.236438	1,002,364.38	100.617200	1,006,172.00	3,807.62	0.38
		Base		100.236438	1,002,364.38	100.617200	1,006,172.00	3,807.62	0.38
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.457354	502,286.77	101.406200	507,031.00	4,744.23	0.19
		Base		100.457354	502,286.77	101.406200	507,031.00	4,744.23	0.19
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	6,000,000.000	99.999531	5,999,971.87	100.008320	6,000,499.20	527.33	2.26
Original Face:		Base	6,000,000.000	99.999531	5,999,971.87	100.008320	6,000,499.20	527.33	2.26
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	100.938631	199,858.49	101.670000	201,306.60	1,448.11	0.08
		Base		100.938631	199,858.49	101.670000	201,306.60	1,448.11	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5406	15 Jun 2017		
		Local	1,000,000.000	98.847805	988,478.05	99.762000	997,620.00	9,141.95	0.38
		Base		98.847805	988,478.05	99.762000	997,620.00	9,141.95	0.38
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.975775	999,757.75	100.199000	1,001,990.00	2,232.25	0.38
		Base		99.975775	999,757.75	100.199000	1,001,990.00	2,232.25	0.38
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.138301	1,001,383.01	102.159000	1,021,590.00	20,206.99	0.38
		Base		100.138301	1,001,383.01	102.159000	1,021,590.00	20,206.99	0.38
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.900927	999,009.27	100.478500	1,004,785.00	5,775.73	0.38
		Base		99.900927	999,009.27	100.478500	1,004,785.00	5,775.73	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.958192	1,999,163.84	100.551000	2,011,020.00	11,856.16	0.76
		Base		99.958192	1,999,163.84	100.551000	2,011,020.00	11,856.16	0.76
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5581	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.936700	1,998,734.00	-1,266.00	0.75
		Base		100.000000	2,000,000.00	99.936700	1,998,734.00	-1,266.00	0.75
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	104.439415	1,044,394.15	105.111600	1,051,116.00	6,721.85	0.40
		Base		104.439415	1,044,394.15	105.111600	1,051,116.00	6,721.85	0.40
US DOLLAR Total									
		Local	238,832,134.840		241,175,975.04		242,698,440.65	1,522,465.61	91.27
	Original Face:	Base	162,059,358.000		241,175,975.04		242,698,440.65	1,522,465.61	91.27
FIXED INCOME Total									
		Base	238,832,134.840		241,175,975.04		242,698,440.65	1,522,465.61	91.27
	Original Face:		162,059,358.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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									
		261,605,947.730	Base		263,945,454.59		265,467,531.19	1,522,076.60	100.00
Original Face:		162,059,358.000							

& 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								
			61,924.630	Local 1.000000	61,924.63	1.000000	61,924.63	0.00	0.04
				Base 1.000000	61,924.63	1.000000	61,924.63	0.00	0.04
US DOLLAR Total									
			61,924.630	Local	61,924.63		61,924.63	0.00	0.04
				Base	61,924.63		61,924.63	0.00	0.04
CASH Total									
			61,924.630	Base	61,924.63		61,924.63	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
			245,000.000	Local 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		
			249,615.270	Local 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		
			247,834.160	Local 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		
			246,718.240	Local 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		
			248,437.020	Local 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					0.12	01 Apr 2015		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.16
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.16
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	01 Apr 2015		
		Local	15,163,452.160	100.000000	15,163,452.16	100.000000	15,163,452.16	0.00	10.37
		Base		100.000000	15,163,452.16	100.000000	15,163,452.16	0.00	10.37
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	26,387,765.880		26,387,765.88		26,387,765.88	0.00	18.05
		Base			26,387,765.88		26,387,765.88	0.00	18.05
CASH EQUIVALENT Total									
		Base	26,387,765.880		26,387,765.88		26,387,765.88	0.00	18.05

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	101.914869	3,742,313.99	101.846500	3,739,803.48	-2,510.51	2.56
		Base		101.914869	3,742,313.99	101.846500	3,739,803.48	-2,510.51	2.56

& 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	112,853.330	100.000000	112,853.33	100.000000	112,853.33	0.00	0.08
	Original Face:	Base	2,000,000.000	100.000000	112,853.33	100.000000	112,853.33	0.00	0.08
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,218,256.700	106.531269	3,428,449.71	109.987650	3,539,684.92	111,235.21	2.42
	Original Face:	Base	5,000,000.000	106.531269	3,428,449.71	109.987650	3,539,684.92	111,235.21	2.42
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	3,408,090.850	105.739442	3,603,696.24	105.608989	3,599,250.29	-4,445.95	2.46
	Original Face:	Base	5,000,000.000	105.739442	3,603,696.24	105.608989	3,599,250.29	-4,445.95	2.46
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,985,625.810	104.514173	3,120,402.12	103.153768	3,079,785.52	-40,616.60	2.11
	Original Face:	Base	4,372,786.000	104.514173	3,120,402.12	103.153768	3,079,785.52	-40,616.60	2.11
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,944,211.400	105.369922	3,102,313.25	105.504315	3,106,270.07	3,956.82	2.13
	Original Face:	Base	5,000,000.000	105.369922	3,102,313.25	105.504315	3,106,270.07	3,956.82	2.13
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	3,321,447.150	105.594206	3,507,255.76	106.442403	3,535,428.16	28,172.40	2.42
	Original Face:	Base	7,500,000.000	105.594206	3,507,255.76	106.442403	3,535,428.16	28,172.40	2.42
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,396,978.550	103.950504	3,531,176.31	103.154879	3,504,149.11	-27,027.20	2.40
	Original Face:	Base	5,000,000.000	103.950504	3,531,176.31	103.154879	3,504,149.11	-27,027.20	2.40
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,341,443.800	105.537619	3,526,480.23	105.487669	3,524,811.18	-1,669.05	2.41
	Original Face:	Base	5,000,000.000	105.537619	3,526,480.23	105.487669	3,524,811.18	-1,669.05	2.41
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,147,297.190	106.366810	2,284,011.52	106.475391	2,286,343.08	2,331.56	1.56
	Original Face:	Base	4,169,641.000	106.366810	2,284,011.52	106.475391	2,286,343.08	2,331.56	1.56
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,286,868.330	102.453066	6,441,089.37	101.905583	6,406,669.82	-34,419.55	4.38
	Original Face:	Base	7,500,000.000	102.453066	6,441,089.37	101.905583	6,406,669.82	-34,419.55	4.38

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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	1,594,800.840	101.425459	1,617,534.08	101.912049	1,625,294.21	7,760.13	1.11
Original Face:		Base	2,000,000.000	101.425459	1,617,534.08	101.912049	1,625,294.21	7,760.13	1.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,344,663.900	104.343614	1,403,070.91	104.791970	1,409,099.79	6,028.88	0.96
Original Face:		Base	2,910,888.000	104.343614	1,403,070.91	104.791970	1,409,099.79	6,028.88	0.96
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	4,732,581.920	106.231647	5,027,499.72	104.716817	4,955,809.15	-71,690.57	3.39
Original Face:		Base	12,190,366.000	106.231647	5,027,499.72	104.716817	4,955,809.15	-71,690.57	3.39
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,313,948.850	108.550997	2,511,814.55	111.776094	2,586,441.64	74,627.09	1.77
Original Face:		Base	5,000,000.000	108.550997	2,511,814.55	111.776094	2,586,441.64	74,627.09	1.77
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	83,228.310	103.318895	85,990.57	105.777633	88,036.94	2,046.37	0.06
Original Face:		Base	2,255,000.000	103.318895	85,990.57	105.777633	88,036.94	2,046.37	0.06
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625	20 Sep 2040		
		Local	3,347,701.910	103.909914	3,478,594.17	103.767530	3,473,827.58	-4,766.59	2.38
Original Face:		Base	9,450,000.000	103.909914	3,478,594.17	103.767530	3,473,827.58	-4,766.59	2.38
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,921,905.980	101.915868	1,958,727.17	103.772574	1,994,411.31	35,684.14	1.36
Original Face:		Base	2,500,000.000	101.915868	1,958,727.17	103.772574	1,994,411.31	35,684.14	1.36
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,661,898.480	106.836650	2,843,883.15	107.644083	2,865,376.21	21,493.06	1.96
Original Face:		Base	5,872,458.000	106.836650	2,843,883.15	107.644083	2,865,376.21	21,493.06	1.96
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	119,526.940	104.732130	125,183.11	109.447329	130,819.04	5,635.93	0.09
Original Face:		Base	1,000,000.000	104.732130	125,183.11	109.447329	130,819.04	5,635.93	0.09
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	153,761.590	106.260835	163,388.35	112.076602	172,330.77	8,942.42	0.12
Original Face:		Base	1,000,000.000	106.260835	163,388.35	112.076602	172,330.77	8,942.42	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	1,557.710	103.283666	1,608.86	106.262323	1,655.26	46.40	0.00
Original Face:		Base	25,000.000	103.283666	1,608.86	106.262323	1,655.26	46.40	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	311,952.160	104.117061	324,795.42	111.791588	348,736.27	23,940.85	0.24
Original Face:		Base	2,000,000.000	104.117061	324,795.42	111.791588	348,736.27	23,940.85	0.24
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	28,111.620	100.000000	28,111.62	104.461900	29,365.93	1,254.31	0.02
Original Face:		Base	410,000.000	100.000000	28,111.62	104.461900	29,365.93	1,254.31	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	81,220.820	101.028739	82,056.37	102.074800	82,905.99	849.62	0.06
Original Face:		Base	500,000.000	101.028739	82,056.37	102.074800	82,905.99	849.62	0.06
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,356,259.900	102.576722	3,442,741.38	100.877400	3,385,707.72	-57,033.66	2.32
Original Face:		Base	4,400,000.000	102.576722	3,442,741.38	100.877400	3,385,707.72	-57,033.66	2.32
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.923281	4,946,164.04	98.832700	4,941,635.00	-4,529.04	3.38
		Base		98.923281	4,946,164.04	98.832700	4,941,635.00	-4,529.04	3.38
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.908086	1,978,161.71	98.869800	1,977,396.00	-765.71	1.35
		Base		98.908086	1,978,161.71	98.869800	1,977,396.00	-765.71	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.389347	1,387,289.79	98.112800	1,383,390.48	-3,899.31	0.95
		Base		98.389347	1,387,289.79	98.112800	1,383,390.48	-3,899.31	0.95
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.237515	4,039,571.85	100.237515	4,039,571.85	0.00	2.76
		Base		100.237515	4,039,571.85	100.237515	4,039,571.85	0.00	2.76
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	100.471000	3,014,130.00	14,130.00	2.06
		Base		100.000000	3,000,000.00	100.471000	3,014,130.00	14,130.00	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	105.815700	2,116,314.00	88,911.14	1.45
		Base		101.370143	2,027,402.86	105.815700	2,116,314.00	88,911.14	1.45
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,131,578.900	100.060221	2,132,862.56	100.087866	2,133,451.83	589.27	1.46
Original Face:		Base	4,500,000.000	100.060221	2,132,862.56	100.087866	2,133,451.83	589.27	1.46
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	100.067100	1,000,671.00	671.00	0.68
		Base		100.000000	1,000,000.00	100.067100	1,000,671.00	671.00	0.68
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997614	2,269,945.84	101.718600	2,309,012.22	39,066.38	1.58
		Base		99.997614	2,269,945.84	101.718600	2,309,012.22	39,066.38	1.58
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	9,000,000.000	101.214245	9,109,282.03	101.365800	9,122,922.00	13,639.97	6.24
		Base		101.214245	9,109,282.03	101.365800	9,122,922.00	13,639.97	6.24
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.917092	621,484.31	99.986900	621,918.52	434.21	0.43
		Base		99.917092	621,484.31	99.986900	621,918.52	434.21	0.43
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.803320	290,427.66	99.917700	290,760.51	332.85	0.20
		Base		99.803320	290,427.66	99.917700	290,760.51	332.85	0.20
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.854935	216,685.21	99.955500	216,903.44	218.23	0.15
		Base		99.854935	216,685.21	99.955500	216,903.44	218.23	0.15
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	98.860582	678,183.59	99.175600	680,344.62	2,161.03	0.47
		Base		98.860582	678,183.59	99.175600	680,344.62	2,161.03	0.47
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		Local	315,000.000	99.931365	314,783.80	99.992000	314,974.80	191.00	0.22
		Base		99.931365	314,783.80	99.992000	314,974.80	191.00	0.22

& 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
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.732145	151,592.86	99.850500	151,772.76	179.90	0.10
			Base	99.732145	151,592.86	99.850500	151,772.76	179.90	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	102.084122	2,041,682.43	102.484400	2,049,688.00	8,005.57	1.40
			Base	102.084122	2,041,682.43	102.484400	2,049,688.00	8,005.57	1.40
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	103.495165	5,174,758.26	103.671900	5,183,595.00	8,836.74	3.55
			Base	103.495165	5,174,758.26	103.671900	5,183,595.00	8,836.74	3.55
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.023433	2,000,468.65	100.546900	2,010,938.00	10,469.35	1.38
			Base	100.023433	2,000,468.65	100.546900	2,010,938.00	10,469.35	1.38
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	101.248852	2,531,221.29	101.406200	2,535,155.00	3,933.71	1.73
			Base	101.248852	2,531,221.29	101.406200	2,535,155.00	3,933.71	1.73
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.117957	2,002,359.14	100.679700	2,013,594.00	11,234.86	1.38
			Base	100.117957	2,002,359.14	100.679700	2,013,594.00	11,234.86	1.38
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.356357	2,007,127.13	100.656200	2,013,124.00	5,996.87	1.38
			Base	100.356357	2,007,127.13	100.656200	2,013,124.00	5,996.87	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.530961	1,990,619.21	99.617200	1,992,344.00	1,724.79	1.36
			Base	99.530961	1,990,619.21	99.617200	1,992,344.00	1,724.79	1.36
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.093644	5,004,682.22	99.992200	4,999,610.00	-5,072.22	3.42
			Base	100.093644	5,004,682.22	99.992200	4,999,610.00	-5,072.22	3.42
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.932882	2,498,322.05	100.031200	2,500,780.00	2,457.95	1.71
			Base	99.932882	2,498,322.05	100.031200	2,500,780.00	2,457.95	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
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.836851	113,814.01	99.942400	113,934.34	120.33	0.08
			Base	99.836851	113,814.01	99.942400	113,934.34	120.33	0.08
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.584281	113,526.08	99.762100	113,728.79	202.71	0.08
			Base	99.584281	113,526.08	99.762100	113,728.79	202.71	0.08
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.926476	165,877.95	99.988300	165,980.58	102.63	0.11
			Base	99.926476	165,877.95	99.988300	165,980.58	102.63	0.11
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.732143	132,643.75	99.859400	132,813.00	169.25	0.09
			Base	99.732143	132,643.75	99.859400	132,813.00	169.25	0.09
US DOLLAR Total									
		116,539,772.940	Local		119,435,981.54		119,725,320.51	289,338.97	81.91
	Original Face:	106,556,139.000	Base		119,435,981.54		119,725,320.51	289,338.97	81.91
FIXED INCOME Total									
		116,539,772.940	Base		119,435,981.54		119,725,320.51	289,338.97	81.91
	Original Face:	106,556,139.000							

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		142,989,463.450	Base	145,885,672.05		146,175,011.02	289,338.97	100.00
Original Face:		106,556,139.000						

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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	-1,167,420.310	1.000000	-1,167,420.31	1.000000	-1,167,420.31	0.00	0.06
		Base		1.000000	-1,167,420.31	1.000000	-1,167,420.31	0.00	0.06
US DOLLAR Total									
		Local	-1,167,420.310		-1,167,420.31		-1,167,420.31	0.00	0.06
		Base			-1,167,420.31		-1,167,420.31	0.00	0.06
CASH Total									
		Base	-1,167,420.310		-1,167,420.31		-1,167,420.31	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.104682	31 Dec 2099		
		Local	284,812.430	100.000000	284,812.43	100.000000	284,812.43	0.00	0.01
		Base		100.000000	284,812.43	100.000000	284,812.43	0.00	0.01
US DOLLAR Total									
		Local	284,812.430		284,812.43		284,812.43	0.00	0.01
		Base			284,812.43		284,812.43	0.00	0.01
CASH EQUIVALENT Total									
		Base	284,812.430		284,812.43		284,812.43	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,754.000	26.022474	462,003.01	41.520000	737,146.08	275,143.07	0.04
		Base		26.022474	462,003.01	41.520000	737,146.08	275,143.07	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	45,528.000	39.175601	1,783,586.74	64.010000	2,914,247.28	1,130,660.54	0.15
		Base		39.175601	1,783,586.74	64.010000	2,914,247.28	1,130,660.54	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,412.000	37.666378	467,515.08	49.650000	616,255.80	148,740.72	0.03
		Base		37.666378	467,515.08	49.650000	616,255.80	148,740.72	0.03
00130H105	AES CORP COMMON STOCK USD.01								
		Local	67,055.000	20.467848	1,372,471.55	12.850000	861,656.75	-510,814.80	0.05
		Base		20.467848	1,372,471.55	12.850000	861,656.75	-510,814.80	0.05
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	538,383.000	37.479881	20,178,530.87	32.650000	17,578,204.95	-2,600,325.92	0.92
		Base		37.479881	20,178,530.87	32.650000	17,578,204.95	-2,600,325.92	0.92
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	156,528.000	23.847523	3,732,805.02	46.330000	7,251,942.24	3,519,137.22	0.38
		Base		23.847523	3,732,805.02	46.330000	7,251,942.24	3,519,137.22	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	165,336.000	26.890616	4,445,986.92	58.540000	9,678,769.44	5,232,782.52	0.51
		Base		26.890616	4,445,986.92	58.540000	9,678,769.44	5,232,782.52	0.51
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	49,363.000	32.668708	1,612,625.43	73.940000	3,649,900.22	2,037,274.79	0.19
		Base		32.668708	1,612,625.43	73.940000	3,649,900.22	2,037,274.79	0.19
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,482.000	30.892347	1,127,014.62	106.530000	3,886,427.46	2,759,412.84	0.20
		Base		30.892347	1,127,014.62	106.530000	3,886,427.46	2,759,412.84	0.20
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,664.000	205.416201	1,163,477.36	214.780000	1,216,513.92	53,036.56	0.06
		Base		205.416201	1,163,477.36	214.780000	1,216,513.92	53,036.56	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,834.000	30.484757	1,061,906.02	41.550000	1,447,352.70	385,446.68	0.08
		Base		30.484757	1,061,906.02	41.550000	1,447,352.70	385,446.68	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,004.000	65.603203	1,312,326.48	151.280000	3,026,205.12	1,713,878.64	0.16
		Base		65.603203	1,312,326.48	151.280000	3,026,205.12	1,713,878.64	0.16
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	7,012.000	56.971358	399,483.16	106.110000	744,043.32	344,560.16	0.04
		Base		56.971358	399,483.16	106.110000	744,043.32	344,560.16	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,550.000	42.787427	793,706.77	71.045000	1,317,884.75	524,177.98	0.07
		Base		42.787427	793,706.77	71.045000	1,317,884.75	524,177.98	0.07
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	126,785.000	20.690386	2,623,230.60	12.920000	1,638,062.20	-985,168.40	0.09
		Base		20.690386	2,623,230.60	12.920000	1,638,062.20	-985,168.40	0.09
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,969.000	98.842214	2,072,622.38	173.300000	3,633,927.70	1,561,305.32	0.19
		Base		98.842214	2,072,622.38	173.300000	3,633,927.70	1,561,305.32	0.19
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,268.000	42.067825	474,020.25	30.010000	338,152.68	-135,867.57	0.02
		Base		42.067825	474,020.25	30.010000	338,152.68	-135,867.57	0.02
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,515.000	254.663431	1,659,132.25	296.250000	1,930,068.75	270,936.50	0.10
		Base		254.663431	1,659,132.25	296.250000	1,930,068.75	270,936.50	0.10
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	43,197.000	39.047523	1,686,735.87	71.170000	3,074,330.49	1,387,594.62	0.16
		Base		39.047523	1,686,735.87	71.170000	3,074,330.49	1,387,594.62	0.16
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,213.000	30.471614	951,110.50	42.910000	1,339,349.83	388,239.33	0.07
		Base		30.471614	951,110.50	42.910000	1,339,349.83	388,239.33	0.07
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	204,280.000	17.177261	3,508,970.86	50.020000	10,218,085.60	6,709,114.74	0.53
		Base		17.177261	3,508,970.86	50.020000	10,218,085.60	6,709,114.74	0.53

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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
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	39,500.000	115.718443	4,570,878.50	372.100000	14,697,950.00	10,127,071.50	0.77
		Base		115.718443	4,570,878.50	372.100000	14,697,950.00	10,127,071.50	0.77
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,168.000	39.220528	987,102.26	42.200000	1,062,089.60	74,987.34	0.06
		Base		39.220528	987,102.26	42.200000	1,062,089.60	74,987.34	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	74,402.000	51.615500	3,840,296.44	52.780000	3,926,937.56	86,641.12	0.21
		Base		51.615500	3,840,296.44	52.780000	3,926,937.56	86,641.12	0.21
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	50,789.000	36.921971	1,875,230.00	56.250000	2,856,881.25	981,651.25	0.15
		Base		36.921971	1,875,230.00	56.250000	2,856,881.25	981,651.25	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	90,920.000	44.167768	4,015,733.47	78.120000	7,102,670.40	3,086,936.93	0.37
		Base		44.167768	4,015,733.47	78.120000	7,102,670.40	3,086,936.93	0.37
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	142,365.000	110.588734	15,743,965.08	54.790000	7,800,178.35	-7,943,786.73	0.41
		Base		110.588734	15,743,965.08	54.790000	7,800,178.35	-7,943,786.73	0.41
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	43,832.000	51.089165	2,239,340.28	94.150000	4,126,782.80	1,887,442.52	0.22
		Base		51.089165	2,239,340.28	94.150000	4,126,782.80	1,887,442.52	0.22
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,640.000	22.990374	497,511.69	113.670000	2,459,818.80	1,962,307.11	0.13
		Base		22.990374	497,511.69	113.670000	2,459,818.80	1,962,307.11	0.13
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,933.000	37.707234	713,911.07	130.840000	2,477,193.72	1,763,282.65	0.13
		Base		37.707234	713,911.07	130.840000	2,477,193.72	1,763,282.65	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,007.000	46.306843	1,157,995.22	52.540000	1,313,867.78	155,872.56	0.07
		Base		46.306843	1,157,995.22	52.540000	1,313,867.78	155,872.56	0.07

& 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
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	78,718.000	62.713940	4,936,715.91	159.850000	12,583,072.30	7,646,356.39	0.66
		Base		62.713940	4,936,715.91	159.850000	12,583,072.30	7,646,356.39	0.66
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,177.000	21.826800	702,320.94	58.930000	1,896,190.61	1,193,869.67	0.10
		Base		21.826800	702,320.94	58.930000	1,896,190.61	1,193,869.67	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,555.000	47.400628	2,491,140.00	82.810000	4,352,079.55	1,860,939.55	0.23
		Base		47.400628	2,491,140.00	82.810000	4,352,079.55	1,860,939.55	0.23
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,325.000	39.845168	1,287,995.05	63.000000	2,036,475.00	748,479.95	0.11
		Base		39.845168	1,287,995.05	63.000000	2,036,475.00	748,479.95	0.11
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,675.000	51.276351	1,419,073.01	154.410000	4,273,296.75	2,854,223.74	0.22
		Base		51.276351	1,419,073.01	154.410000	4,273,296.75	2,854,223.74	0.22
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,088.000	67.980597	2,657,225.57	60.330000	2,358,179.04	-299,046.53	0.12
		Base		67.980597	2,657,225.57	60.330000	2,358,179.04	-299,046.53	0.12
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,210.000	23.631180	383,061.43	39.360000	638,025.60	254,964.17	0.03
		Base		23.631180	383,061.43	39.360000	638,025.60	254,964.17	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	604,209.000	23.267366	14,058,352.15	124.430000	75,181,725.87	61,123,373.72	3.93
		Base		23.267366	14,058,352.15	124.430000	75,181,725.87	61,123,373.72	3.93
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	127,454.000	19.805297	2,524,264.29	22.560000	2,875,362.24	351,097.95	0.15
		Base		19.805297	2,524,264.29	22.560000	2,875,362.24	351,097.95	0.15
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	65,796.000	23.828612	1,567,827.34	47.400000	3,118,730.40	1,550,903.06	0.16
		Base		23.828612	1,567,827.34	47.400000	3,118,730.40	1,550,903.06	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
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,144.000	52.402912	374,366.40	61.410000	438,713.04	64,346.64	0.02
		Base		52.402912	374,366.40	61.410000	438,713.04	64,346.64	0.02
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,516.000	26.317516	618,882.71	58.640000	1,378,978.24	760,095.53	0.07
		Base		26.317516	618,882.71	58.640000	1,378,978.24	760,095.53	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	49,289.000	40.449012	1,993,691.34	85.640000	4,221,109.96	2,227,418.62	0.22
		Base		40.449012	1,993,691.34	85.640000	4,221,109.96	2,227,418.62	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,775.000	36.705941	285,388.69	64.330000	500,165.75	214,777.06	0.03
		Base		36.705941	285,388.69	64.330000	500,165.75	214,777.06	0.03
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,309.000	210.224992	695,634.50	682.160000	2,257,267.44	1,561,632.94	0.12
		Base		210.224992	695,634.50	682.160000	2,257,267.44	1,561,632.94	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,697.000	127.895279	1,751,781.63	174.250000	2,386,702.25	634,920.62	0.12
		Base		127.895279	1,751,781.63	174.250000	2,386,702.25	634,920.62	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,388.000	49.368071	463,467.45	52.910000	496,719.08	33,251.63	0.03
		Base		49.368071	463,467.45	52.910000	496,719.08	33,251.63	0.03
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	74,769.000	31.700880	2,370,243.08	38.990000	2,915,243.31	545,000.23	0.15
		Base		31.700880	2,370,243.08	38.990000	2,915,243.31	545,000.23	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	45,073.000	57.380097	2,586,293.11	63.580000	2,865,741.34	279,448.23	0.15
		Base		57.380097	2,586,293.11	63.580000	2,865,741.34	279,448.23	0.15
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,246.000	18.286307	260,506.73	70.640000	1,006,337.44	745,830.71	0.05
		Base		18.286307	260,506.73	70.640000	1,006,337.44	745,830.71	0.05

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060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,091,208.000	23.900521	26,080,439.45	15.390000	16,793,691.12	-9,286,748.33	0.88
		Base		23.900521	26,080,439.45	15.390000	16,793,691.12	-9,286,748.33	0.88
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	115,546.000	35.250086	4,073,006.47	40.240000	4,649,571.04	576,564.57	0.24
		Base		35.250086	4,073,006.47	40.240000	4,649,571.04	576,564.57	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,704.000	65.372342	503,628.52	167.350000	1,289,264.40	785,635.88	0.07
		Base		65.372342	503,628.52	167.350000	1,289,264.40	785,635.88	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	56,282.000	45.640390	2,568,732.42	68.500000	3,855,317.00	1,286,584.58	0.20
		Base		45.640390	2,568,732.42	68.500000	3,855,317.00	1,286,584.58	0.20
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	21,657.000	64.340417	1,393,420.42	143.590000	3,109,728.63	1,716,308.21	0.16
		Base		64.340417	1,393,420.42	143.590000	3,109,728.63	1,716,308.21	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	19,252.000	34.176601	657,967.93	76.775000	1,478,072.30	820,104.37	0.08
		Base		34.176601	657,967.93	76.775000	1,478,072.30	820,104.37	0.08
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	189,173.000	76.732995	14,515,810.81	144.320000	27,301,447.36	12,785,636.55	1.43
		Base		76.732995	14,515,810.81	144.320000	27,301,447.36	12,785,636.55	1.43
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	30,199.000	32.316708	975,932.25	37.790000	1,141,220.21	165,287.96	0.06
		Base		32.316708	975,932.25	37.790000	1,141,220.21	165,287.96	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	24,337.000	74.279908	1,807,750.11	422.240000	10,276,054.88	8,468,304.77	0.54
		Base		74.279908	1,807,750.11	422.240000	10,276,054.88	8,468,304.77	0.54
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,160.000	203.794902	2,681,940.91	365.840000	4,814,454.40	2,132,513.49	0.25
		Base		203.794902	2,681,940.91	365.840000	4,814,454.40	2,132,513.49	0.25

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093671105	H+R BLOCK INC COMMON STOCK NPV								
		28,551.000	Local	18.647545	532,406.05	32.070000	915,630.57	383,224.52	0.05
			Base	18.647545	532,406.05	32.070000	915,630.57	383,224.52	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		67,953.000	Local	62.761824	4,264,854.24	150.080000	10,198,386.24	5,933,532.00	0.53
			Base	62.761824	4,264,854.24	150.080000	10,198,386.24	5,933,532.00	0.53
099724106	BORGWARNER INC COMMON STOCK USD.01								
		23,489.000	Local	33.297137	782,116.46	60.480000	1,420,614.72	638,498.26	0.07
			Base	33.297137	782,116.46	60.480000	1,420,614.72	638,498.26	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		15,890.000	Local	90.331940	1,435,374.53	140.480000	2,232,227.20	796,852.67	0.12
			Base	90.331940	1,435,374.53	140.480000	2,232,227.20	796,852.67	0.12
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		138,015.000	Local	17.000369	2,346,305.98	17.750000	2,449,766.25	103,460.27	0.13
			Base	17.000369	2,346,305.98	17.750000	2,449,766.25	103,460.27	0.13
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		172,413.000	Local	39.656762	6,837,341.26	64.500000	11,120,638.50	4,283,297.24	0.58
			Base	39.656762	6,837,341.26	64.500000	11,120,638.50	4,283,297.24	0.58
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		56,542.000	Local	43.383159	2,452,970.56	43.295000	2,447,985.89	-4,984.67	0.13
			Base	43.383159	2,452,970.56	43.295000	2,447,985.89	-4,984.67	0.13
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		16,165.000	Local	36.332378	587,312.89	90.350000	1,460,507.75	873,194.86	0.08
			Base	36.332378	587,312.89	90.350000	1,460,507.75	873,194.86	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		47,457.000	Local	37.386229	1,774,238.28	60.630000	2,877,317.91	1,103,079.63	0.15
			Base	37.386229	1,774,238.28	60.630000	2,877,317.91	1,103,079.63	0.15
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		29,017.000	Local	20.375070	591,223.41	38.710000	1,123,248.07	532,024.66	0.06
			Base	20.375070	591,223.41	38.710000	1,123,248.07	532,024.66	0.06

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125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	4,970.000	134.404235	667,989.05	283.680000	1,409,889.60	741,900.55	0.07
		Base		134.404235	667,989.05	283.680000	1,409,889.60	741,900.55	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,178.000	52.496892	796,797.83	73.220000	1,111,333.16	314,535.33	0.06
		Base		52.496892	796,797.83	73.220000	1,111,333.16	314,535.33	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	26,809.000	35.842898	960,912.26	129.440000	3,470,156.96	2,509,244.70	0.18
		Base		35.842898	960,912.26	129.440000	3,470,156.96	2,509,244.70	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,893.000	85.744448	2,820,392.13	94.710000	3,115,296.03	294,903.90	0.16
		Base		85.744448	2,820,392.13	94.710000	3,115,296.03	294,903.90	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	28,573.000	19.474269	556,438.28	34.910000	997,483.43	441,045.15	0.05
		Base		19.474269	556,438.28	34.910000	997,483.43	441,045.15	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	102,753.000	11.356187	1,166,882.33	33.120000	3,403,179.36	2,236,297.03	0.18
		Base		11.356187	1,166,882.33	33.120000	3,403,179.36	2,236,297.03	0.18
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	116,724.000	33.117649	3,865,624.42	103.210000	12,047,084.04	8,181,459.62	0.63
		Base		33.117649	3,865,624.42	103.210000	12,047,084.04	8,181,459.62	0.63
12673P105	CA INC COMMON STOCK USD.1								
		Local	33,072.000	31.489646	1,041,425.58	32.610000	1,078,477.92	37,052.34	0.06
		Base		31.489646	1,041,425.58	32.610000	1,078,477.92	37,052.34	0.06
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	22,755.000	23.299094	530,170.89	18.300000	416,416.50	-113,754.39	0.02
		Base		23.299094	530,170.89	18.300000	416,416.50	-113,754.39	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,858.000	16.301982	698,670.36	29.530000	1,265,596.74	566,926.38	0.07
		Base		16.301982	698,670.36	29.530000	1,265,596.74	566,926.38	0.07

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13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,096.000	42.792304	859,954.14	45.120000	906,731.52	46,777.38	0.05
		Base		42.792304	859,954.14	45.120000	906,731.52	46,777.38	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,436.000	34.683807	639,430.67	46.550000	858,195.80	218,765.13	0.04
		Base		34.683807	639,430.67	46.550000	858,195.80	218,765.13	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,218.000	55.324338	3,165,547.96	78.820000	4,509,922.76	1,344,374.80	0.24
		Base		55.324338	3,165,547.96	78.820000	4,509,922.76	1,344,374.80	0.24
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,245.000	40.578700	1,389,617.59	90.270000	3,091,296.15	1,701,678.56	0.16
		Base		40.578700	1,389,617.59	90.270000	3,091,296.15	1,701,678.56	0.16
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	21,785.000	24.161060	526,348.70	69.010000	1,503,382.85	977,034.15	0.08
		Base		24.161060	526,348.70	69.010000	1,503,382.85	977,034.15	0.08
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	46,725.000	37.821625	1,767,215.41	47.840000	2,235,324.00	468,108.59	0.12
		Base		37.821625	1,767,215.41	47.840000	2,235,324.00	468,108.59	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,878.000	54.294609	3,413,936.43	80.030000	5,032,126.34	1,618,189.91	0.26
		Base		54.294609	3,413,936.43	80.030000	5,032,126.34	1,618,189.91	0.26
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,046.000	31.918324	2,650,689.12	115.280000	9,573,542.88	6,922,853.76	0.50
		Base		31.918324	2,650,689.12	115.280000	9,573,542.88	6,922,853.76	0.50
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,584.000	18.636725	830,899.75	20.410000	909,959.44	79,059.69	0.05
		Base		18.636725	830,899.75	20.410000	909,959.44	79,059.69	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,763.000	62.870716	3,694,471.89	34.550000	2,030,261.65	-1,664,210.24	0.11
		Base		62.870716	3,694,471.89	34.550000	2,030,261.65	-1,664,210.24	0.11

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156782104	CERNER CORP COMMON STOCK USD.01								
		Local	31,628.000	27.032514	854,984.35	73.260000	2,317,067.28	1,462,082.93	0.12
		Base		27.032514	854,984.35	73.260000	2,317,067.28	1,462,082.93	0.12
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	53,671.000	28.144927	1,510,566.39	14.160000	759,981.36	-750,585.03	0.04
		Base		28.144927	1,510,566.39	14.160000	759,981.36	-750,585.03	0.04
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	195,034.000	63.126184	12,311,752.24	104.980000	20,474,669.32	8,162,917.08	1.07
		Base		63.126184	12,311,752.24	104.980000	20,474,669.32	8,162,917.08	1.07
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,217.000	292.178119	939,937.01	650.540000	2,092,787.18	1,152,850.17	0.11
		Base		292.178119	939,937.01	650.540000	2,092,787.18	1,152,850.17	0.11
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	23,948.000	45.074464	1,079,443.27	101.100000	2,421,142.80	1,341,699.53	0.13
		Base		45.074464	1,079,443.27	101.100000	2,421,142.80	1,341,699.53	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,086.000	140.773090	1,279,064.30	115.090000	1,045,707.74	-233,356.56	0.05
		Base		140.773090	1,279,064.30	115.090000	1,045,707.74	-233,356.56	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,326.000	36.063239	552,705.20	53.280000	816,569.28	263,864.08	0.04
		Base		36.063239	552,705.20	53.280000	816,569.28	263,864.08	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	529,521.000	28.341772	15,007,563.43	27.525000	14,575,065.53	-432,497.90	0.76
		Base		28.341772	15,007,563.43	27.525000	14,575,065.53	-432,497.90	0.76
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,101.000	37.386547	377,641.51	81.630000	824,544.63	446,903.12	0.04
		Base		37.386547	377,641.51	81.630000	824,544.63	446,903.12	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	314,705.000	82.465990	25,952,459.43	51.520000	16,213,601.60	-9,738,857.83	0.85
		Base		82.465990	25,952,459.43	51.520000	16,213,601.60	-9,738,857.83	0.85

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,579.000	40.925128	678,497.70	63.870000	1,058,900.73	380,403.03	0.06
		Base		40.925128	678,497.70	63.870000	1,058,900.73	380,403.03	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,607.000	57.448584	781,702.88	110.390000	1,502,076.73	720,373.85	0.08
		Base		57.448584	781,702.88	110.390000	1,502,076.73	720,373.85	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	28,612.000	32.286928	923,793.57	41.430000	1,185,395.16	261,601.59	0.06
		Base		32.286928	923,793.57	41.430000	1,185,395.16	261,601.59	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	407,625.000	28.342244	11,553,007.30	40.550000	16,529,193.75	4,976,186.45	0.86
		Base		28.342244	11,553,007.30	40.550000	16,529,193.75	4,976,186.45	0.86
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,509.000	22.700263	510,960.23	44.200000	994,897.80	483,937.57	0.05
		Base		22.700263	510,960.23	44.200000	994,897.80	483,937.57	0.05
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	63,236.000	23.568689	1,490,389.59	62.390000	3,945,294.04	2,454,904.45	0.21
		Base		23.568689	1,490,389.59	62.390000	3,945,294.04	2,454,904.45	0.21
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	88,448.000	32.982796	2,917,262.35	69.340000	6,132,984.32	3,215,721.97	0.32
		Base		32.982796	2,917,262.35	69.340000	6,132,984.32	3,215,721.97	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	263,589.000	21.144913	5,573,566.60	56.470000	14,884,870.83	9,311,304.23	0.78
		Base		21.144913	5,573,566.60	56.470000	14,884,870.83	9,311,304.23	0.78
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,502.000	44.518515	823,681.56	45.130000	834,995.26	11,313.70	0.04
		Base		44.518515	823,681.56	45.130000	834,995.26	11,313.70	0.04
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,630.000	50.125349	733,333.85	65.280000	955,046.40	221,712.55	0.05
		Base		50.125349	733,333.85	65.280000	955,046.40	221,712.55	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
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	44,180.000	24.370646	1,076,695.15	36.530000	1,613,895.40	537,200.25	0.08
		Base		24.370646	1,076,695.15	36.530000	1,613,895.40	537,200.25	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	127,741.000	39.715324	5,073,275.15	62.260000	7,953,154.66	2,879,879.51	0.42
		Base		39.715324	5,073,275.15	62.260000	7,953,154.66	2,879,879.51	0.42
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,885.000	44.963364	1,073,949.94	27.890000	666,152.65	-407,797.29	0.03
		Base		44.963364	1,073,949.94	27.890000	666,152.65	-407,797.29	0.03
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,381.000	45.623701	1,386,093.66	61.000000	1,853,241.00	467,147.34	0.10
		Base		45.623701	1,386,093.66	61.000000	1,853,241.00	467,147.34	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,460.000	31.985106	558,459.95	116.210000	2,029,026.60	1,470,566.65	0.11
		Base		31.985106	558,459.95	116.210000	2,029,026.60	1,470,566.65	0.11
219350105	CORNING INC COMMON STOCK USD.5								
		Local	131,878.000	22.389485	2,952,680.51	22.680000	2,990,993.04	38,312.53	0.16
		Base		22.389485	2,952,680.51	22.680000	2,990,993.04	38,312.53	0.16
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	45,639.000	58.553475	2,672,322.04	151.495000	6,914,080.31	4,241,758.27	0.36
		Base		58.553475	2,672,322.04	151.495000	6,914,080.31	4,241,758.27	0.36
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,631.000	59.522186	2,061,312.81	82.540000	2,858,442.74	797,129.93	0.15
		Base		59.522186	2,061,312.81	82.540000	2,858,442.74	797,129.93	0.15
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,471.000	39.733324	694,180.90	138.640000	2,422,179.44	1,727,998.54	0.13
		Base		39.733324	694,180.90	138.640000	2,422,179.44	1,727,998.54	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,492.000	27.291060	941,323.23	28.480000	982,332.16	41,008.93	0.05
		Base		27.291060	941,323.23	28.480000	982,332.16	41,008.93	0.05

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233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,384.000	45.847538	842,861.14	80.690000	1,483,404.96	640,543.82	0.08
		Base		45.847538	842,861.14	80.690000	1,483,404.96	640,543.82	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	63,693.000	36.143554	2,302,091.38	84.900000	5,407,535.70	3,105,444.32	0.28
		Base		36.143554	2,302,091.38	84.900000	5,407,535.70	3,105,444.32	0.28
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	12,867.000	30.342290	390,414.25	69.340000	892,197.78	501,783.53	0.05
		Base		30.342290	390,414.25	69.340000	892,197.78	501,783.53	0.05
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,908.000	34.616266	619,908.09	81.280000	1,455,562.24	835,654.15	0.08
		Base		34.616266	619,908.09	81.280000	1,455,562.24	835,654.15	0.08
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	35,217.000	41.886832	1,475,128.56	87.690000	3,088,178.73	1,613,050.17	0.16
		Base		41.886832	1,475,128.56	87.690000	3,088,178.73	1,613,050.17	0.16
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	85,503.000	22.789690	1,948,586.83	44.960000	3,844,214.88	1,895,628.05	0.20
		Base		22.789690	1,948,586.83	44.960000	3,844,214.88	1,895,628.05	0.20
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,559.000	31.865750	463,933.46	50.890000	740,907.51	276,974.05	0.04
		Base		31.865750	463,933.46	50.890000	740,907.51	276,974.05	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	40,085.000	51.771299	2,075,252.52	60.310000	2,417,526.35	342,273.83	0.13
		Base		51.771299	2,075,252.52	60.310000	2,417,526.35	342,273.83	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,971.000	63.536237	442,911.11	26.790000	186,753.09	-256,158.02	0.01
		Base		63.536237	442,911.11	26.790000	186,753.09	-256,158.02	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	162,194.000	33.070310	5,363,805.92	104.890000	17,012,528.66	11,648,722.74	0.89
		Base		33.070310	5,363,805.92	104.890000	17,012,528.66	11,648,722.74	0.89

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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
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,393.000	21.022765	975,309.13	56.350000	2,614,245.55	1,638,936.42	0.14
		Base		21.022765	975,309.13	56.350000	2,614,245.55	1,638,936.42	0.14
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,418.000	18.329104	282,598.13	30.760000	474,257.68	191,659.55	0.02
		Base		18.329104	282,598.13	30.760000	474,257.68	191,659.55	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	28,036.000	21.841381	612,344.95	29.475000	826,361.10	214,016.15	0.04
		Base		21.841381	612,344.95	29.475000	826,361.10	214,016.15	0.04
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	52,156.000	36.280295	1,892,235.07	85.100000	4,438,475.60	2,546,240.53	0.23
		Base		36.280295	1,892,235.07	85.100000	4,438,475.60	2,546,240.53	0.23
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,474.000	50.813174	1,599,293.83	75.380000	2,372,510.12	773,216.29	0.12
		Base		50.813174	1,599,293.83	75.380000	2,372,510.12	773,216.29	0.12
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,332.000	42.453417	905,616.30	81.145000	1,730,985.14	825,368.84	0.09
		Base		42.453417	905,616.30	81.145000	1,730,985.14	825,368.84	0.09
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	61,008.000	37.828249	2,307,825.80	70.870000	4,323,636.96	2,015,811.16	0.23
		Base		37.828249	2,307,825.80	70.870000	4,323,636.96	2,015,811.16	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,913.000	37.922902	641,390.04	69.120000	1,169,026.56	527,636.52	0.06
		Base		37.922902	641,390.04	69.120000	1,169,026.56	527,636.52	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	112,884.000	33.390871	3,769,295.12	47.980000	5,416,174.32	1,646,879.20	0.28
		Base		33.390871	3,769,295.12	47.980000	5,416,174.32	1,646,879.20	0.28
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,017.000	26.439587	529,241.21	78.480000	1,570,934.16	1,041,692.95	0.08
		Base		26.439587	529,241.21	78.480000	1,570,934.16	1,041,692.95	0.08

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263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,919.000	48.825426	4,585,635.14	71.470000	6,712,390.93	2,126,755.79	0.35
		Base		48.825426	4,585,635.14	71.470000	6,712,390.93	2,126,755.79	0.35
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	73,395.000	52.646996	3,864,026.27	76.780000	5,635,268.10	1,771,241.83	0.29
		Base		52.646996	3,864,026.27	76.780000	5,635,268.10	1,771,241.83	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,731.000	78.160008	291,614.99	128.360000	478,911.16	187,296.17	0.03
		Base		78.160008	291,614.99	128.360000	478,911.16	187,296.17	0.03
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	206,227.000	27.090848	5,586,864.40	25.560000	5,271,162.12	-315,702.28	0.28
		Base		27.090848	5,586,864.40	25.560000	5,271,162.12	-315,702.28	0.28
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,890.000	36.001942	2,048,150.48	91.690000	5,216,244.10	3,168,093.62	0.27
		Base		36.001942	2,048,150.48	91.690000	5,216,244.10	3,168,093.62	0.27
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,755.000	40.304135	634,991.64	82.870000	1,305,616.85	670,625.21	0.07
		Base		40.304135	634,991.64	82.870000	1,305,616.85	670,625.21	0.07
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,958.000	26.231681	785,848.70	28.555000	855,450.69	69,601.99	0.04
		Base		26.231681	785,848.70	28.555000	855,450.69	69,601.99	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,419.000	33.595502	518,009.04	69.260000	1,067,919.94	549,910.90	0.06
		Base		33.595502	518,009.04	69.260000	1,067,919.94	549,910.90	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	114,224.000	27.730758	3,167,518.06	57.680000	6,588,440.32	3,420,922.26	0.34
		Base		27.730758	3,167,518.06	57.680000	6,588,440.32	3,420,922.26	0.34
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,938.000	47.084312	1,315,441.52	114.380000	3,195,548.44	1,880,106.92	0.17
		Base		47.084312	1,315,441.52	114.380000	3,195,548.44	1,880,106.92	0.17

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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
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	33,796.000	34.773236	1,175,196.28	62.470000	2,111,236.12	936,039.84	0.11
		Base		34.773236	1,175,196.28	62.470000	2,111,236.12	936,039.84	0.11
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	11,186.000	88.473086	989,659.94	142.460000	1,593,557.56	603,897.62	0.08
		Base		88.473086	989,659.94	142.460000	1,593,557.56	603,897.62	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	32,253.000	33.498619	1,080,430.97	58.815000	1,896,960.20	816,529.23	0.10
		Base		33.498619	1,080,430.97	58.815000	1,896,960.20	816,529.23	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	71,077.000	38.788558	2,756,974.32	56.620000	4,024,379.74	1,267,405.42	0.21
		Base		38.788558	2,756,974.32	56.620000	4,024,379.74	1,267,405.42	0.21
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,721.000	60.577712	1,134,075.34	77.490000	1,450,690.29	316,614.95	0.08
		Base		60.577712	1,134,075.34	77.490000	1,450,690.29	316,614.95	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,395.000	31.965924	396,217.63	93.000000	1,152,735.00	756,517.37	0.06
		Base		31.965924	396,217.63	93.000000	1,152,735.00	756,517.37	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	5,858.000	238.931559	1,399,661.07	232.850000	1,364,035.30	-35,625.77	0.07
		Base		238.931559	1,399,661.07	232.850000	1,364,035.30	-35,625.77	0.07
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	37,737.000	43.289564	1,633,618.28	77.860000	2,938,202.82	1,304,584.54	0.15
		Base		43.289564	1,633,618.28	77.860000	2,938,202.82	1,304,584.54	0.15
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,755.000	176.469113	1,192,048.86	229.900000	1,552,974.50	360,925.64	0.08
		Base		176.469113	1,192,048.86	229.900000	1,552,974.50	360,925.64	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	32,861.000	30.424881	999,792.00	50.520000	1,660,137.72	660,345.72	0.09
		Base		30.424881	999,792.00	50.520000	1,660,137.72	660,345.72	0.09

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30161N101	EXELON CORP COMMON STOCK NPV								
		Local	89,191.000	42.662007	3,805,067.03	33.610000	2,997,709.51	-807,357.52	0.16
		Base		42.662007	3,805,067.03	33.610000	2,997,709.51	-807,357.52	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,252.000	36.526886	374,473.64	94.130000	965,020.76	590,547.12	0.05
		Base		36.526886	374,473.64	94.130000	965,020.76	590,547.12	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,891.000	41.648802	828,436.33	48.180000	958,348.38	129,912.05	0.05
		Base		41.648802	828,436.33	48.180000	958,348.38	129,912.05	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	75,403.000	25.217102	1,901,445.11	86.770000	6,542,718.31	4,641,273.20	0.34
		Base		25.217102	1,901,445.11	86.770000	6,542,718.31	4,641,273.20	0.34
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	435,121.000	58.083744	25,273,456.96	85.000000	36,985,285.00	11,711,828.04	1.93
		Base		58.083744	25,273,456.96	85.000000	36,985,285.00	11,711,828.04	1.93
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,501.000	29.144525	422,624.76	31.280000	453,591.28	30,966.52	0.02
		Base		29.144525	422,624.76	31.280000	453,591.28	30,966.52	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,829.000	30.330458	419,439.90	57.250000	791,710.25	372,270.35	0.04
		Base		30.330458	419,439.90	57.250000	791,710.25	372,270.35	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,009.000	26.567540	637,860.06	37.010000	888,573.09	250,713.03	0.05
		Base		26.567540	637,860.06	37.010000	888,573.09	250,713.03	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	217,758.000	59.804300	13,022,864.82	82.215000	17,902,973.97	4,880,109.15	0.94
		Base		59.804300	13,022,864.82	82.215000	17,902,973.97	4,880,109.15	0.94
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,972.000	35.679083	355,791.82	79.240000	790,181.28	434,389.46	0.04
		Base		35.679083	355,791.82	79.240000	790,181.28	434,389.46	0.04

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311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,200.000	29.321350	826,862.07	41.435000	1,168,467.00	341,604.93	0.06
		Base		29.321350	826,862.07	41.435000	1,168,467.00	341,604.93	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,331.000	75.931639	2,075,287.63	165.450000	4,521,913.95	2,446,626.32	0.24
		Base		75.931639	2,075,287.63	165.450000	4,521,913.95	2,446,626.32	0.24
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,484.000	128.513068	961,791.80	114.940000	860,210.96	-101,580.84	0.04
		Base		128.513068	961,791.80	114.940000	860,210.96	-101,580.84	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,570.000	28.264424	835,779.01	68.060000	2,012,534.20	1,176,755.19	0.11
		Base		28.264424	835,779.01	68.060000	2,012,534.20	1,176,755.19	0.11
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	84,517.000	24.347495	2,057,777.26	18.850000	1,593,145.45	-464,631.81	0.08
		Base		24.347495	2,057,777.26	18.850000	1,593,145.45	-464,631.81	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,802.000	106.064938	827,518.65	59.790000	466,481.58	-361,037.07	0.02
		Base		106.064938	827,518.65	59.790000	466,481.58	-361,037.07	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	24,760.000	21.964354	543,837.40	79.400000	1,965,944.00	1,422,106.60	0.10
		Base		21.964354	543,837.40	79.400000	1,965,944.00	1,422,106.60	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	43,689.000	45.486668	1,987,267.02	35.060000	1,531,736.34	-455,530.68	0.08
		Base		45.486668	1,987,267.02	35.060000	1,531,736.34	-455,530.68	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	15,330.000	41.619537	638,027.50	57.160000	876,262.80	238,235.30	0.05
		Base		41.619537	638,027.50	57.160000	876,262.80	238,235.30	0.05
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,975.000	24.159764	337,632.70	56.490000	789,447.75	451,815.05	0.04
		Base		24.159764	337,632.70	56.490000	789,447.75	451,815.05	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
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	410,355.000	12.422638	5,097,691.72	16.140000	6,623,129.70	1,525,437.98	0.35
		Base		12.422638	5,097,691.72	16.140000	6,623,129.70	1,525,437.98	0.35
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,599.000	129.059511	593,544.69	82.450000	379,187.55	-214,357.14	0.02
		Base		129.059511	593,544.69	82.450000	379,187.55	-214,357.14	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,636.000	25.534914	1,037,636.78	51.320000	2,085,439.52	1,047,802.74	0.11
		Base		25.534914	1,037,636.78	51.320000	2,085,439.52	1,047,802.74	0.11
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	107,866.000	30.837043	3,326,268.50	18.950000	2,044,060.70	-1,282,207.80	0.11
		Base		30.837043	3,326,268.50	18.950000	2,044,060.70	-1,282,207.80	0.11
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	103,987.000	9.740049	1,012,838.44	7.050000	733,108.35	-279,730.09	0.04
		Base		9.740049	1,012,838.44	7.050000	733,108.35	-279,730.09	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,256.000	46.027332	518,083.65	37.960000	427,277.76	-90,805.89	0.02
		Base		46.027332	518,083.65	37.960000	427,277.76	-90,805.89	0.02
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	23,531.000	47.151064	1,109,511.69	37.080000	872,529.48	-236,982.21	0.05
		Base		47.151064	1,109,511.69	37.080000	872,529.48	-236,982.21	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	27,513.000	27.302778	751,181.33	43.330000	1,192,138.29	440,956.96	0.06
		Base		27.302778	751,181.33	43.330000	1,192,138.29	440,956.96	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,687.000	56.725820	1,854,196.87	135.730000	4,436,606.51	2,582,409.64	0.23
		Base		56.725820	1,854,196.87	135.730000	4,436,606.51	2,582,409.64	0.23
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,044,046.000	31.893655	33,298,442.91	24.810000	25,902,781.26	-7,395,661.65	1.35
		Base		31.893655	33,298,442.91	24.810000	25,902,781.26	-7,395,661.65	1.35

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	65,173.000	21.733197	1,416,417.62	29.550000	1,925,862.15	509,444.53	0.10
		Base		21.733197	1,416,417.62	29.550000	1,925,862.15	509,444.53	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,627.000	28.017598	1,754,658.08	56.600000	3,544,688.20	1,790,030.12	0.19
		Base		28.017598	1,754,658.08	56.600000	3,544,688.20	1,790,030.12	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	140,318.000	35.899341	5,037,323.79	37.500000	5,261,925.00	224,601.21	0.28
		Base		35.899341	5,037,323.79	37.500000	5,261,925.00	224,601.21	0.28
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,839.000	41.188612	652,386.42	93.190000	1,476,036.41	823,649.99	0.08
		Base		41.188612	652,386.42	93.190000	1,476,036.41	823,649.99	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	51,523.000	22.979094	1,183,951.84	7.310000	376,633.13	-807,318.71	0.02
		Base		22.979094	1,183,951.84	7.310000	376,633.13	-807,318.71	0.02
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,498.000	19.793738	3,058,092.90	98.130000	15,160,888.74	12,102,795.84	0.79
		Base		19.793738	3,058,092.90	98.130000	15,160,888.74	12,102,795.84	0.79
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,024.000	117.019337	4,917,620.63	187.970000	7,899,251.28	2,981,630.65	0.41
		Base		117.019337	4,917,620.63	187.970000	7,899,251.28	2,981,630.65	0.41
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	27,962.000	22.851965	638,986.64	27.080000	757,210.96	118,224.32	0.04
		Base		22.851965	638,986.64	27.080000	757,210.96	118,224.32	0.04
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	29,621.000	275.595456	8,163,412.99	554.700000	16,430,768.70	8,267,355.71	0.86
		Base		275.595456	8,163,412.99	554.700000	16,430,768.70	8,267,355.71	0.86
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	29,683.000	274.258456	8,140,813.75	548.000000	16,266,284.00	8,125,470.25	0.85
		Base		274.258456	8,140,813.75	548.000000	16,266,284.00	8,125,470.25	0.85

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384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,227.000	92.764880	577,646.91	235.810000	1,468,388.87	890,741.96	0.08
		Base		92.764880	577,646.91	235.810000	1,468,388.87	890,741.96	0.08
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	30,539.000	72.403627	2,211,134.35	75.230000	2,297,448.97	86,314.62	0.12
		Base		72.403627	2,211,134.35	75.230000	2,297,448.97	86,314.62	0.12
40414L109	HCP INC REIT USD1.								
		Local	47,795.000	35.996963	1,720,474.84	43.210000	2,065,221.95	344,747.11	0.11
		Base		35.996963	1,720,474.84	43.210000	2,065,221.95	344,747.11	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	88,137.000	31.600525	2,785,175.45	43.880000	3,867,451.56	1,082,276.11	0.20
		Base		31.600525	2,785,175.45	43.880000	3,867,451.56	1,082,276.11	0.20
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	41,575.000	34.179029	1,420,993.15	33.510000	1,393,178.25	-27,814.90	0.07
		Base		34.179029	1,420,993.15	33.510000	1,393,178.25	-27,814.90	0.07
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	21,942.000	42.878826	940,847.21	60.740000	1,332,757.08	391,909.87	0.07
		Base		42.878826	940,847.21	60.740000	1,332,757.08	391,909.87	0.07
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,118.000	77.449359	551,284.54	133.630000	951,178.34	399,893.80	0.05
		Base		77.449359	551,284.54	133.630000	951,178.34	399,893.80	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,801.000	45.078095	486,888.50	78.760000	850,686.76	363,798.26	0.04
		Base		45.078095	486,888.50	78.760000	850,686.76	363,798.26	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	43,666.000	43.876072	1,915,892.57	41.820000	1,826,112.12	-89,780.45	0.10
		Base		43.876072	1,915,892.57	41.820000	1,826,112.12	-89,780.45	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,606.000	28.036068	325,386.61	63.240000	733,963.44	408,576.83	0.04
		Base		28.036068	325,386.61	63.240000	733,963.44	408,576.83	0.04

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42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	36,250.000	54.082630	1,960,495.33	77.360000	2,804,300.00	843,804.67	0.15
		Base		54.082630	1,960,495.33	77.360000	2,804,300.00	843,804.67	0.15
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,166.000	46.412980	518,247.34	68.070000	760,069.62	241,822.28	0.04
		Base		46.412980	518,247.34	68.070000	760,069.62	241,822.28	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,347.000	43.126396	661,860.80	100.910000	1,548,665.77	886,804.97	0.08
		Base		43.126396	661,860.80	100.910000	1,548,665.77	886,804.97	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	25,203.000	52.614471	1,326,042.52	67.870000	1,710,527.61	384,485.09	0.09
		Base		52.614471	1,326,042.52	67.870000	1,710,527.61	384,485.09	0.09
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	188,538.000	33.921938	6,395,574.27	31.160000	5,874,844.08	-520,730.19	0.31
		Base		33.921938	6,395,574.27	31.160000	5,874,844.08	-520,730.19	0.31
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	136,699.000	43.152393	5,898,889.02	113.610000	15,530,373.39	9,631,484.37	0.81
		Base		43.152393	5,898,889.02	113.610000	15,530,373.39	9,631,484.37	0.81
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	81,186.000	47.941312	3,892,163.32	104.310000	8,468,511.66	4,576,348.34	0.44
		Base		47.941312	3,892,163.32	104.310000	8,468,511.66	4,576,348.34	0.44
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,969.000	19.468305	271,952.75	56.850000	794,137.65	522,184.90	0.04
		Base		19.468305	271,952.75	56.850000	794,137.65	522,184.90	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	17,780.000	37.707551	670,440.26	87.840000	1,561,795.20	891,354.94	0.08
		Base		37.707551	670,440.26	87.840000	1,561,795.20	891,354.94	0.08
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	78,578.000	18.829651	1,479,596.31	20.180000	1,585,704.04	106,107.73	0.08
		Base		18.829651	1,479,596.31	20.180000	1,585,704.04	106,107.73	0.08

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443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	49,929.000	12.743737	636,282.05	10.480000	523,255.92	-113,026.13	0.03
		Base		12.743737	636,282.05	10.480000	523,255.92	-113,026.13	0.03
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,520.000	40.296554	625,402.52	178.020000	2,762,870.40	2,137,467.88	0.14
		Base		40.296554	625,402.52	178.020000	2,762,870.40	2,137,467.88	0.14
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,026.000	10.239912	860,418.86	11.050000	928,487.30	68,068.44	0.05
		Base		10.239912	860,418.86	11.050000	928,487.30	68,068.44	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	36,212.000	43.753962	1,584,418.49	97.140000	3,517,633.68	1,933,215.19	0.18
		Base		43.753962	1,584,418.49	97.140000	3,517,633.68	1,933,215.19	0.18
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	491,272.000	28.620506	14,060,453.46	31.270000	15,362,075.44	1,301,621.98	0.80
		Base		28.620506	14,060,453.46	31.270000	15,362,075.44	1,301,621.98	0.80
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,251.000	51.283437	423,139.64	72.020000	594,237.02	171,097.38	0.03
		Base		51.283437	423,139.64	72.020000	594,237.02	171,097.38	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,619.000	135.964928	1,579,776.50	233.270000	2,710,364.13	1,130,587.63	0.14
		Base		135.964928	1,579,776.50	233.270000	2,710,364.13	1,130,587.63	0.14
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	95,353.000	116.321888	11,091,640.94	160.500000	15,304,156.50	4,212,515.56	0.80
		Base		116.321888	11,091,640.94	160.500000	15,304,156.50	4,212,515.56	0.80
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,376.000	44.162046	369,901.30	117.400000	983,342.40	613,441.10	0.05
		Base		44.162046	369,901.30	117.400000	983,342.40	613,441.10	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,862.000	34.280280	1,503,601.62	55.490000	2,433,902.38	930,300.76	0.13
		Base		34.280280	1,503,601.62	55.490000	2,433,902.38	930,300.76	0.13

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		42,773.000	Local	17.561273	751,148.31	22.120000	946,138.76	194,990.45	0.05
			Base	17.561273	751,148.31	22.120000	946,138.76	194,990.45	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		28,706.000	Local	36.305062	1,042,173.10	96.960000	2,783,333.76	1,741,160.66	0.15
			Base	36.305062	1,042,173.10	96.960000	2,783,333.76	1,741,160.66	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		3,796.000	Local	320.336067	1,215,995.71	505.030000	1,917,093.88	701,098.17	0.10
			Base	320.336067	1,215,995.71	505.030000	1,917,093.88	701,098.17	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		21,162.000	Local	27.699346	586,173.56	36.480000	771,989.76	185,816.20	0.04
			Base	27.699346	586,173.56	36.480000	771,989.76	185,816.20	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		386,743.000	Local	42.023701	16,252,372.18	60.580000	23,428,890.94	7,176,518.76	1.23
			Base	42.023701	16,252,372.18	60.580000	23,428,890.94	7,176,518.76	1.23
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		13,310.000	Local	75.006718	998,339.41	45.160000	601,079.60	-397,259.81	0.03
			Base	75.006718	998,339.41	45.160000	601,079.60	-397,259.81	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		288,424.000	Local	60.107635	17,336,484.38	100.600000	29,015,454.40	11,678,970.02	1.52
			Base	60.107635	17,336,484.38	100.600000	29,015,454.40	11,678,970.02	1.52
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		68,182.000	Local	23.519235	1,603,588.48	50.440000	3,439,100.08	1,835,511.60	0.18
			Base	23.519235	1,603,588.48	50.440000	3,439,100.08	1,835,511.60	0.18
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		10,101.000	Local	89.036713	899,359.84	39.180000	395,757.18	-503,602.66	0.02
			Base	89.036713	899,359.84	39.180000	395,757.18	-503,602.66	0.02
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		37,573.000	Local	19.422962	729,778.94	22.580000	848,398.34	118,619.40	0.04
			Base	19.422962	729,778.94	22.580000	848,398.34	118,619.40	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
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,874.000	43.403098	732,383.88	58.290000	983,585.46	251,201.58	0.05
		Base		43.403098	732,383.88	58.290000	983,585.46	251,201.58	0.05
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,453.000	111.885770	1,281,427.72	102.080000	1,169,122.24	-112,305.48	0.06
		Base		111.885770	1,281,427.72	102.080000	1,169,122.24	-112,305.48	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,261.000	43.944912	1,154,037.34	65.950000	1,731,912.95	577,875.61	0.09
		Base		43.944912	1,154,037.34	65.950000	1,731,912.95	577,875.61	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,579.000	112.361134	1,413,390.71	111.730000	1,405,451.67	-7,939.04	0.07
		Base		112.361134	1,413,390.71	111.730000	1,405,451.67	-7,939.04	0.07
493267108	KEYCORP COMMON STOCK USD1.								
		Local	88,725.000	13.496197	1,197,450.09	14.160000	1,256,346.00	58,895.91	0.07
		Base		13.496197	1,197,450.09	14.160000	1,256,346.00	58,895.91	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	37,911.000	60.421191	2,290,627.78	107.110000	4,060,647.21	1,770,019.43	0.21
		Base		60.421191	2,290,627.78	107.110000	4,060,647.21	1,770,019.43	0.21
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,797.000	23.758442	1,016,790.06	26.850000	1,149,099.45	132,309.39	0.06
		Base		23.758442	1,016,790.06	26.850000	1,149,099.45	132,309.39	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	176,762.000	37.810413	6,683,444.25	42.060000	7,434,609.72	751,165.47	0.39
		Base		37.810413	6,683,444.25	42.060000	7,434,609.72	751,165.47	0.39
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,954.000	51.234835	1,073,574.73	78.250000	1,639,650.50	566,075.77	0.09
		Base		51.234835	1,073,574.73	78.250000	1,639,650.50	566,075.77	0.09
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,992.000	28.220020	1,721,195.44	87.115000	5,313,318.08	3,592,122.64	0.28
		Base		28.220020	1,721,195.44	87.115000	5,313,318.08	3,592,122.64	0.28

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501044101	KROGER CO COMMON STOCK USD1.								
		Local	50,965.000	24.697428	1,258,704.42	76.660000	3,906,976.90	2,648,272.48	0.20
		Base		24.697428	1,258,704.42	76.660000	3,906,976.90	2,648,272.48	0.20
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	25,502.000	26.640831	679,394.48	94.290000	2,404,583.58	1,725,189.10	0.13
		Base		26.640831	679,394.48	94.290000	2,404,583.58	1,725,189.10	0.13
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,561.000	76.935804	658,647.42	125.790000	1,076,888.19	418,240.77	0.06
		Base		76.935804	658,647.42	125.790000	1,076,888.19	418,240.77	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,404.000	69.046348	718,358.20	126.090000	1,311,840.36	593,482.16	0.07
		Base		69.046348	718,358.20	126.090000	1,311,840.36	593,482.16	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,526.000	36.308170	600,028.81	70.235000	1,160,703.61	560,674.80	0.06
		Base		36.308170	600,028.81	70.235000	1,160,703.61	560,674.80	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,139.000	31.703425	733,585.54	83.160000	1,924,239.24	1,190,653.70	0.10
		Base		31.703425	733,585.54	83.160000	1,924,239.24	1,190,653.70	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,350.000	22.613155	324,498.78	46.090000	661,391.50	336,892.72	0.03
		Base		22.613155	324,498.78	46.090000	661,391.50	336,892.72	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,284.000	74.103237	762,077.69	55.200000	567,676.80	-194,400.89	0.03
		Base		74.103237	762,077.69	55.200000	567,676.80	-194,400.89	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,518.000	37.975274	703,226.13	51.810000	959,417.58	256,191.45	0.05
		Base		37.975274	703,226.13	51.810000	959,417.58	256,191.45	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	32,709.000	32.437348	1,060,993.20	22.290000	729,083.61	-331,909.59	0.04
		Base		32.437348	1,060,993.20	22.290000	729,083.61	-331,909.59	0.04

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52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	29,749.000	47.475733	1,412,355.57	53.840000	1,601,686.16	189,330.59	0.08
		Base		47.475733	1,412,355.57	53.840000	1,601,686.16	189,330.59	0.08
532457108	ELI LILLY + CO COMMON STOCK NPV								
		Local	101,426.000	58.258282	5,908,904.50	72.650000	7,368,598.90	1,459,694.40	0.39
		Base		58.258282	5,908,904.50	72.650000	7,368,598.90	1,459,694.40	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		Local	26,596.000	39.894734	1,061,040.35	57.460000	1,528,206.16	467,165.81	0.08
		Base		39.894734	1,061,040.35	57.460000	1,528,206.16	467,165.81	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	24,811.000	40.640482	1,008,330.99	46.800000	1,161,154.80	152,823.81	0.06
		Base		40.640482	1,008,330.99	46.800000	1,161,154.80	152,823.81	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	27,825.000	67.328030	1,873,402.43	202.960000	5,647,362.00	3,773,959.57	0.30
		Base		67.328030	1,873,402.43	202.960000	5,647,362.00	3,773,959.57	0.30
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,969.000	28.070565	869,317.32	40.830000	1,264,464.27	395,146.95	0.07
		Base		28.070565	869,317.32	40.830000	1,264,464.27	395,146.95	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		Local	37,348.000	26.745655	998,896.71	65.350000	2,440,691.80	1,441,795.09	0.13
		Base		26.745655	998,896.71	65.350000	2,440,691.80	1,441,795.09	0.13
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	100,921.000	22.921224	2,313,232.81	74.390000	7,507,513.19	5,194,280.38	0.39
		Base		22.921224	2,313,232.81	74.390000	7,507,513.19	5,194,280.38	0.39
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,787.000	90.977195	1,254,302.59	127.000000	1,750,949.00	496,646.41	0.09
		Base		90.977195	1,254,302.59	127.000000	1,750,949.00	496,646.41	0.09
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,601.000	70.141023	1,024,129.08	84.330000	1,231,302.33	207,173.25	0.06
		Base		70.141023	1,024,129.08	84.330000	1,231,302.33	207,173.25	0.06

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55616P104	MACY S INC COMMON STOCK USD.01								
		Local	35,331.000	32.190102	1,137,308.48	64.910000	2,293,335.21	1,156,026.73	0.12
		Base		32.190102	1,137,308.48	64.910000	2,293,335.21	1,156,026.73	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	70,012.000	19.542905	1,368,237.85	26.110000	1,828,013.32	459,775.47	0.10
		Base		19.542905	1,368,237.85	26.110000	1,828,013.32	459,775.47	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	28,326.000	26.404338	747,929.28	102.390000	2,900,299.14	2,152,369.86	0.15
		Base		26.404338	747,929.28	102.390000	2,900,299.14	2,152,369.86	0.15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,889.000	36.642400	2,047,907.10	56.090000	3,134,814.01	1,086,906.91	0.16
		Base		36.642400	2,047,907.10	56.090000	3,134,814.01	1,086,906.91	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	21,515.000	34.390442	739,910.37	80.320000	1,728,084.80	988,174.43	0.09
		Base		34.390442	739,910.37	80.320000	1,728,084.80	988,174.43	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,413.000	131.605776	843,987.84	139.800000	896,537.40	52,549.56	0.05
		Base		131.605776	843,987.84	139.800000	896,537.40	52,549.56	0.05
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,259.000	22.462856	814,480.71	26.700000	968,115.30	153,634.59	0.05
		Base		22.462856	814,480.71	26.700000	968,115.30	153,634.59	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	101,261.000	27.982432	2,833,529.09	86.390000	8,747,937.79	5,914,408.70	0.46
		Base		27.982432	2,833,529.09	86.390000	8,747,937.79	5,914,408.70	0.46
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	35,087.000	21.773939	763,982.20	22.850000	801,737.95	37,755.75	0.04
		Base		21.773939	763,982.20	22.850000	801,737.95	37,755.75	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,306.000	35.238795	468,887.41	77.110000	1,026,025.66	557,138.25	0.05
		Base		35.238795	468,887.41	77.110000	1,026,025.66	557,138.25	0.05

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	99,699.000	48.334743	4,818,925.51	97.440000	9,714,670.56	4,895,745.05	0.51
		Base		48.334743	4,818,925.51	97.440000	9,714,670.56	4,895,745.05	0.51
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,370.000	40.357760	1,144,949.65	103.400000	2,933,458.00	1,788,508.35	0.15
		Base		40.357760	1,144,949.65	103.400000	2,933,458.00	1,788,508.35	0.15
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,153.000	57.687787	1,393,333.12	226.200000	5,463,408.60	4,070,075.48	0.29
		Base		57.687787	1,393,333.12	226.200000	5,463,408.60	4,070,075.48	0.29
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,985.000	50.865522	1,067,412.98	100.530000	2,109,622.05	1,042,209.07	0.11
		Base		50.865522	1,067,412.98	100.530000	2,109,622.05	1,042,209.07	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,368.000	26.898675	467,176.19	49.870000	866,142.16	398,965.97	0.05
		Base		26.898675	467,176.19	49.870000	866,142.16	398,965.97	0.05
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	294,410.000	46.143188	13,585,015.86	57.480000	16,922,686.80	3,337,670.94	0.89
		Base		46.143188	13,585,015.86	57.480000	16,922,686.80	3,337,670.94	0.89
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	115,914.000	40.380871	4,680,708.29	50.550000	5,859,452.70	1,178,744.41	0.31
		Base		40.380871	4,680,708.29	50.550000	5,859,452.70	1,178,744.41	0.31
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	850,990.000	33.459968	28,474,098.06	40.655000	34,596,998.45	6,122,900.39	1.81
		Base		33.459968	28,474,098.06	40.655000	34,596,998.45	6,122,900.39	1.81
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,896.000	31.612173	660,567.97	48.900000	1,021,814.40	361,246.43	0.05
		Base		31.612173	660,567.97	48.900000	1,021,814.40	361,246.43	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	111,751.000	16.603500	1,855,457.72	27.130000	3,031,804.63	1,176,346.91	0.16
		Base		16.603500	1,855,457.72	27.130000	3,031,804.63	1,176,346.91	0.16

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,437.000	72.671272	467,784.98	185.750000	1,195,672.75	727,887.77	0.06
		Base		72.671272	467,784.98	185.750000	1,195,672.75	727,887.77	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,582.000	44.016680	729,884.59	74.450000	1,234,529.90	504,645.31	0.06
		Base		44.016680	729,884.59	74.450000	1,234,529.90	504,645.31	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	171,103.000	17.145751	2,933,689.37	36.090000	6,175,107.27	3,241,417.90	0.32
		Base		17.145751	2,933,689.37	36.090000	6,175,107.27	3,241,417.90	0.32
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	50,131.000	50.416754	2,527,442.30	112.540000	5,641,742.74	3,114,300.44	0.30
		Base		50.416754	2,527,442.30	112.540000	5,641,742.74	3,114,300.44	0.30
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	15,166.000	71.026941	1,077,194.58	138.395000	2,098,898.57	1,021,703.99	0.11
		Base		71.026941	1,077,194.58	138.395000	2,098,898.57	1,021,703.99	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,445.000	29.949547	552,419.40	103.800000	1,914,591.00	1,362,171.60	0.10
		Base		29.949547	552,419.40	103.800000	1,914,591.00	1,362,171.60	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	159,928.000	36.891148	5,899,927.54	35.690000	5,707,830.32	-192,097.22	0.30
		Base		36.891148	5,899,927.54	35.690000	5,707,830.32	-192,097.22	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,258.000	53.637218	1,730,229.38	46.060000	1,485,803.48	-244,425.90	0.08
		Base		53.637218	1,730,229.38	46.060000	1,485,803.48	-244,425.90	0.08
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	19,779.000	70.842762	1,401,198.98	66.670000	1,318,665.93	-82,533.05	0.07
		Base		70.842762	1,401,198.98	66.670000	1,318,665.93	-82,533.05	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,307.000	48.504110	839,460.64	46.600000	806,506.20	-32,954.44	0.04
		Base		48.504110	839,460.64	46.600000	806,506.20	-32,954.44	0.04

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629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	35,029.000	24.186175	847,217.51	25.190000	882,380.51	35,163.00	0.05
		Base		24.186175	847,217.51	25.190000	882,380.51	35,163.00	0.05
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	12,258.000	30.130088	369,334.62	50.940000	624,422.52	255,087.90	0.03
		Base		30.130088	369,334.62	50.940000	624,422.52	255,087.90	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	42,524.000	47.296499	2,011,236.34	49.990000	2,125,774.76	114,538.42	0.11
		Base		47.296499	2,011,236.34	49.990000	2,125,774.76	114,538.42	0.11
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	41,644.000	16.625090	692,335.24	20.330000	846,622.52	154,287.28	0.04
		Base		16.625090	692,335.24	20.330000	846,622.52	154,287.28	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	32,339.000	35.246228	1,139,827.78	35.460000	1,146,740.94	6,913.16	0.06
		Base		35.246228	1,139,827.78	35.460000	1,146,740.94	6,913.16	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,275.000	184.759253	1,159,364.31	416.690000	2,614,729.75	1,455,365.44	0.14
		Base		184.759253	1,159,364.31	416.690000	2,614,729.75	1,455,365.44	0.14
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,121.000	24.361300	685,064.13	39.070000	1,098,687.47	413,623.34	0.06
		Base		24.361300	685,064.13	39.070000	1,098,687.47	413,623.34	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	16,678.000	58.898777	982,313.81	35.090000	585,231.02	-397,082.79	0.03
		Base		58.898777	982,313.81	35.090000	585,231.02	-397,082.79	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	51,747.000	38.892614	2,012,576.08	21.710000	1,123,427.37	-889,148.71	0.06
		Base		38.892614	2,012,576.08	21.710000	1,123,427.37	-889,148.71	0.06
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	51,805.000	11.995095	621,405.89	16.010000	829,398.05	207,992.16	0.04
		Base		11.995095	621,405.89	16.010000	829,398.05	207,992.16	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
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,999.000	49.636923	2,283,248.83	104.050000	4,786,195.95	2,502,947.12	0.25
		Base		49.636923	2,283,248.83	104.050000	4,786,195.95	2,502,947.12	0.25
654106103	NIKE INC CL B COMMON STOCK NPV								
		Local	72,590.000	27.404949	1,989,325.22	100.330000	7,282,954.70	5,293,629.48	0.38
		Base		27.404949	1,989,325.22	100.330000	7,282,954.70	5,293,629.48	0.38
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	32,801.000	22.716771	745,132.79	44.160000	1,448,492.16	703,359.37	0.08
		Base		22.716771	745,132.79	44.160000	1,448,492.16	703,359.37	0.08
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	40,118.000	42.858902	1,719,413.42	48.900000	1,961,770.20	242,356.78	0.10
		Base		42.858902	1,719,413.42	48.900000	1,961,770.20	242,356.78	0.10
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,592.000	28.187913	411,318.02	80.320000	1,172,029.44	760,711.42	0.06
		Base		28.187913	411,318.02	80.320000	1,172,029.44	760,711.42	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,889.000	42.369573	1,351,123.31	102.920000	3,282,015.88	1,930,892.57	0.17
		Base		42.369573	1,351,123.31	102.920000	3,282,015.88	1,930,892.57	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,767.000	57.187036	1,301,977.25	69.650000	1,585,721.55	283,744.30	0.08
		Base		57.187036	1,301,977.25	69.650000	1,585,721.55	283,744.30	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	20,581.000	51.390507	1,057,668.03	160.960000	3,312,717.76	2,255,049.73	0.17
		Base		51.390507	1,057,668.03	160.960000	3,312,717.76	2,255,049.73	0.17
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	33,095.000	34.660797	1,147,099.08	47.530000	1,573,005.35	425,906.27	0.08
		Base		34.660797	1,147,099.08	47.530000	1,573,005.35	425,906.27	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,562.000	15.613601	836,295.72	20.925000	1,120,784.85	284,489.13	0.06
		Base		15.613601	836,295.72	20.925000	1,120,784.85	284,489.13	0.06

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67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,544.000	46.330516	488,508.96	216.240000	2,280,034.56	1,791,525.60	0.12
		Base		46.330516	488,508.96	216.240000	2,280,034.56	1,791,525.60	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	79,931.000	44.288308	3,540,008.78	73.000000	5,834,963.00	2,294,954.22	0.31
		Base		44.288308	3,540,008.78	73.000000	5,834,963.00	2,294,954.22	0.31
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,593.000	42.400340	1,085,151.90	77.980000	1,995,742.14	910,590.24	0.10
		Base		42.400340	1,085,151.90	77.980000	1,995,742.14	910,590.24	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	21,617.000	24.959861	539,557.32	48.240000	1,042,804.08	503,246.76	0.05
		Base		24.959861	539,557.32	48.240000	1,042,804.08	503,246.76	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	332,532.000	21.187301	7,045,455.68	43.150000	14,348,755.80	7,303,300.12	0.75
		Base		21.187301	7,045,455.68	43.150000	14,348,755.80	7,303,300.12	0.75
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	17,035.000	26.173664	445,868.36	23.320000	397,256.20	-48,612.16	0.02
		Base		26.173664	445,868.36	23.320000	397,256.20	-48,612.16	0.02
69331C108	P G + E CORP COMMON STOCK NPV								
		Local	49,417.000	36.945654	1,825,743.39	53.070000	2,622,560.19	796,816.80	0.14
		Base		36.945654	1,825,743.39	53.070000	2,622,560.19	796,816.80	0.14
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	54,012.000	80.469565	4,346,322.14	93.240000	5,036,078.88	689,756.74	0.26
		Base		80.469565	4,346,322.14	93.240000	5,036,078.88	689,756.74	0.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,113.000	69.210113	976,762.32	225.540000	3,183,046.02	2,206,283.70	0.17
		Base		69.210113	976,762.32	225.540000	3,183,046.02	2,206,283.70	0.17
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	69,185.000	27.638493	1,912,169.16	33.660000	2,328,767.10	416,597.94	0.12
		Base		27.638493	1,912,169.16	33.660000	2,328,767.10	416,597.94	0.12

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693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,552.000	120.250149	1,028,379.27	106.560000	911,301.12	-117,078.15	0.05
		Base		120.250149	1,028,379.27	106.560000	911,301.12	-117,078.15	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	36,774.000	29.876802	1,098,689.53	63.140000	2,321,910.36	1,223,220.83	0.12
		Base		29.876802	1,098,689.53	63.140000	2,321,910.36	1,223,220.83	0.12
696429307	PALL CORP COMMON STOCK USD.1								
		Local	11,062.000	34.850435	385,515.51	100.390000	1,110,514.18	724,998.67	0.06
		Base		34.850435	385,515.51	100.390000	1,110,514.18	724,998.67	0.06
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	14,778.000	50.617323	748,022.80	118.780000	1,755,330.84	1,007,308.04	0.09
		Base		50.617323	748,022.80	118.780000	1,755,330.84	1,007,308.04	0.09
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,887.000	36.936014	328,250.36	48.790000	433,596.73	105,346.37	0.02
		Base		36.936014	328,250.36	48.790000	433,596.73	105,346.37	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,902.000	32.433718	1,099,567.91	49.615000	1,682,047.73	582,479.82	0.09
		Base		32.433718	1,099,567.91	49.615000	1,682,047.73	582,479.82	0.09
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,971.000	16.442886	525,695.51	15.200000	485,959.20	-39,736.31	0.03
		Base		16.442886	525,695.51	15.200000	485,959.20	-39,736.31	0.03
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	26,224.000	24.674886	647,074.22	26.830000	703,589.92	56,515.70	0.04
		Base		24.674886	647,074.22	26.830000	703,589.92	56,515.70	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	153,769.000	53.905139	8,288,939.26	95.620000	14,703,391.78	6,414,452.52	0.77
		Base		53.905139	8,288,939.26	95.620000	14,703,391.78	6,414,452.52	0.77
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,724.000	25.686650	301,150.28	51.140000	599,565.36	298,415.08	0.03
		Base		25.686650	301,150.28	51.140000	599,565.36	298,415.08	0.03

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717081103	PFIZER INC COMMON STOCK USD.05								
		Local	635,755.000	28.044424	17,829,382.65	34.790000	22,117,916.45	4,288,533.80	1.16
		Base		28.044424	17,829,382.65	34.790000	22,117,916.45	4,288,533.80	1.16
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	160,466.000	38.189903	6,128,180.96	75.330000	12,087,903.78	5,959,722.82	0.63
		Base		38.189903	6,128,180.96	75.330000	12,087,903.78	5,959,722.82	0.63
718546104	PHILLIPS 66 COMMON STOCK								
		Local	56,378.000	27.134329	1,529,779.20	78.600000	4,431,310.80	2,901,531.60	0.23
		Base		27.134329	1,529,779.20	78.600000	4,431,310.80	2,901,531.60	0.23
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,470.000	41.517183	476,202.09	63.750000	731,212.50	255,010.41	0.04
		Base		41.517183	476,202.09	63.750000	731,212.50	255,010.41	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,452.000	83.568793	1,291,304.99	163.510000	2,526,556.52	1,235,251.53	0.13
		Base		83.568793	1,291,304.99	163.510000	2,526,556.52	1,235,251.53	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,914.000	38.164118	798,164.37	23.320000	487,714.48	-310,449.89	0.03
		Base		38.164118	798,164.37	23.320000	487,714.48	-310,449.89	0.03
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,262.000	36.297945	662,873.08	43.450000	793,483.90	130,610.82	0.04
		Base		36.297945	662,873.08	43.450000	793,483.90	130,610.82	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	29,957.000	56.035357	1,678,651.19	120.740000	3,617,008.18	1,938,356.99	0.19
		Base		56.035357	1,678,651.19	120.740000	3,617,008.18	1,938,356.99	0.19
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,706.000	128.602456	1,891,227.72	210.000000	3,088,260.00	1,197,032.28	0.16
		Base		128.602456	1,891,227.72	210.000000	3,088,260.00	1,197,032.28	0.16
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	27,045.000	40.280098	1,089,375.25	80.980000	2,190,104.10	1,100,728.85	0.11
		Base		40.280098	1,089,375.25	80.980000	2,190,104.10	1,100,728.85	0.11

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741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,388.000	331.917647	1,788,372.28	1,164.150000	6,272,440.20	4,484,067.92	0.33
		Base		331.917647	1,788,372.28	1,164.150000	6,272,440.20	4,484,067.92	0.33
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,372.000	32.136783	911,784.81	51.370000	1,457,469.64	545,684.83	0.08
		Base		32.136783	911,784.81	51.370000	1,457,469.64	545,684.83	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	280,127.000	52.870752	14,810,525.04	81.940000	22,953,606.38	8,143,081.34	1.20
		Base		52.870752	14,810,525.04	81.940000	22,953,606.38	8,143,081.34	1.20
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,592.000	15.971621	887,894.34	27.200000	1,512,102.40	624,208.06	0.08
		Base		15.971621	887,894.34	27.200000	1,512,102.40	624,208.06	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	53,124.000	41.970971	2,229,665.86	43.560000	2,314,081.44	84,415.58	0.12
		Base		41.970971	2,229,665.86	43.560000	2,314,081.44	84,415.58	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,095.000	49.455326	2,329,098.56	80.310000	3,782,199.45	1,453,100.89	0.20
		Base		49.455326	2,329,098.56	80.310000	3,782,199.45	1,453,100.89	0.20
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	52,506.000	29.178256	1,532,033.51	41.920000	2,201,051.52	669,018.01	0.12
		Base		29.178256	1,532,033.51	41.920000	2,201,051.52	669,018.01	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,057.000	92.077629	1,386,412.86	197.140000	2,968,336.98	1,581,924.12	0.16
		Base		92.077629	1,386,412.86	197.140000	2,968,336.98	1,581,924.12	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,375.000	18.009262	619,068.37	22.230000	764,156.25	145,087.88	0.04
		Base		18.009262	619,068.37	22.230000	764,156.25	145,087.88	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	16,754.000	30.986702	519,151.20	20.850000	349,320.90	-169,830.30	0.02
		Base		30.986702	519,151.20	20.850000	349,320.90	-169,830.30	0.02

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747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	171,112.000	43.124197	7,379,067.57	69.340000	11,864,906.08	4,485,838.51	0.62
		Base		43.124197	7,379,067.57	69.340000	11,864,906.08	4,485,838.51	0.62
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	21,935.000	23.505654	515,596.52	28.530000	625,805.55	110,209.03	0.03
		Base		23.505654	515,596.52	28.530000	625,805.55	110,209.03	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,969.000	44.533889	666,627.79	76.850000	1,150,367.65	483,739.86	0.06
		Base		44.533889	666,627.79	76.850000	1,150,367.65	483,739.86	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,250.000	95.703307	598,145.67	131.500000	821,875.00	223,729.33	0.04
		Base		95.703307	598,145.67	131.500000	821,875.00	223,729.33	0.04
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,202.000	54.290831	933,910.87	52.040000	895,192.08	-38,718.79	0.05
		Base		54.290831	933,910.87	52.040000	895,192.08	-38,718.79	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,880.000	45.226947	1,441,835.08	109.250000	3,482,890.00	2,041,054.92	0.18
		Base		45.226947	1,441,835.08	109.250000	3,482,890.00	2,041,054.92	0.18
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,026.000	29.033163	552,384.95	75.750000	1,441,219.50	888,834.55	0.08
		Base		29.033163	552,384.95	75.750000	1,441,219.50	888,834.55	0.08
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,653.000	225.793623	1,727,998.60	451.480000	3,455,176.44	1,727,177.84	0.18
		Base		225.793623	1,727,998.60	451.480000	3,455,176.44	1,727,177.84	0.18
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	139,301.000	12.822684	1,786,212.64	9.450000	1,316,394.45	-469,818.19	0.07
		Base		12.822684	1,786,212.64	9.450000	1,316,394.45	-469,818.19	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	26,003.000	23.794099	618,717.95	40.560000	1,054,681.68	435,963.73	0.06
		Base		23.794099	618,717.95	40.560000	1,054,681.68	435,963.73	0.06

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761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,964.000	24.337767	777,932.38	68.910000	2,202,639.24	1,424,706.86	0.12
		Base		24.337767	777,932.38	68.910000	2,202,639.24	1,424,706.86	0.12
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,019.000	29.461235	413,017.06	60.520000	848,429.88	435,412.82	0.04
		Base		29.461235	413,017.06	60.520000	848,429.88	435,412.82	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,055.000	45.730189	642,737.80	115.990000	1,630,239.45	987,501.65	0.09
		Base		45.730189	642,737.80	115.990000	1,630,239.45	987,501.65	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,790.000	41.533085	572,741.24	96.550000	1,331,424.50	758,683.26	0.07
		Base		41.533085	572,741.24	96.550000	1,331,424.50	758,683.26	0.07
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,410.000	67.463319	702,293.15	172.000000	1,790,520.00	1,088,226.85	0.09
		Base		67.463319	702,293.15	172.000000	1,790,520.00	1,088,226.85	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,471.000	27.363290	587,517.20	105.360000	2,262,184.56	1,674,667.36	0.12
		Base		27.363290	587,517.20	105.360000	2,262,184.56	1,674,667.36	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,496.000	39.751286	218,473.07	94.890000	521,515.44	303,042.37	0.03
		Base		39.751286	218,473.07	94.890000	521,515.44	303,042.37	0.03
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,230.000	133.990966	1,370,727.58	128.380000	1,313,327.40	-57,400.18	0.07
		Base		133.990966	1,370,727.58	128.380000	1,313,327.40	-57,400.18	0.07
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	54,715.000	186.219255	10,188,986.51	206.430000	11,294,817.45	1,105,830.94	0.59
		Base		186.219255	10,188,986.51	206.430000	11,294,817.45	1,105,830.94	0.59
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

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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	29,178.000	33.228360	969,537.09	65.400000	1,908,241.20	938,704.11	0.10
		Base		33.228360	969,537.09	65.400000	1,908,241.20	938,704.11	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,763.000	27.203538	1,707,375.65	66.810000	4,193,196.03	2,485,820.38	0.22
		Base		27.203538	1,707,375.65	66.810000	4,193,196.03	2,485,820.38	0.22
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,097.000	49.125632	1,085,529.09	63.620000	1,405,811.14	320,282.05	0.07
		Base		49.125632	1,085,529.09	63.620000	1,405,811.14	320,282.05	0.07
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,824.000	40.054379	593,766.12	54.990000	815,171.76	221,405.64	0.04
		Base		40.054379	593,766.12	54.990000	815,171.76	221,405.64	0.04
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,693.000	139.340000	1,211,282.62	139.620000	1,213,716.66	2,434.04	0.06
		Base		139.340000	1,211,282.62	139.620000	1,213,716.66	2,434.04	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,290.000	87.253059	11,542,707.21	83.440000	11,038,277.60	-504,429.61	0.58
		Base		87.253059	11,542,707.21	83.440000	11,038,277.60	-504,429.61	0.58
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	119,677.000	20.416620	2,443,399.86	30.440000	3,642,967.88	1,199,568.02	0.19
		Base		20.416620	2,443,399.86	30.440000	3,642,967.88	1,199,568.02	0.19
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,107.000	49.616922	501,478.23	68.560000	692,935.92	191,457.69	0.04
		Base		49.616922	501,478.23	68.560000	692,935.92	191,457.69	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,800.000	23.330130	508,596.84	45.560000	993,208.00	484,611.16	0.05
		Base		23.330130	508,596.84	45.560000	993,208.00	484,611.16	0.05

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816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	24,018.000	46.473423	1,116,198.68	109.020000	2,618,442.36	1,502,243.68	0.14
		Base		46.473423	1,116,198.68	109.020000	2,618,442.36	1,502,243.68	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,368.000	56.311821	471,217.32	284.500000	2,380,696.00	1,909,478.68	0.12
		Base		56.311821	471,217.32	284.500000	2,380,696.00	1,909,478.68	0.12
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,388.000	39.758667	492,530.37	138.250000	1,712,641.00	1,220,110.63	0.09
		Base		39.758667	492,530.37	138.250000	1,712,641.00	1,220,110.63	0.09
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	32,244.000	77.502190	2,498,980.61	195.640000	6,308,216.16	3,809,235.55	0.33
		Base		77.502190	2,498,980.61	195.640000	6,308,216.16	3,809,235.55	0.33
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	19,794.000	92.891344	1,838,691.27	98.290000	1,945,552.26	106,860.99	0.10
		Base		92.891344	1,838,691.27	98.290000	1,945,552.26	106,860.99	0.10
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,556.000	48.079298	507,525.07	115.730000	1,221,645.88	714,120.81	0.06
		Base		48.079298	507,525.07	115.730000	1,221,645.88	714,120.81	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,029.000	44.822991	270,237.81	147.060000	886,624.74	616,386.93	0.05
		Base		44.822991	270,237.81	147.060000	886,624.74	616,386.93	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	94,382.000	31.607257	2,983,156.10	44.280000	4,179,234.96	1,196,078.86	0.22
		Base		31.607257	2,983,156.10	44.280000	4,179,234.96	1,196,078.86	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,122.000	14.054004	985,494.84	44.300000	3,106,404.60	2,120,909.76	0.16
		Base		14.054004	985,494.84	44.300000	3,106,404.60	2,120,909.76	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	39,882.000	40.937519	1,632,670.13	23.190000	924,863.58	-707,806.55	0.05
		Base		40.937519	1,632,670.13	23.190000	924,863.58	-707,806.55	0.05

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847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	69,613.000	24.409583	1,699,224.31	36.170000	2,517,902.21	818,677.90	0.13
		Base		24.409583	1,699,224.31	36.170000	2,517,902.21	818,677.90	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,327.000	51.096211	834,247.84	95.360000	1,556,942.72	722,694.88	0.08
		Base		51.096211	834,247.84	95.360000	1,556,942.72	722,694.88	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	66,438.000	17.787393	1,181,758.83	16.285000	1,081,942.83	-99,816.00	0.06
		Base		17.787393	1,181,758.83	16.285000	1,081,942.83	-99,816.00	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	77,777.000	25.607714	1,991,691.15	94.700000	7,365,481.90	5,373,790.75	0.39
		Base		25.607714	1,991,691.15	94.700000	7,365,481.90	5,373,790.75	0.39
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	17,810.000	35.346867	629,527.70	83.500000	1,487,135.00	857,607.30	0.08
		Base		35.346867	629,527.70	83.500000	1,487,135.00	857,607.30	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,767.000	51.559234	2,205,033.78	73.530000	3,144,657.51	939,623.73	0.16
		Base		51.559234	2,205,033.78	73.530000	3,144,657.51	939,623.73	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,811.000	67.211662	592,201.95	140.430000	1,237,328.73	645,126.78	0.06
		Base		67.211662	592,201.95	140.430000	1,237,328.73	645,126.78	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	31,037.000	47.068819	1,460,874.95	92.250000	2,863,163.25	1,402,288.30	0.15
		Base		47.068819	1,460,874.95	92.250000	2,863,163.25	1,402,288.30	0.15
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,411.000	42.770126	2,327,165.34	41.090000	2,235,747.99	-91,417.35	0.12
		Base		42.770126	2,327,165.34	41.090000	2,235,747.99	-91,417.35	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	70,785.000	29.165550	2,064,483.48	23.365000	1,653,891.53	-410,591.95	0.09
		Base		29.165550	2,064,483.48	23.365000	1,653,891.53	-410,591.95	0.09

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871829107	SYSCO CORP COMMON STOCK USD1.								
		61,444.000	Local	27.502977	1,689,892.93	37.730000	2,318,282.12	628,389.19	0.12
			Base	27.502977	1,689,892.93	37.730000	2,318,282.12	628,389.19	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		24,431.000	Local	18.305167	447,213.54	19.400000	473,961.40	26,747.86	0.02
			Base	18.305167	447,213.54	19.400000	473,961.40	26,747.86	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		70,818.000	Local	15.644398	1,107,904.97	70.050000	4,960,800.90	3,852,895.93	0.26
			Base	15.644398	1,107,904.97	70.050000	4,960,800.90	3,852,895.93	0.26
87612E106	TARGET CORP COMMON STOCK USD.0833								
		66,073.000	Local	45.409504	3,000,342.17	82.070000	5,422,611.11	2,422,268.94	0.28
			Base	45.409504	3,000,342.17	82.070000	5,422,611.11	2,422,268.94	0.28
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		10,216.000	Local	43.910023	448,584.79	49.510000	505,794.16	57,209.37	0.03
			Base	43.910023	448,584.79	49.510000	505,794.16	57,209.37	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		15,057.000	Local	23.767184	357,862.49	44.140000	664,615.98	306,753.49	0.03
			Base	23.767184	357,862.49	44.140000	664,615.98	306,753.49	0.03
881609101	TESORO CORP COMMON STOCK USD.167								
		12,957.000	Local	39.087475	506,456.42	91.290000	1,182,844.53	676,388.11	0.06
			Base	39.087475	506,456.42	91.290000	1,182,844.53	676,388.11	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		108,622.000	Local	35.281278	3,832,323.02	57.185000	6,211,549.07	2,379,226.05	0.32
			Base	35.281278	3,832,323.02	57.185000	6,211,549.07	2,379,226.05	0.32
883203101	TEXTRON INC COMMON STOCK USD.125								
		28,716.000	Local	31.757971	911,961.90	44.330000	1,272,980.28	361,018.38	0.07
			Base	31.757971	911,961.90	44.330000	1,272,980.28	361,018.38	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		41,159.000	Local	51.119529	2,104,028.68	134.340000	5,529,300.06	3,425,271.38	0.29
			Base	51.119529	2,104,028.68	134.340000	5,529,300.06	3,425,271.38	0.29

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88579Y101	3M CO COMMON STOCK USD.01								
		65,844.000	Local	72.860964	4,797,457.29	164.950000	10,860,967.80	6,063,510.51	0.57
			Base	72.860964	4,797,457.29	164.950000	10,860,967.80	6,063,510.51	0.57
886547108	TIFFANY + CO COMMON STOCK USD.01								
		11,673.000	Local	43.968982	513,249.93	88.010000	1,027,340.73	514,090.80	0.05
			Base	43.968982	513,249.93	88.010000	1,027,340.73	514,090.80	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		86,152.000	Local	59.308833	5,109,574.57	84.440000	7,274,674.88	2,165,100.31	0.38
			Base	59.308833	5,109,574.57	84.440000	7,274,674.88	2,165,100.31	0.38
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		29,138.000	Local	88.696394	2,584,435.54	149.880000	4,367,203.44	1,782,767.90	0.23
			Base	88.696394	2,584,435.54	149.880000	4,367,203.44	1,782,767.90	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		13,185.000	Local	20.926429	275,914.97	54.920000	724,120.20	448,205.23	0.04
			Base	20.926429	275,914.97	54.920000	724,120.20	448,205.23	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		17,085.000	Local	25.996209	444,145.23	38.150000	651,792.75	207,647.52	0.03
			Base	25.996209	444,145.23	38.150000	651,792.75	207,647.52	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		14,127.000	Local	71.914481	1,015,935.87	85.060000	1,201,642.62	185,706.75	0.06
			Base	71.914481	1,015,935.87	85.060000	1,201,642.62	185,706.75	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		33,337.000	Local	44.434342	1,481,307.66	108.130000	3,604,729.81	2,123,422.15	0.19
			Base	44.434342	1,481,307.66	108.130000	3,604,729.81	2,123,422.15	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		11,564.000	Local	34.666662	400,885.28	83.170000	961,777.88	560,892.60	0.05
			Base	34.666662	400,885.28	83.170000	961,777.88	560,892.60	0.05
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		189,671.000	Local	16.069677	3,047,951.74	33.840000	6,418,466.64	3,370,514.90	0.34
			Base	16.069677	3,047,951.74	33.840000	6,418,466.64	3,370,514.90	0.34

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	30,308.000	18.948692	574,296.96	38.300000	1,160,796.40	586,499.44	0.06
		Base		18.948692	574,296.96	38.300000	1,160,796.40	586,499.44	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	184,766.000	26.357995	4,870,061.32	43.670000	8,068,731.22	3,198,669.90	0.42
		Base		26.357995	4,870,061.32	43.670000	8,068,731.22	3,198,669.90	0.42
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,307.000	50.215201	869,074.49	80.750000	1,397,540.25	528,465.76	0.07
		Base		50.215201	869,074.49	80.750000	1,397,540.25	528,465.76	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,417.000	26.672451	2,438,315.43	108.310000	9,901,375.27	7,463,059.84	0.52
		Base		26.672451	2,438,315.43	108.310000	9,901,375.27	7,463,059.84	0.52
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	72,089.000	68.770950	4,957,629.02	96.940000	6,988,307.66	2,030,678.64	0.37
		Base		68.770950	4,957,629.02	96.940000	6,988,307.66	2,030,678.64	0.37
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	10,013.000	116.028542	1,161,793.79	91.160000	912,785.08	-249,008.71	0.05
		Base		116.028542	1,161,793.79	91.160000	912,785.08	-249,008.71	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	85,720.000	55.217278	4,733,225.10	117.200000	10,046,384.00	5,313,158.90	0.53
		Base		55.217278	4,733,225.10	117.200000	10,046,384.00	5,313,158.90	0.53
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	98,929.000	37.309779	3,691,019.10	118.290000	11,702,311.41	8,011,292.31	0.61
		Base		37.309779	3,691,019.10	118.290000	11,702,311.41	8,011,292.31	0.61
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,442.000	113.820071	1,074,689.11	117.710000	1,111,417.82	36,728.71	0.06
		Base		113.820071	1,074,689.11	117.710000	1,111,417.82	36,728.71	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,081.000	23.881350	622,849.48	33.730000	879,712.13	256,862.65	0.05
		Base		23.881350	622,849.48	33.730000	879,712.13	256,862.65	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
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		10,378.000	Local	31.618223	328,133.92	45.650000	473,755.70	145,621.78	0.02
			Base	31.618223	328,133.92	45.650000	473,755.70	145,621.78	0.02
918204108	VF CORP COMMON STOCK NPV								
		35,514.000	Local	18.908886	671,530.18	75.310000	2,674,559.34	2,003,029.16	0.14
			Base	18.908886	671,530.18	75.310000	2,674,559.34	2,003,029.16	0.14
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		53,411.000	Local	30.713002	1,640,412.16	63.620000	3,398,007.82	1,757,595.66	0.18
			Base	30.713002	1,640,412.16	63.620000	3,398,007.82	1,757,595.66	0.18
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		10,380.000	Local	50.302982	522,144.95	94.090000	976,654.20	454,509.25	0.05
			Base	50.302982	522,144.95	94.090000	976,654.20	454,509.25	0.05
92276F100	VENTAS INC REIT USD.25								
		34,315.000	Local	46.642135	1,600,524.86	73.020000	2,505,681.30	905,156.44	0.13
			Base	46.642135	1,600,524.86	73.020000	2,505,681.30	905,156.44	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		10,913.000	Local	27.015150	294,816.33	66.970000	730,843.61	436,027.28	0.04
			Base	27.015150	294,816.33	66.970000	730,843.61	436,027.28	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		431,046.000	Local	42.197080	18,188,882.67	48.630000	20,961,766.98	2,772,884.31	1.10
			Base	42.197080	18,188,882.67	48.630000	20,961,766.98	2,772,884.31	1.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		25,112.000	Local	78.157514	1,962,691.50	117.970000	2,962,462.64	999,771.14	0.15
			Base	78.157514	1,962,691.50	117.970000	2,962,462.64	999,771.14	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		37,882.000	Local	44.442698	1,683,578.27	68.300000	2,587,340.60	903,762.33	0.14
			Base	44.442698	1,683,578.27	68.300000	2,587,340.60	903,762.33	0.14
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		201,232.000	Local	24.658396	4,962,058.25	65.410000	13,162,585.12	8,200,526.87	0.69
			Base	24.658396	4,962,058.25	65.410000	13,162,585.12	8,200,526.87	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
929042109	VORNADO REALTY TRUST REIT USD.04								
		18,125.000	Local	72.568239	1,315,299.33	112.000000	2,030,000.00	714,700.67	0.11
			Base	72.568239	1,315,299.33	112.000000	2,030,000.00	714,700.67	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		13,703.000	Local	56.105752	768,817.12	84.300000	1,155,162.90	386,345.78	0.06
			Base	56.105752	768,817.12	84.300000	1,155,162.90	386,345.78	0.06
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		163,829.000	Local	53.924670	8,834,424.75	82.250000	13,474,935.25	4,640,510.50	0.70
			Base	53.924670	8,834,424.75	82.250000	13,474,935.25	4,640,510.50	0.70
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		90,451.000	Local	37.772965	3,416,602.45	84.680000	7,659,390.68	4,242,788.23	0.40
			Base	37.772965	3,416,602.45	84.680000	7,659,390.68	4,242,788.23	0.40
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		44,292.000	Local	29.958639	1,326,928.04	54.230000	2,401,955.16	1,075,027.12	0.13
			Base	29.958639	1,326,928.04	54.230000	2,401,955.16	1,075,027.12	0.13
941848103	WATERS CORP COMMON STOCK USD.01								
		8,613.000	Local	52.080164	448,566.45	124.320000	1,070,768.16	622,201.71	0.06
			Base	52.080164	448,566.45	124.320000	1,070,768.16	622,201.71	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		486,353.000	Local	36.743915	17,870,513.50	54.400000	26,457,603.20	8,587,089.70	1.38
			Base	36.743915	17,870,513.50	54.400000	26,457,603.20	8,587,089.70	1.38
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		22,528.000	Local	34.250027	771,584.60	91.010000	2,050,273.28	1,278,688.68	0.11
			Base	34.250027	771,584.60	91.010000	2,050,273.28	1,278,688.68	0.11
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		54,091.000	Local	17.296527	935,586.43	20.810000	1,125,633.71	190,047.28	0.06
			Base	17.296527	935,586.43	20.810000	1,125,633.71	190,047.28	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		54,458.000	Local	30.397802	1,655,403.48	33.150000	1,805,282.70	149,879.22	0.09
			Base	30.397802	1,655,403.48	33.150000	1,805,282.70	149,879.22	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,101.000	89.554880	725,484.08	202.060000	1,636,888.06	911,403.98	0.09
		Base		89.554880	725,484.08	202.060000	1,636,888.06	911,403.98	0.09
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		Local	37,422.000	33.755072	1,263,182.29	52.080000	1,948,937.76	685,755.47	0.10
		Base		33.755072	1,263,182.29	52.080000	1,948,937.76	685,755.47	0.10
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	69,822.000	27.745140	1,937,221.14	50.590000	3,532,294.98	1,595,073.84	0.18
		Base		27.745140	1,937,221.14	50.590000	3,532,294.98	1,595,073.84	0.18
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		Local	62,512.000	11.990711	749,563.33	7.400000	462,588.80	-286,974.53	0.02
		Base		11.990711	749,563.33	7.400000	462,588.80	-286,974.53	0.02
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	23,392.000	24.768968	579,395.70	49.500000	1,157,904.00	578,508.30	0.06
		Base		24.768968	579,395.70	49.500000	1,157,904.00	578,508.30	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,506.000	33.251875	415,847.95	90.470000	1,131,417.82	715,569.87	0.06
		Base		33.251875	415,847.95	90.470000	1,131,417.82	715,569.87	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,402.000	72.603834	610,017.41	125.880000	1,057,643.76	447,626.35	0.06
		Base		72.603834	610,017.41	125.880000	1,057,643.76	447,626.35	0.06
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	52,486.000	22.818073	1,197,629.38	34.810000	1,827,037.66	629,408.28	0.10
		Base		22.818073	1,197,629.38	34.810000	1,827,037.66	629,408.28	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,120.000	37.195491	1,008,741.72	42.300000	1,147,176.00	138,434.28	0.06
		Base		37.195491	1,008,741.72	42.300000	1,147,176.00	138,434.28	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	108,440.000	13.180141	1,429,254.44	12.850000	1,393,454.00	-35,800.44	0.07
		Base		13.180141	1,429,254.44	12.850000	1,393,454.00	-35,800.44	0.07

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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
98419M100	XYLEM INC COMMON STOCK								
		Local	18,911.000	27.126661	512,992.28	35.020000	662,263.22	149,270.94	0.03
		Base		27.126661	512,992.28	35.020000	662,263.22	149,270.94	0.03
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	90,308.000	28.941743	2,613,670.94	44.435000	4,012,835.98	1,399,165.04	0.21
		Base		28.941743	2,613,670.94	44.435000	4,012,835.98	1,399,165.04	0.21
988498101	YUM BRANDS INC COMMON STOCK								
		Local	44,928.000	27.130583	1,218,922.82	78.720000	3,536,732.16	2,317,809.34	0.18
		Base		27.130583	1,218,922.82	78.720000	3,536,732.16	2,317,809.34	0.18
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		Local	17,624.000	59.954821	1,056,643.76	117.520000	2,071,172.48	1,014,528.72	0.11
		Base		59.954821	1,056,643.76	117.520000	2,071,172.48	1,014,528.72	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		Local	21,050.000	37.411132	787,504.32	27.000000	568,350.00	-219,154.32	0.03
		Base		37.411132	787,504.32	27.000000	568,350.00	-219,154.32	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	51,947.000	30.989595	1,609,816.47	46.290000	2,404,626.63	794,810.16	0.13
		Base		30.989595	1,609,816.47	46.290000	2,404,626.63	794,810.16	0.13
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		Local	40,505.000	164.403008	6,659,143.84	297.620000	12,055,098.10	5,395,954.26	0.63
		Base		164.403008	6,659,143.84	297.620000	12,055,098.10	5,395,954.26	0.63
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,959.000	28.333274	282,171.08	61.170000	609,192.03	327,020.95	0.03
		Base		28.333274	282,171.08	61.170000	609,192.03	327,020.95	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	29,071.000	39.146812	1,138,036.98	96.120000	2,794,304.52	1,656,267.54	0.15
		Base		39.146812	1,138,036.98	96.120000	2,794,304.52	1,656,267.54	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	65,156.000	62.848148	4,094,933.90	93.690000	6,104,465.64	2,009,531.74	0.32
		Base		62.848148	4,094,933.90	93.690000	6,104,465.64	2,009,531.74	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
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	30,112.000	39.031316	1,175,310.99	79.740000	2,401,130.88	1,225,819.89	0.13
		Base		39.031316	1,175,310.99	79.740000	2,401,130.88	1,225,819.89	0.13
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,230.000	36.447417	1,794,306.36	67.940000	3,344,686.20	1,550,379.84	0.17
		Base		36.447417	1,794,306.36	67.940000	3,344,686.20	1,550,379.84	0.17
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	18,413.000	81.209672	1,495,313.69	89.700000	1,651,646.10	156,332.41	0.09
		Base		81.209672	1,495,313.69	89.700000	1,651,646.10	156,332.41	0.09
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,305.000	55.950809	1,359,884.42	21.070000	512,106.35	-847,778.07	0.03
		Base		55.950809	1,359,884.42	21.070000	512,106.35	-847,778.07	0.03
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,315.000	35.305717	964,375.66	68.080000	1,859,605.20	895,229.54	0.10
		Base		35.305717	964,375.66	68.080000	1,859,605.20	895,229.54	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,525.000	23.445496	1,043,910.72	39.690000	1,767,197.25	723,286.53	0.09
		Base		23.445496	1,043,910.72	39.690000	1,767,197.25	723,286.53	0.09
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	12,082.000	73.360813	886,345.34	126.650000	1,530,185.30	643,839.96	0.08
		Base		73.360813	886,345.34	126.650000	1,530,185.30	643,839.96	0.08
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	147,824.000	74.805626	11,058,066.83	77.990000	11,528,793.76	470,726.93	0.60
		Base		74.805626	11,058,066.83	77.990000	11,528,793.76	470,726.93	0.60
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	20,825.000	81.425071	1,695,677.10	65.750000	1,369,243.75	-326,433.35	0.07
		Base		81.425071	1,695,677.10	65.750000	1,369,243.75	-326,433.35	0.07
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	29,964.000	24.726727	740,911.64	13.650000	409,008.60	-331,903.04	0.02
		Base		24.726727	740,911.64	13.650000	409,008.60	-331,903.04	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
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	25,099.000	32.590545	817,990.10	14.280000	358,413.72	-459,576.38	0.02
		Base		32.590545	817,990.10	14.280000	358,413.72	-459,576.38	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	34,058.000	28.178260	959,695.19	52.030000	1,772,037.74	812,342.55	0.09
		Base		28.178260	959,695.19	52.030000	1,772,037.74	812,342.55	0.09
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	18,925.000	38.447717	727,623.04	62.890000	1,190,193.25	462,570.21	0.06
		Base		38.447717	727,623.04	62.890000	1,190,193.25	462,570.21	0.06
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	43,571.000	21.485851	936,160.03	43.060000	1,876,167.26	940,007.23	0.10
		Base		21.485851	936,160.03	43.060000	1,876,167.26	940,007.23	0.10
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	14,604.000	121.029174	1,767,510.06	165.550000	2,417,692.20	650,182.14	0.13
		Base		121.029174	1,767,510.06	165.550000	2,417,692.20	650,182.14	0.13
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	26,477.000	37.138903	983,326.74	36.800000	974,353.60	-8,973.14	0.05
		Base		37.138903	983,326.74	36.800000	974,353.60	-8,973.14	0.05
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	33,956.000	59.759080	2,029,179.33	111.490000	3,785,754.44	1,756,575.11	0.20
		Base		59.759080	2,029,179.33	111.490000	3,785,754.44	1,756,575.11	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,535.000	42.802645	536,531.15	47.520000	595,663.20	59,132.05	0.03
		Base		42.802645	536,531.15	47.520000	595,663.20	59,132.05	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	42,137.000	35.451488	1,493,819.35	71.620000	3,017,851.94	1,524,032.59	0.16
		Base		35.451488	1,493,819.35	71.620000	3,017,851.94	1,524,032.59	0.16
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	35,326.000	47.319473	1,671,607.72	14.670000	518,232.42	-1,153,375.30	0.03
		Base		47.319473	1,671,607.72	14.670000	518,232.42	-1,153,375.30	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
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	41,081.000	55.007311	2,259,755.36	87.800000	3,606,911.80	1,347,156.44	0.19
		Base		55.007311	2,259,755.36	87.800000	3,606,911.80	1,347,156.44	0.19
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	38,680.000	58.006911	2,243,707.30	59.350000	2,295,658.00	51,950.70	0.12
		Base		58.006911	2,243,707.30	59.350000	2,295,658.00	51,950.70	0.12
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	32,735.000	38.021889	1,244,646.53	44.570000	1,458,998.95	214,352.42	0.08
		Base		38.021889	1,244,646.53	44.570000	1,458,998.95	214,352.42	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	17,087.000	77.636100	1,326,568.04	81.850000	1,398,570.95	72,002.91	0.07
		Base		77.636100	1,326,568.04	81.850000	1,398,570.95	72,002.91	0.07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	26,616.000	71.193462	1,894,885.18	126.980000	3,379,699.68	1,484,814.50	0.18
		Base		71.193462	1,894,885.18	126.980000	3,379,699.68	1,484,814.50	0.18
US DOLLAR Total									
		Local	30,937,905.000		1,195,664,824.34		1,910,424,274.00	714,759,449.66	99.92
		Base			1,195,664,824.34		1,910,424,274.00	714,759,449.66	99.92
EQUITY Total									
		Base	30,937,905.000		1,195,664,824.34		1,910,424,274.00	714,759,449.66	99.92

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

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		30,055,297.120	Base	1,194,782,216.46		1,909,541,666.12	714,759,449.66	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	0.010	1.000000	0.01	1.000000	0.01	0.00	0.00
		Base		1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		Local	0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH Total									
		Base	0.010		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FG9	WI TREASURY SEC. 11/15 0					0.138	12 Nov 2015		
		Local	20,000,000.000	99.913750	19,982,750.00	99.901600	19,980,320.00	-2,430.00	2.05
		Base		99.913750	19,982,750.00	99.901600	19,980,320.00	-2,430.00	2.05
912796FN4	TREASURY BILL 12/15 0.00000					0.203	10 Dec 2015		
		Local	20,000,000.000	99.857336	19,971,467.22	99.878800	19,975,760.00	4,292.78	2.05
		Base		99.857336	19,971,467.22	99.878800	19,975,760.00	4,292.78	2.05
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		Local	10,000,000.000	99.802154	9,980,215.42	99.819700	9,981,970.00	1,754.58	1.02
		Base		99.802154	9,980,215.42	99.819700	9,981,970.00	1,754.58	1.02
979QHR003	SOUTH STREET REPO					0.25	01 Apr 2015		
		Local	190,000,000.000	100.000000	190,000,000.00	100.000000	190,000,000.00	0.00	19.51
		Base		100.000000	190,000,000.00	100.000000	190,000,000.00	0.00	19.51
979QHR003	SOUTH STREET REPO					0.3	01 Apr 2015		
		Local	21,713,486.700	100.000000	21,713,486.70	100.000000	21,713,486.70	0.00	2.23
		Base		100.000000	21,713,486.70	100.000000	21,713,486.70	0.00	2.23

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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
US DOLLAR Total									
		Local	261,713,486.700		261,647,919.34		261,651,536.70	3,617.36	26.86
		Base			261,647,919.34		261,651,536.70	3,617.36	26.86
CASH EQUIVALENT Total									
		Base	261,713,486.700		261,647,919.34		261,651,536.70	3,617.36	26.86
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	897,973.750	100.000000	897,973.75	100.000000	897,973.75	0.00	0.09
Original Face:		Base	15,914,000.000	100.000000	897,973.75	100.000000	897,973.75	0.00	0.09
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	8,034,037.650	103.347318	8,302,962.43	103.211577	8,292,056.96	-10,905.47	0.85
Original Face:		Base	15,000,000.000	103.347318	8,302,962.43	103.211577	8,292,056.96	-10,905.47	0.85
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	13,077.980	103.793399	13,574.08	106.221234	13,891.59	317.51	0.00
Original Face:		Base	159,822.000	103.793399	13,574.08	106.221234	13,891.59	317.51	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	16,450.060	103.941445	17,098.43	106.870928	17,580.33	481.90	0.00
Original Face:		Base	200,000.000	103.941445	17,098.43	106.870928	17,580.33	481.90	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	28,978.110	102.987600	29,843.86	106.148595	30,759.86	916.00	0.00
Original Face:		Base	1,170,550.000	102.987600	29,843.86	106.148595	30,759.86	916.00	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	124,597.000	103.329615	128,745.60	105.613034	131,590.67	2,845.07	0.01
Original Face:		Base	3,070,737.000	103.329615	128,745.60	105.613034	131,590.67	2,845.07	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	104,371.380	103.401306	107,921.37	106.012184	110,646.38	2,725.01	0.01
Original Face:		Base	2,150,000.000	103.401306	107,921.37	106.012184	110,646.38	2,725.01	0.01

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36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	132,546.060	103.442464	137,108.91	105.497690	139,833.03	2,724.12	0.01
	Original Face:	Base	3,000,000.000	103.442464	137,108.91	105.497690	139,833.03	2,724.12	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	309,070.390	103.515516	319,935.81	105.513990	326,112.50	6,176.69	0.03
	Original Face:	Base	6,427,055.000	103.515516	319,935.81	105.513990	326,112.50	6,176.69	0.03
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	2,864.570	103.635450	2,968.71	105.636923	3,026.04	57.33	0.00
	Original Face:	Base	50,000.000	103.635450	2,968.71	105.636923	3,026.04	57.33	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	208,763.980	103.574740	216,226.75	105.518582	220,284.79	4,058.04	0.02
	Original Face:	Base	2,975,426.000	103.574740	216,226.75	105.518582	220,284.79	4,058.04	0.02
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	369,940.560	104.273446	385,749.77	106.690482	394,691.37	8,941.60	0.04
	Original Face:	Base	2,793,101.000	104.273446	385,749.77	106.690482	394,691.37	8,941.60	0.04
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	154,497.390	104.387382	161,275.78	106.907540	165,169.36	3,893.58	0.02
	Original Face:	Base	1,680,083.000	104.387382	161,275.78	106.907540	165,169.36	3,893.58	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	71,559.260	104.639092	74,878.96	106.267703	76,044.38	1,165.42	0.01
	Original Face:	Base	754,224.000	104.639092	74,878.96	106.267703	76,044.38	1,165.42	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	43,762.530	103.914467	45,475.60	106.717216	46,702.15	1,226.55	0.00
	Original Face:	Base	300,000.000	103.914467	45,475.60	106.717216	46,702.15	1,226.55	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	83,957.220	104.788320	87,977.36	106.639706	89,531.73	1,554.37	0.01
	Original Face:	Base	300,000.000	104.788320	87,977.36	106.639706	89,531.73	1,554.37	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	45,706.710	104.886175	47,940.02	106.630773	48,737.42	797.40	0.01
	Original Face:	Base	1,297,789.000	104.886175	47,940.02	106.630773	48,737.42	797.40	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
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	78,979.130	104.857435	82,815.49	106.557137	84,157.90	1,342.41	0.01
Original Face:		Base	1,048,917.000	104.857435	82,815.49	106.557137	84,157.90	1,342.41	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	96,489.900	104.828920	101,149.32	106.601988	102,860.15	1,710.83	0.01
Original Face:		Base	438,038.000	104.828920	101,149.32	106.601988	102,860.15	1,710.83	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,717,852.400	104.743832	3,894,221.07	107.319865	3,989,994.18	95,773.11	0.41
Original Face:		Base	10,000,000.000	104.743832	3,894,221.07	107.319865	3,989,994.18	95,773.11	0.41
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,341,348.490	106.675157	2,497,637.18	105.824900	2,477,729.70	-19,907.48	0.25
Original Face:		Base	17,600,000.000	106.675157	2,497,637.18	105.824900	2,477,729.70	-19,907.48	0.25
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	487,306.100	101.063266	492,487.46	108.481500	528,636.97	36,149.51	0.05
Original Face:		Base	16,300,000.000	101.063266	492,487.46	108.481500	528,636.97	36,149.51	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	7,058,333.000	106.628946	7,526,226.10	106.118700	7,490,211.22	-36,014.88	0.77
Original Face:		Base	50,000,000.000	106.628946	7,526,226.10	106.118700	7,490,211.22	-36,014.88	0.77
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.576	20 Jun 2042		
		Local	4,175,799.400	100.157154	4,182,361.84	100.609200	4,201,238.37	18,876.53	0.43
Original Face:		Base	10,000,000.000	100.157154	4,182,361.84	100.609200	4,201,238.37	18,876.53	0.43
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	30,242,539.150	102.818912	31,095,049.63	99.132600	29,980,215.37	-1,114,834.26	3.08
Original Face:		Base	41,570,000.000	102.818912	31,095,049.63	99.132600	29,980,215.37	-1,114,834.26	3.08
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.4745	16 Jun 2037		
		Local	4,815,323.390	100.227917	4,826,298.33	100.297300	4,829,639.35	3,341.02	0.50
Original Face:		Base	32,313,742.000	100.227917	4,826,298.33	100.297300	4,829,639.35	3,341.02	0.50
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,216,753.820	101.533646	1,235,414.52	101.483300	1,234,801.93	-612.59	0.13
Original Face:		Base	5,130,000.000	101.533646	1,235,414.52	101.483300	1,234,801.93	-612.59	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
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,411,529.940	107.771772	2,598,948.54	108.415800	2,614,479.48	15,530.94	0.27
Original Face:		Base	10,300,000.000	107.771772	2,598,948.54	108.415800	2,614,479.48	15,530.94	0.27
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,624,416.300	100.487684	1,632,338.32	102.074800	1,658,119.69	25,781.37	0.17
Original Face:		Base	10,000,000.000	100.487684	1,632,338.32	102.074800	1,658,119.69	25,781.37	0.17
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,867,820.650	104.123632	1,944,842.70	104.229500	1,946,820.12	1,977.42	0.20
Original Face:		Base	5,000,000.000	104.123632	1,944,842.70	104.229500	1,946,820.12	1,977.42	0.20
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,768,318.160	101.920076	1,802,271.21	103.990300	1,838,879.36	36,608.15	0.19
Original Face:		Base	8,000,000.000	101.920076	1,802,271.21	103.990300	1,838,879.36	36,608.15	0.19
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	4,571,422.800	102.685787	4,694,201.46	100.429200	4,591,043.35	-103,158.11	0.47
Original Face:		Base	20,000,000.000	102.685787	4,694,201.46	100.429200	4,591,043.35	-103,158.11	0.47
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	3,637,979.200	104.518657	3,802,367.01	104.682100	3,808,313.02	5,946.01	0.39
Original Face:		Base	10,000,000.000	104.518657	3,802,367.01	104.682100	3,808,313.02	5,946.01	0.39
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,635,231.010	106.705898	1,744,887.94	105.938500	1,732,339.20	-12,548.74	0.18
Original Face:		Base	7,350,000.000	106.705898	1,744,887.94	105.938500	1,732,339.20	-12,548.74	0.18
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	1,864,490.980	100.507441	1,873,952.17	102.176400	1,905,069.76	31,117.59	0.20
Original Face:		Base	4,400,000.000	100.507441	1,873,952.17	102.176400	1,905,069.76	31,117.59	0.20
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	4,759,036.700	101.076537	4,810,269.50	100.780300	4,796,171.46	-14,098.04	0.49
Original Face:		Base	10,000,000.000	101.076537	4,810,269.50	100.780300	4,796,171.46	-14,098.04	0.49
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,966,246.630	100.213135	1,970,437.38	102.896400	2,023,197.00	52,759.62	0.21
Original Face:		Base	3,600,000.000	100.213135	1,970,437.38	102.896400	2,023,197.00	52,759.62	0.21

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,512,439.400	99.959674	2,511,426.23	103.054300	2,589,176.84	77,750.61	0.27
Original Face:		Base	5,000,000.000	99.959674	2,511,426.23	103.054300	2,589,176.84	77,750.61	0.27
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,262,833.200	102.146972	1,289,945.87	104.062800	1,314,139.59	24,193.72	0.13
Original Face:		Base	5,000,000.000	102.146972	1,289,945.87	104.062800	1,314,139.59	24,193.72	0.13
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,030,526.700	99.757910	5,018,348.28	102.768300	5,169,786.77	151,438.49	0.53
Original Face:		Base	10,000,000.000	99.757910	5,018,348.28	102.768300	5,169,786.77	151,438.49	0.53
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,030,526.700	101.255686	5,093,694.30	104.916300	5,277,842.48	184,148.18	0.54
Original Face:		Base	10,000,000.000	101.255686	5,093,694.30	104.916300	5,277,842.48	184,148.18	0.54
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	5,096,766.100	99.946341	5,094,031.23	101.445300	5,170,429.66	76,398.43	0.53
Original Face:		Base	10,000,000.000	99.946341	5,094,031.23	101.445300	5,170,429.66	76,398.43	0.53
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	923,805.600	103.487237	956,020.89	109.132300	1,008,170.30	52,149.41	0.10
Original Face:		Base	5,000,000.000	103.487237	956,020.89	109.132300	1,008,170.30	52,149.41	0.10
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,959,378.950	99.891959	1,957,262.01	102.504700	2,008,455.51	51,193.50	0.21
Original Face:		Base	5,000,000.000	99.891959	1,957,262.01	102.504700	2,008,455.51	51,193.50	0.21
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	4,809,477.420	99.783574	4,799,068.44	102.426300	4,926,169.77	127,101.33	0.51
Original Face:		Base	10,815,142.000	99.783574	4,799,068.44	102.426300	4,926,169.77	127,101.33	0.51
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,378,769.050	102.267702	1,410,035.43	103.498300	1,427,002.53	16,967.10	0.15
Original Face:		Base	5,000,000.000	102.267702	1,410,035.43	103.498300	1,427,002.53	16,967.10	0.15
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	2,757,538.100	100.778991	2,779,019.06	102.610000	2,829,509.84	50,490.78	0.29
Original Face:		Base	10,000,000.000	100.778991	2,779,019.06	102.610000	2,829,509.84	50,490.78	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
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,720,659.330	102.878084	1,770,181.35	105.118800	1,808,736.44	38,555.09	0.19
Original Face:		Base	5,648,629.000	102.878084	1,770,181.35	105.118800	1,808,736.44	38,555.09	0.19
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	10,019,475.300	101.386107	10,158,355.91	100.762300	10,095,853.76	-62,502.15	1.04
Original Face:		Base	30,000,000.000	101.386107	10,158,355.91	100.762300	10,095,853.76	-62,502.15	1.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.476	20 Nov 2042		
		Local	20,873,652.910	100.000000	20,873,652.91	100.107800	20,896,154.71	22,501.80	2.15
Original Face:		Base	25,333,333.000	100.000000	20,873,652.91	100.107800	20,896,154.71	22,501.80	2.15
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.5245	16 Nov 2041		
		Local	6,028,391.300	100.170560	6,038,673.32	100.372600	6,050,853.09	12,179.77	0.62
Original Face:		Base	10,000,000.000	100.170560	6,038,673.32	100.372600	6,050,853.09	12,179.77	0.62
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,183,953.510	105.369305	4,408,602.73	105.173300	4,400,401.98	-8,200.75	0.45
Original Face:		Base	10,359,452.000	105.369305	4,408,602.73	105.173300	4,400,401.98	-8,200.75	0.45
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.5245	16 Dec 2041		
		Local	8,770,847.350	100.170607	8,785,811.05	100.376100	8,803,834.51	18,023.46	0.90
Original Face:		Base	12,911,372.000	100.170607	8,785,811.05	100.376100	8,803,834.51	18,023.46	0.90
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	17,615,686.000	101.531567	17,885,481.95	98.929300	17,427,074.85	-458,407.10	1.79
Original Face:		Base	20,000,000.000	101.531567	17,885,481.95	98.929300	17,427,074.85	-458,407.10	1.79
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	6,813,839.600	104.724885	7,135,785.69	102.209400	6,964,384.57	-171,401.12	0.72
Original Face:		Base	10,000,000.000	104.724885	7,135,785.69	102.209400	6,964,384.57	-171,401.12	0.72
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	17,921,308.750	101.181217	18,132,998.27	98.911600	17,726,253.23	-406,745.04	1.82
Original Face:		Base	25,000,000.000	101.181217	18,132,998.27	98.911600	17,726,253.23	-406,745.04	1.82
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,301,440.400	100.212135	7,316,929.30	98.104100	7,163,012.39	-153,916.91	0.74
Original Face:		Base	10,000,000.000	100.212135	7,316,929.30	98.104100	7,163,012.39	-153,916.91	0.74

& 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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,301,440.400	101.016015	7,375,624.16	98.968100	7,226,096.84	-149,527.32	0.74
Original Face:		Base	10,000,000.000	101.016015	7,375,624.16	98.968100	7,226,096.84	-149,527.32	0.74
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	12,325,361.220	102.156557	12,591,164.67	99.724600	12,291,417.18	-299,747.49	1.26
Original Face:		Base	18,249,312.000	102.156557	12,591,164.67	99.724600	12,291,417.18	-299,747.49	1.26
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,201,606.300	100.000000	8,201,606.28	96.970000	7,953,097.63	-248,508.65	0.82
Original Face:		Base	10,000,000.000	100.000000	8,201,606.28	96.970000	7,953,097.63	-248,508.65	0.82
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,201,606.300	101.926940	8,359,646.33	97.360100	7,985,092.10	-374,554.23	0.82
Original Face:		Base	10,000,000.000	101.926940	8,359,646.33	97.360100	7,985,092.10	-374,554.23	0.82
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	7,801,228.700	102.102062	7,965,215.35	98.651500	7,696,029.13	-269,186.22	0.79
Original Face:		Base	10,000,000.000	102.102062	7,965,215.35	98.651500	7,696,029.13	-269,186.22	0.79
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	97.259512	12,331,533.49	96.245900	12,203,017.66	-128,515.83	1.25
		Base		97.259512	12,331,533.49	96.245900	12,203,017.66	-128,515.83	1.25
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	97.078334	14,708,338.42	96.245900	14,582,216.31	-126,122.11	1.50
		Base		97.078334	14,708,338.42	96.245900	14,582,216.31	-126,122.11	1.50
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.571	06 Feb 2020		
		Local	2,329,265.540	95.356374	2,221,103.17	100.473400	2,340,292.28	119,189.11	0.24
Original Face:		Base	4,000,000.000	95.356374	2,221,103.17	100.473400	2,340,292.28	119,189.11	0.24
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	11,071,881.000	112.138484	12,415,839.55	111.226060	12,314,817.00	-101,022.55	1.26
Original Face:		Base	28,600,000.000	112.138484	12,415,839.55	111.226060	12,314,817.00	-101,022.55	1.26
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,001,429.570	103.959594	1,041,082.12	103.359646	1,035,074.06	-6,008.06	0.11
Original Face:		Base	2,152,855.000	103.959594	1,041,082.12	103.359646	1,035,074.06	-6,008.06	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,153,213.530	106.062841	1,223,131.03	105.390832	1,215,381.33	-7,749.70	0.12
Original Face:		Base	2,348,960.000	106.062841	1,223,131.03	105.390832	1,215,381.33	-7,749.70	0.12
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,546,713.910	106.454507	2,711,091.73	105.815560	2,694,819.59	-16,272.14	0.28
Original Face:		Base	4,240,960.000	106.454507	2,711,091.73	105.815560	2,694,819.59	-16,272.14	0.28
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	3,736,872.090	107.066055	4,000,921.54	106.450934	3,977,935.24	-22,986.30	0.41
Original Face:		Base	6,113,646.000	107.066055	4,000,921.54	106.450934	3,977,935.24	-22,986.30	0.41
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,471,889.110	111.314793	3,864,726.19	109.959255	3,817,663.40	-47,062.79	0.39
Original Face:		Base	4,650,545.000	111.314793	3,864,726.19	109.959255	3,817,663.40	-47,062.79	0.39
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.245	25 Aug 2019		
		Local	1,111,119.800	106.061613	1,178,471.58	105.170469	1,168,569.90	-9,901.68	0.12
Original Face:		Base	5,080,000.000	106.061613	1,178,471.58	105.170469	1,168,569.90	-9,901.68	0.12
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.158	25 Nov 2024		
		Local	8,939,797.430	112.109361	10,022,349.77	111.061877	9,928,706.83	-93,642.94	1.02
Original Face:		Base	12,180,140.000	112.109361	10,022,349.77	111.061877	9,928,706.83	-93,642.94	1.02
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.066	25 Jan 2025		
		Local	8,483,715.820	111.628730	9,470,264.21	109.996394	9,331,781.48	-138,482.73	0.96
Original Face:		Base	10,243,765.000	111.628730	9,470,264.21	109.996394	9,331,781.48	-138,482.73	0.96
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		Local	10,000,000.000	99.828334	9,982,833.35	99.819700	9,981,970.00	-863.35	1.02
		Base		99.828334	9,982,833.35	99.819700	9,981,970.00	-863.35	1.02
912796FZ7	TREASURY BILL 03/16 0.00000					0.01	03 Mar 2016		
		Local	20,000,000.000	99.761292	19,952,258.39	99.777700	19,955,540.00	3,281.61	2.05
		Base		99.761292	19,952,258.39	99.777700	19,955,540.00	3,281.61	2.05
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.949832	9,994,983.21	100.125000	10,012,500.00	17,516.79	1.03
		Base		99.949832	9,994,983.21	100.125000	10,012,500.00	17,516.79	1.03

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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
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		Local	20,000,000.000	101.547104	20,309,420.73	101.539100	20,307,820.00	-1,600.73	2.09
		Base		101.547104	20,309,420.73	101.539100	20,307,820.00	-1,600.73	2.09
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	50,000,000.000	102.694354	51,347,176.76	102.671900	51,335,950.00	-11,226.76	5.27
		Base		102.694354	51,347,176.76	102.671900	51,335,950.00	-11,226.76	5.27
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		Local	20,000,000.000	103.718399	20,743,679.78	103.687500	20,737,500.00	-6,179.78	2.13
		Base		103.718399	20,743,679.78	103.687500	20,737,500.00	-6,179.78	2.13
912828F70	UNITED STATES OF AMER TREAS 10/16 1					0.8800309	31 Oct 2016		
		Local	20,000,000.000	99.956614	19,991,322.88	99.960600	19,992,120.00	797.12	2.05
		Base		99.956614	19,991,322.88	99.960600	19,992,120.00	797.12	2.05
912828H60	US TREASURY FRN 01/17 VAR					0.119003	31 Jan 2017		
		Local	20,000,000.000	99.998137	19,999,627.46	100.012100	20,002,420.00	2,792.54	2.05
		Base		99.998137	19,999,627.46	100.012100	20,002,420.00	2,792.54	2.05
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	101.980531	10,198,053.07	102.054700	10,205,470.00	7,416.93	1.05
		Base		101.980531	10,198,053.07	102.054700	10,205,470.00	7,416.93	1.05
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	100.443732	20,088,746.49	100.429700	20,085,940.00	-2,806.49	2.06
		Base		100.443732	20,088,746.49	100.429700	20,085,940.00	-2,806.49	2.06
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		Local	40,000,000.000	100.561518	40,224,607.15	100.546900	40,218,760.00	-5,847.15	4.13
		Base		100.561518	40,224,607.15	100.546900	40,218,760.00	-5,847.15	4.13
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	30,000,000.000	100.569683	30,170,904.91	100.617200	30,185,160.00	14,255.09	3.10
		Base		100.569683	30,170,904.91	100.617200	30,185,160.00	14,255.09	3.10
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		Local	10,000,000.000	100.802202	10,080,220.17	100.773400	10,077,340.00	-2,880.17	1.03
		Base		100.802202	10,080,220.17	100.773400	10,077,340.00	-2,880.17	1.03

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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
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	101.440707	20,288,141.41	101.406200	20,281,240.00	-6,901.41	2.08
			Base	101.440707	20,288,141.41	101.406200	20,281,240.00	-6,901.41	2.08
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	101.435261	10,143,526.13	101.460900	10,146,090.00	2,563.87	1.04
			Base	101.435261	10,143,526.13	101.460900	10,146,090.00	2,563.87	1.04
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.422576	10,142,257.60	101.679700	10,167,970.00	25,712.40	1.04
			Base	101.422576	10,142,257.60	101.679700	10,167,970.00	25,712.40	1.04
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.972732	9,997,273.20	100.046900	10,004,690.00	7,416.80	1.03
			Base	99.972732	9,997,273.20	100.046900	10,004,690.00	7,416.80	1.03
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.944993	9,994,499.32	100.046900	10,004,690.00	10,190.68	1.03
			Base	99.944993	9,994,499.32	100.046900	10,004,690.00	10,190.68	1.03
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.230226	4,961,511.31	99.093800	4,954,690.00	-6,821.31	0.51
			Base	99.230226	4,961,511.31	99.093800	4,954,690.00	-6,821.31	0.51
912828WK2	US TREASURY FRN 01/16 VAR					0.8000309	31 Jan 2016		
		20,000,000.000	Local	100.000846	20,000,169.12	99.990400	19,998,080.00	-2,089.12	2.05
			Base	100.000846	20,000,169.12	99.990400	19,998,080.00	-2,089.12	2.05
US DOLLAR Total									
		703,497,828.140	Local		715,494,480.61		712,313,740.67	-3,180,739.94	73.14
	Original Face:	703,221,595.000	Base		715,494,480.61		712,313,740.67	-3,180,739.94	73.14
FIXED INCOME Total									
		703,497,828.140	Base		715,494,480.61		712,313,740.67	-3,180,739.94	73.14
	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: *March 31, 2015* *View Date:* *April 14, 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

Base Currency: 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								
		965,211,314.850	Base	977,142,399.96		973,965,277.38	-3,177,122.58	100.00
Original Face:		703,221,595.000						

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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								
		375.010	Local	1.000000	375.01	1.000000	375.01	0.00	0.00
			Base	1.000000	375.01	1.000000	375.01	0.00	0.00
US DOLLAR Total									
		375.010	Local		375.01		375.01	0.00	0.00
			Base		375.01		375.01	0.00	0.00
CASH Total									
		375.010	Base		375.01		375.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1R68	ABBEY NATIONAL NA LL					0.23	06 Apr 2015		
		10,000,000.000	Local	99.996806	9,999,680.56	99.996806	9,999,680.56	0.00	0.79
			Base	99.996806	9,999,680.56	99.996806	9,999,680.56	0.00	0.79
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		20,000,000.000	Local	99.884083	19,976,816.67	99.905200	19,981,040.00	4,223.33	1.59
			Base	99.884083	19,976,816.67	99.905200	19,981,040.00	4,223.33	1.59
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.59
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.59
2284K1R70	CROWN POINT CAP CO.					0.26	07 Apr 2015		
		18,200,000.000	Local	99.995667	18,199,211.33	99.995667	18,199,211.33	0.00	1.45
			Base	99.995667	18,199,211.33	99.995667	18,199,211.33	0.00	1.45
45779QR81	INSTITUTIONAL SECURED					0.3	08 Apr 2015		
		30,000,000.000	Local	99.994167	29,998,250.00	99.994167	29,998,250.00	0.00	2.38
			Base	99.994167	29,998,250.00	99.994167	29,998,250.00	0.00	2.38

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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
58013NRW4	MCDONALD'S CORPORATI					0.08	30 Apr 2015		
		Local	5,000,000.000	99.993556	4,999,677.78	99.993556	4,999,677.78	0.00	0.40
		Base		99.993556	4,999,677.78	99.993556	4,999,677.78	0.00	0.40
78009NHT6	ROYAL BK OF CANADA					0.6081	14 Aug 2017		
		Local	13,057,966.000	100.000000	13,057,966.00	99.890000	13,043,602.24	-14,363.76	1.04
		Base		100.000000	13,057,966.00	99.890000	13,043,602.24	-14,363.76	1.04
979QHR003	SOUTH STREET REPO					0.35	01 Apr 2015		
		Local	212,361,943.850	100.000000	212,361,943.85	100.000000	212,361,943.85	0.00	16.86
		Base		100.000000	212,361,943.85	100.000000	212,361,943.85	0.00	16.86
US DOLLAR Total									
		Local	328,619,909.850		328,593,546.19		328,583,405.76	-10,140.43	26.09
		Base			328,593,546.19		328,583,405.76	-10,140.43	26.09
CASH EQUIVALENT Total									
		Base	328,619,909.850		328,593,546.19		328,583,405.76	-10,140.43	26.09
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	99.938600	5,673,890.09	-3,485.91	0.45
		Base		100.000000	5,677,376.00	99.938600	5,673,890.09	-3,485.91	0.45
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0151	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.302100	8,541,792.03	25,727.03	0.68
		Base		100.000000	8,516,065.00	100.302100	8,541,792.03	25,727.03	0.68
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3245	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	100.000000	5,677,376.45	0.00	0.45
Original Face:		Base	5,677,376.000	100.000000	5,677,376.45	100.000000	5,677,376.45	0.00	0.45
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.146791	2,842,854.93	100.146791	2,842,854.94	0.01	0.23
		Base		100.146791	2,842,854.93	100.146791	2,842,854.94	0.01	0.23

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Base Currency: USD - US DOLLAR

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037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.5551	06 May 2019		
		Local	5,000,000.000	100.459464	5,022,973.22	100.441000	5,022,050.00	-923.22	0.40
		Base		100.459464	5,022,973.22	100.441000	5,022,050.00	-923.22	0.40
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	100.023000	786,497.85	180.85	0.06
		Base		100.000000	786,317.00	100.023000	786,497.85	180.85	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5745	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.211800	8,534,101.70	18,037.02	0.68
Original Face:		Base	8,516,065.000	100.000000	8,516,064.68	100.211800	8,534,101.70	18,037.02	0.68
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.948300	5,674,440.79	100.189000	5,688,106.24	13,665.45	0.45
		Base		99.948300	5,674,440.79	100.189000	5,688,106.24	13,665.45	0.45
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.953660	4,539,796.30	102.236100	4,643,462.45	103,666.15	0.37
		Base		99.953660	4,539,796.30	102.236100	4,643,462.45	103,666.15	0.37
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	101.216400	2,873,217.80	34,529.80	0.23
		Base		100.000000	2,838,688.00	101.216400	2,873,217.80	34,529.80	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	112.316312	4,208,568.57	112.261400	4,206,511.00	-2,057.57	0.33
		Base		112.316312	4,208,568.57	112.261400	4,206,511.00	-2,057.57	0.33
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.997810	2,270,900.84	100.006300	2,271,093.65	192.81	0.18
Original Face:		Base	2,270,951.000	99.997810	2,270,900.84	100.006300	2,271,093.65	192.81	0.18
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	103.765884	930,805.92	104.888000	940,871.58	10,065.66	0.07
		Base		103.765884	930,805.92	104.888000	940,871.58	10,065.66	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	10,948,820.000	99.259890	10,867,786.66	99.319900	10,874,357.08	6,570.42	0.86
		Base		99.259890	10,867,786.66	99.319900	10,874,357.08	6,570.42	0.86

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12592WAA6	CNH EQUIPMENT TRUST CNH 2015 A A1					0.25	24 Mar 2016		
		Local	18,867,113.240	100.000000	18,867,113.24	100.000000	18,867,113.24	0.00	1.50
Original Face:		Base	20,000,000.000	100.000000	18,867,113.24	100.000000	18,867,113.24	0.00	1.50
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	8,685,285.880	99.992759	8,684,657.01	100.514700	8,729,989.05	45,332.04	0.69
Original Face:		Base	10,219,278.000	99.992759	8,684,657.01	100.514700	8,729,989.05	45,332.04	0.69
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.925586	4,538,521.21	101.535500	4,611,641.89	73,120.68	0.37
		Base		99.925586	4,538,521.21	101.535500	4,611,641.89	73,120.68	0.37
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.995077	1,703,129.15	100.358000	1,709,310.50	6,181.35	0.14
Original Face:		Base	1,703,213.000	99.995077	1,703,129.15	100.358000	1,709,310.50	6,181.35	0.14
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.992511	7,947,731.78	99.796600	7,932,160.10	-15,571.68	0.63
Original Face:		Base	7,948,327.000	99.992511	7,947,731.78	99.796600	7,932,160.10	-15,571.68	0.63
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	4,325,316.990	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	0.34
Original Face:		Base	12,000,000.000	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	0.34
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.606243	2,855,897.34	101.795200	2,889,648.13	33,750.79	0.23
		Base		100.606243	2,855,897.34	101.795200	2,889,648.13	33,750.79	0.23
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.3045	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.992300	5,166,014.76	-397.81	0.41
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	99.992300	5,166,014.76	-397.81	0.41
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	0.90
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.90
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	0.90
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.90

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24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.988789	7,379,761.55	101.010200	7,455,147.71	75,386.16	0.59
		Base		99.988789	7,379,761.55	101.010200	7,455,147.71	75,386.16	0.59
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.995208	3,406,262.62	100.052400	3,408,210.84	1,948.22	0.27
Original Face:		Base	3,406,426.000	99.995208	3,406,262.62	100.052400	3,408,210.84	1,948.22	0.27
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5445	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.231700	4,552,424.74	10,523.58	0.36
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.231700	4,552,424.74	10,523.58	0.36
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6245	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	99.941400	7,943,669.31	-4,657.72	0.63
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	99.941400	7,943,669.31	-4,657.72	0.63
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.990893	7,947,603.18	100.023300	7,950,178.96	2,575.78	0.63
Original Face:		Base	7,948,327.000	99.990893	7,947,603.18	100.023300	7,950,178.96	2,575.78	0.63
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.640523	4,525,573.91	100.731500	4,575,125.01	49,551.10	0.36
		Base		99.640523	4,525,573.91	100.731500	4,575,125.01	49,551.10	0.36
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	8,000,000.000	99.983531	7,998,682.45	100.131400	8,010,512.00	11,829.55	0.64
Original Face:		Base	8,000,000.000	99.983531	7,998,682.45	100.131400	8,010,512.00	11,829.55	0.64
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.640	100.000000	0.64	105.051161	0.67	0.03	0.00
Original Face:		Base	18.000	100.000000	0.64	105.051161	0.67	0.03	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,606,712.990	102.441967	1,645,948.39	105.074640	1,688,247.89	42,299.50	0.13
Original Face:		Base	2,752,950.000	102.441967	1,645,948.39	105.074640	1,688,247.89	42,299.50	0.13
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	160,741.530	104.832846	168,509.92	104.859354	168,552.53	42.61	0.01
Original Face:		Base	3,000,000.000	104.832846	168,509.92	104.859354	168,552.53	42.61	0.01

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31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.885375	6,237,955.55	101.953500	6,367,112.30	129,156.75	0.51
		Base		99.885375	6,237,955.55	101.953500	6,367,112.30	129,156.75	0.51
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	8,468,803.770	105.774362	8,957,823.14	105.392435	8,925,478.51	-32,344.63	0.71
	Original Face:	Base	11,354,753.000	105.774362	8,957,823.14	105.392435	8,925,478.51	-32,344.63	0.71
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,722,602.530	105.651493	3,932,985.17	105.026105	3,909,704.44	-23,280.73	0.31
	Original Face:	Base	5,677,376.000	105.651493	3,932,985.17	105.026105	3,909,704.44	-23,280.73	0.31
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	20,000,000.000	99.993833	19,998,766.67	99.993833	19,998,766.60	-0.07	1.59
		Base		99.993833	19,998,766.67	99.993833	19,998,766.60	-0.07	1.59
313384GC7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	27 May 2015		
		Local	20,000,000.000	99.989111	19,997,822.22	99.989111	19,997,822.20	-0.02	1.59
		Base		99.989111	19,997,822.22	99.989111	19,997,822.20	-0.02	1.59
313384KK4	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	14 Aug 2015		
		Local	20,000,000.000	99.948250	19,989,650.00	99.964800	19,992,960.00	3,310.00	1.59
		Base		99.948250	19,989,650.00	99.964800	19,992,960.00	3,310.00	1.59
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1985	22 Sep 2015		
		Local	5,677,376.000	99.995454	5,677,117.91	100.047000	5,680,044.37	2,926.46	0.45
		Base		99.995454	5,677,117.91	100.047000	5,680,044.37	2,926.46	0.45
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000814	1,000,008.14	100.008900	1,000,089.00	80.86	0.08
		Base		100.000814	1,000,008.14	100.008900	1,000,089.00	80.86	0.08
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	99.777300	12,756,978.80	-28,473.20	1.01
		Base		100.000000	12,785,452.00	99.777300	12,756,978.80	-28,473.20	1.01
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	99.024700	11,244,010.09	-110,742.91	0.89
		Base		100.000000	11,354,753.00	99.024700	11,244,010.09	-110,742.91	0.89

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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	99.478600	8,471,662.24	-39,488.58	0.67
		Base		99.942295	8,511,150.82	99.478600	8,471,662.24	-39,488.58	0.67
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	2,554,819.000	100.000000	2,554,819.00	99.910600	2,552,534.99	-2,284.01	0.20
		Base		100.000000	2,554,819.00	99.910600	2,552,534.99	-2,284.01	0.20
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.680200	14,148,050.38	-45,390.62	1.12
		Base		100.000000	14,193,441.00	99.680200	14,148,050.38	-45,390.62	1.12
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.476800	22,590,689.86	-118,816.14	1.79
		Base		100.000000	22,709,506.00	99.476800	22,590,689.86	-118,816.14	1.79
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,312,918.070	103.497287	1,358,834.58	102.688500	1,348,215.87	-10,618.71	0.11
Original Face:		Base	2,838,688.000	103.497287	1,358,834.58	102.688500	1,348,215.87	-10,618.71	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,346,139.300	100.164490	3,351,643.35	101.171900	3,385,352.71	33,709.36	0.27
Original Face:		Base	5,677,376.000	100.164490	3,351,643.35	101.171900	3,385,352.71	33,709.36	0.27
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,978,312.680	101.834100	4,051,278.91	100.887500	4,013,620.21	-37,658.70	0.32
Original Face:		Base	5,677,376.000	101.834100	4,051,278.91	100.887500	4,013,620.21	-37,658.70	0.32
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	8,739,881.300	101.954385	8,910,692.24	100.666900	8,798,167.57	-112,524.67	0.70
Original Face:		Base	11,275,256.000	101.954385	8,910,692.24	100.666900	8,798,167.57	-112,524.67	0.70
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	5,125,852.820	100.991355	5,176,668.24	99.562000	5,103,401.58	-73,266.66	0.41
Original Face:		Base	7,317,571.000	100.991355	5,176,668.24	99.562000	5,103,401.58	-73,266.66	0.41
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,626,336.830	101.766141	3,690,383.05	102.236600	3,707,443.48	17,060.43	0.29
Original Face:		Base	5,677,376.000	101.766141	3,690,383.05	102.236600	3,707,443.48	17,060.43	0.29

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,637,739.210	100.990375	5,693,573.97	97.781600	5,512,671.60	-180,902.37	0.44
Original Face:		Base	6,713,909.000	100.990375	5,693,573.97	97.781600	5,512,671.60	-180,902.37	0.44
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,322,956.200	99.586139	4,305,065.16	96.880100	4,188,084.29	-116,980.87	0.33
Original Face:		Base	5,677,376.000	99.586139	4,305,065.16	96.880100	4,188,084.29	-116,980.87	0.33
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,711,887.130	101.867361	5,818,548.69	97.492700	5,568,672.98	-249,875.71	0.44
Original Face:		Base	6,995,663.000	101.867361	5,818,548.69	97.492700	5,568,672.98	-249,875.71	0.44
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,322,956.200	100.400511	4,340,270.12	97.396700	4,210,416.68	-129,853.44	0.33
Original Face:		Base	5,677,376.000	100.400511	4,340,270.12	97.396700	4,210,416.68	-129,853.44	0.33
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,031,850.770	100.841073	9,107,815.24	97.636600	8,818,392.01	-289,423.23	0.70
Original Face:		Base	11,354,753.000	100.841073	9,107,815.24	97.636600	8,818,392.01	-289,423.23	0.70
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,749,796.260	100.506351	4,773,846.89	98.732700	4,689,602.09	-84,244.80	0.37
Original Face:		Base	5,677,376.000	100.506351	4,773,846.89	98.732700	4,689,602.09	-84,244.80	0.37
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,658,510.740	98.266779	1,629,765.08	98.473400	1,633,191.92	3,426.84	0.13
Original Face:		Base	2,000,000.000	98.266779	1,629,765.08	98.473400	1,633,191.92	3,426.84	0.13
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,190,998.880	102.003572	6,315,040.00	99.140900	6,137,812.01	-177,227.99	0.49
Original Face:		Base	8,516,065.000	102.003572	6,315,040.00	99.140900	6,137,812.01	-177,227.99	0.49
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,310,453.990	99.807983	4,302,177.19	98.836700	4,260,310.48	-41,866.71	0.34
Original Face:		Base	5,677,376.000	99.807983	4,302,177.19	98.836700	4,260,310.48	-41,866.71	0.34
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.933700	21,871,775.39	-14,510.61	1.74
		Base		100.000000	21,886,286.00	99.933700	21,871,775.39	-14,510.61	1.74

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Base Currency: USD - US DOLLAR

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,213,720.200	97.808071	1,187,116.31	100.856700	1,224,118.14	37,001.83	0.10
	Original Face:	Base	2,838,688.000	97.808071	1,187,116.31	100.856700	1,224,118.14	37,001.83	0.10
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	151,672.890	103.119496	156,404.32	103.169500	156,480.16	75.84	0.01
	Original Face:	Base	648,587.000	103.119496	156,404.32	103.169500	156,480.16	75.84	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,884,715.390	100.165191	2,889,480.67	100.302600	2,893,444.54	3,963.87	0.23
	Original Face:	Base	5,946,910.000	100.165191	2,889,480.67	100.302600	2,893,444.54	3,963.87	0.23
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	426,926.980	106.208624	453,433.27	106.221900	453,489.95	56.68	0.04
	Original Face:	Base	500,000.000	106.208624	453,433.27	106.221900	453,489.95	56.68	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,515,029.470	102.228972	1,548,799.06	104.699700	1,586,231.31	37,432.25	0.13
	Original Face:	Base	5,677,376.000	102.228972	1,548,799.06	104.699700	1,586,231.31	37,432.25	0.13
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,369,536.730	101.710776	4,444,289.72	102.261800	4,468,366.91	24,077.19	0.35
	Original Face:	Base	11,354,753.000	101.710776	4,444,289.72	102.261800	4,468,366.91	24,077.19	0.35
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,917,551.570	99.257333	1,903,310.54	99.794300	1,913,607.17	10,296.63	0.15
	Original Face:	Base	2,838,688.000	99.257333	1,903,310.54	99.794300	1,913,607.17	10,296.63	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,823,396.460	99.972277	1,822,890.96	101.186000	1,845,021.94	22,130.98	0.15
	Original Face:	Base	2,838,688.000	99.972277	1,822,890.96	101.186000	1,845,021.94	22,130.98	0.15
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,802,964.490	99.944606	1,801,965.76	100.167900	1,805,991.67	4,025.91	0.14
	Original Face:	Base	3,247,459.000	99.944606	1,801,965.76	100.167900	1,805,991.67	4,025.91	0.14
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.350035	2,260,706.44	100.937330	2,273,937.15	13,230.71	0.18
	Original Face:	Base	5,677,376.000	100.350035	2,260,706.44	100.937330	2,273,937.15	13,230.71	0.18

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,666,106.230	100.452335	6,696,259.39	99.202000	6,612,910.70	-83,348.69	0.53
Original Face:		Base	8,516,065.000	100.452335	6,696,259.39	99.202000	6,612,910.70	-83,348.69	0.53
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,822,487.100	100.108732	5,828,818.01	97.000700	5,647,853.24	-180,964.77	0.45
Original Face:		Base	7,380,589.000	100.108732	5,828,818.01	97.000700	5,647,853.24	-180,964.77	0.45
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,880,774.630	101.549710	4,956,412.47	97.166700	4,742,487.64	-213,924.83	0.38
Original Face:		Base	5,677,376.000	101.549710	4,956,412.47	97.166700	4,742,487.64	-213,924.83	0.38
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,740,983.380	100.029226	4,742,368.96	97.909800	4,641,887.35	-100,481.61	0.37
Original Face:		Base	5,677,376.000	100.029226	4,742,368.96	97.909800	4,641,887.35	-100,481.61	0.37
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	11,852,459.290	100.906161	11,959,861.60	99.073900	11,742,693.66	-217,167.94	0.93
Original Face:		Base	14,193,441.000	100.906161	11,959,861.60	99.073900	11,742,693.66	-217,167.94	0.93
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	11,628,691.600	100.576106	11,695,685.17	100.522200	11,689,416.63	-6,268.54	0.93
Original Face:		Base	14,193,441.000	100.576106	11,695,685.17	100.522200	11,689,416.63	-6,268.54	0.93
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,976,593.290	100.654780	5,009,179.02	99.702900	4,961,807.83	-47,371.19	0.39
Original Face:		Base	5,677,376.000	100.654780	5,009,179.02	99.702900	4,961,807.83	-47,371.19	0.39
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,501,467.400	99.882906	7,492,683.66	97.437000	7,309,204.79	-183,478.87	0.58
Original Face:		Base	8,516,065.000	99.882906	7,492,683.66	97.437000	7,309,204.79	-183,478.87	0.58
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	310,082.730	104.947247	325,423.29	105.203259	326,217.14	793.85	0.03
Original Face:		Base	495,228.000	104.947247	325,423.29	105.203259	326,217.14	793.85	0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	7,039,199.130	104.252167	7,338,517.65	102.905900	7,243,751.22	-94,766.43	0.58
Original Face:		Base	8,516,065.000	104.252167	7,338,517.65	102.905900	7,243,751.22	-94,766.43	0.58

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31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	82,547.070	99.584734	82,204.28	102.038500	84,229.79	2,025.51	0.01
Original Face:		Base	8,516,065.000	99.584734	82,204.28	102.038500	84,229.79	2,025.51	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,756,295.360	101.623319	1,784,805.63	103.588400	1,819,318.26	34,512.63	0.14
Original Face:		Base	44,567,405.000	101.623319	1,784,805.63	103.588400	1,819,318.26	34,512.63	0.14
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	97,079.000	112.565127	109,277.10	112.553000	109,265.33	-11.77	0.01
Original Face:		Base	1,000,000.000	112.565127	109,277.10	112.553000	109,265.33	-11.77	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,046,345.270	106.838089	2,186,276.19	109.110200	2,232,771.42	46,495.23	0.18
Original Face:		Base	24,898,134.000	106.838089	2,186,276.19	109.110200	2,232,771.42	46,495.23	0.18
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,342,024.790	99.027430	2,319,246.96	103.329200	2,419,995.48	100,748.52	0.19
Original Face:		Base	5,677,376.000	99.027430	2,319,246.96	103.329200	2,419,995.48	100,748.52	0.19
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,404,903.330	106.324009	1,493,749.55	107.396500	1,508,817.00	15,067.45	0.12
Original Face:		Base	8,516,065.000	106.324009	1,493,749.55	107.396500	1,508,817.00	15,067.45	0.12
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.986098	5,676,587.17	100.135700	5,685,080.65	8,493.48	0.45
Original Face:		Base	5,677,376.000	99.986098	5,676,587.17	100.135700	5,685,080.65	8,493.48	0.45
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.987718	5,676,679.13	99.965400	5,675,412.08	-1,267.05	0.45
Original Face:		Base	5,677,376.000	99.987718	5,676,679.13	99.965400	5,675,412.08	-1,267.05	0.45
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6545	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.126000	3,979,170.97	5,007.45	0.32
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.126000	3,979,170.97	5,007.45	0.32
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6245	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.060200	11,361,588.46	6,835.56	0.90
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.060200	11,361,588.46	6,835.56	0.90

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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	0.99
	Original Face:	Base	12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	0.99
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	186,291.070	105.626287	196,772.34	105.632886	196,784.63	12.29	0.02
	Original Face:	Base	1,675,000.000	105.626287	196,772.34	105.632886	196,784.63	12.29	0.02
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.45835	11 May 2016		
		Local	11,354,753.000	99.612827	11,310,790.47	100.110500	11,367,300.00	56,509.53	0.90
		Base		99.612827	11,310,790.47	100.110500	11,367,300.00	56,509.53	0.90
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	100.579900	2,855,149.55	16,461.55	0.23
		Base		100.000000	2,838,688.00	100.579900	2,855,149.55	16,461.55	0.23
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.995019	1,135,418.44	100.245600	1,138,263.73	2,845.29	0.09
		Base		99.995019	1,135,418.44	100.245600	1,138,263.73	2,845.29	0.09
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	99.993700	1,419,254.58	-89.42	0.11
		Base		100.000000	1,419,344.00	99.993700	1,419,254.58	-89.42	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	5,677,376.000	100.576907	5,710,129.18	101.387300	5,756,138.24	46,009.06	0.46
		Base		100.576907	5,710,129.18	101.387300	5,756,138.24	46,009.06	0.46
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	45,492.430	100.141936	45,557.00	102.865200	46,795.88	1,238.88	0.00
	Original Face:	Base	2,469,659.000	100.141936	45,557.00	102.865200	46,795.88	1,238.88	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	196,479.280	106.757089	209,755.56	106.896000	210,028.49	272.93	0.02
	Original Face:	Base	877,500.000	106.757089	209,755.56	106.896000	210,028.49	272.93	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	64,976.650	102.080948	66,328.78	102.074800	66,324.79	-3.99	0.01
	Original Face:	Base	400,000.000	102.080948	66,328.78	102.074800	66,324.79	-3.99	0.01

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,661,762.830	102.594457	7,860,543.96	98.968100	7,582,701.10	-277,842.86	0.60
	Original Face:	Base	10,493,495.000	102.594457	7,860,543.96	98.968100	7,582,701.10	-277,842.86	0.60
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.991611	1,135,379.74	102.857400	1,167,920.06	32,540.32	0.09
		Base		99.991611	1,135,379.74	102.857400	1,167,920.06	32,540.32	0.09
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	3,243,251.790	100.000000	3,243,251.79	100.000000	3,243,251.79	0.00	0.26
	Original Face:	Base	5,000,000.000	100.000000	3,243,251.79	100.000000	3,243,251.79	0.00	0.26
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	6,877,346.640	100.000000	6,877,346.64	99.991020	6,876,729.05	-617.59	0.55
	Original Face:	Base	9,000,000.000	100.000000	6,877,346.64	99.991020	6,876,729.05	-617.59	0.55
44890WAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A1					0.24	15 Jan 2016		
		Local	13,160,636.680	99.993996	13,159,846.51	100.000000	13,160,636.68	790.17	1.05
	Original Face:	Base	20,000,000.000	99.993996	13,159,846.51	100.000000	13,160,636.68	790.17	1.05
44890XAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 A A1 144A					0.28	15 Mar 2016		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000100	9,000,009.00	9.00	0.71
	Original Face:	Base	9,000,000.000	100.000000	9,000,000.00	100.000100	9,000,009.00	9.00	0.71
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.954338	1,702,435.28	101.880400	1,735,240.22	32,804.94	0.14
		Base		99.954338	1,702,435.28	101.880400	1,735,240.22	32,804.94	0.14
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2165	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	100.021700	11,357,216.98	2,463.98	0.90
		Base		100.000000	11,354,753.00	100.021700	11,357,216.98	2,463.98	0.90
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.259967	6,050,740.15	101.817200	6,144,719.95	93,979.80	0.49
		Base		100.259967	6,050,740.15	101.817200	6,144,719.95	93,979.80	0.49
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.338200	1,993,802.31	6,720.31	0.16
		Base		100.000000	1,987,082.00	100.338200	1,993,802.31	6,720.31	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
46513BR75	STATE OF ISRAEL 03/20 0					1.4	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.38955	22 Sep 2015		
		Local	10,031,924.000	99.989350	10,030,855.63	100.417300	10,073,787.22	42,931.59	0.80
		Base		99.989350	10,030,855.63	100.417300	10,073,787.22	42,931.59	0.80
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	4,610,030.000	100.194393	4,618,991.57	101.220800	4,666,309.25	47,317.68	0.37
		Base		100.194393	4,618,991.57	101.220800	4,666,309.25	47,317.68	0.37
47787UAA1	JOHN DEERE OWNER TRUST JDOT 2015 A A1					0.27	01 Apr 2016		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.71
	Original Face:	Base	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.71
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5999	13 Jun 2016		
		Local	5,677,376.000	99.420705	5,644,487.22	99.729900	5,662,041.41	17,554.19	0.45
		Base		99.420705	5,644,487.22	99.729900	5,662,041.41	17,554.19	0.45
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5615	23 Nov 2016		
		Local	5,677,376.000	99.958854	5,675,039.97	101.317900	5,752,198.14	77,158.17	0.46
		Base		99.958854	5,675,039.97	101.317900	5,752,198.14	77,158.17	0.46
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.945540	3,971,999.69	100.429000	3,991,213.16	19,213.47	0.32
		Base		99.945540	3,971,999.69	100.429000	3,991,213.16	19,213.47	0.32
58768LAA1	MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A1					0.24	15 Jan 2016		
		Local	15,736,499.980	99.990994	15,735,082.80	100.000000	15,736,499.98	1,417.18	1.25
	Original Face:	Base	25,000,000.000	99.990994	15,735,082.80	100.000000	15,736,499.98	1,417.18	1.25
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.710317	2,830,464.81	100.421400	2,850,650.23	20,185.42	0.23
		Base		99.710317	2,830,464.81	100.421400	2,850,650.23	20,185.42	0.23
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.957497	2,837,481.48	100.616000	2,856,174.32	18,692.84	0.23
		Base		99.957497	2,837,481.48	100.616000	2,856,174.32	18,692.84	0.23

& 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
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6336	07 Jun 2017		
		Local	10,645,081.000	99.590033	10,601,439.65	99.510800	10,593,005.26	-8,434.39	0.84
		Base		99.590033	10,601,439.65	99.510800	10,593,005.26	-8,434.39	0.84
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	100.169398	1,762,968.39	100.169398	1,762,968.38	-0.01	0.14
		Base		100.169398	1,762,968.39	100.169398	1,762,968.38	-0.01	0.14
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.949743	3,972,166.72	102.180200	4,060,808.72	88,642.00	0.32
		Base		99.949743	3,972,166.72	102.180200	4,060,808.72	88,642.00	0.32
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.981285	8,514,471.23	100.205000	8,533,522.93	19,051.70	0.68
		Base		99.981285	8,514,471.23	100.205000	8,533,522.93	19,051.70	0.68
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	99.988400	7,947,404.99	-922.01	0.63
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.988400	7,947,404.99	-922.01	0.63
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	100.114900	2,841,949.65	3,261.65	0.23
		Base		100.000000	2,838,688.00	100.114900	2,841,949.65	3,261.65	0.23
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.921025	8,509,339.43	100.231600	8,535,788.21	26,448.78	0.68
		Base		99.921025	8,509,339.43	100.231600	8,535,788.21	26,448.78	0.68
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5706	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.032500	5,679,221.15	1,845.15	0.45
		Base		100.000000	5,677,376.00	100.032500	5,679,221.15	1,845.15	0.45
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	100.708008	3,430,543.77	100.888800	3,436,702.31	6,158.54	0.27
		Base		100.708008	3,430,543.77	100.888800	3,436,702.31	6,158.54	0.27
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7546	30 Apr 2018		
		Local	11,354,753.000	99.770595	11,328,704.68	99.036600	11,245,361.31	-83,343.37	0.89
		Base		99.770595	11,328,704.68	99.036600	11,245,361.31	-83,343.37	0.89

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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
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.77375	25 Nov 2027		
		Local	2,205,057.530	99.851084	2,201,773.85	99.782300	2,200,257.12	-1,516.73	0.17
Original Face:		Base	3,974,164.000	99.851084	2,201,773.85	99.782300	2,200,257.12	-1,516.73	0.17
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5745	15 Aug 2025		
		Local	886,638.750	100.000000	886,638.75	100.936700	894,943.90	8,305.15	0.07
Original Face:		Base	2,270,951.000	100.000000	886,638.75	100.936700	894,943.90	8,305.15	0.07
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871	25 Jan 2029		
		Local	1,894,197.830	100.000000	1,894,197.83	100.362100	1,901,056.72	6,858.89	0.15
Original Face:		Base	2,838,688.000	100.000000	1,894,197.83	100.362100	1,901,056.72	6,858.89	0.15
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.45375	25 Sep 2019		
		Local	2,006,028.280	100.000000	2,006,028.28	99.892600	2,003,873.81	-2,154.47	0.16
Original Face:		Base	2,838,688.000	100.000000	2,006,028.28	99.892600	2,003,873.81	-2,154.47	0.16
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.42375	25 Sep 2019		
		Local	8,816,475.590	100.000000	8,816,475.59	99.829600	8,801,452.32	-15,023.27	0.70
Original Face:		Base	9,651,540.000	100.000000	8,816,475.59	99.829600	8,801,452.32	-15,023.27	0.70
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.747426	1,132,607.09	101.278800	1,149,995.45	17,388.36	0.09
		Base		99.747426	1,132,607.09	101.278800	1,149,995.45	17,388.36	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.849083	4,535,046.51	101.954300	4,630,663.37	95,616.86	0.37
		Base		99.849083	4,535,046.51	101.954300	4,630,663.37	95,616.86	0.37
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.970889	2,837,861.63	100.296900	2,847,116.06	9,254.43	0.23
		Base		99.970889	2,837,861.63	100.296900	2,847,116.06	9,254.43	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	2,838,688.000	99.711621	2,830,501.81	99.972200	2,837,898.84	7,397.03	0.23
		Base		99.711621	2,830,501.81	99.972200	2,837,898.84	7,397.03	0.23
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	99.844500	11,337,096.36	-17,656.64	0.90
		Base		100.000000	11,354,753.00	99.844500	11,337,096.36	-17,656.64	0.90

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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
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.949832	9,994,983.21	100.125000	10,012,500.00	17,516.79	0.80
		Base		99.949832	9,994,983.21	100.125000	10,012,500.00	17,516.79	0.80
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	10,000,000.000	102.684302	10,268,430.23	102.671900	10,267,190.00	-1,240.23	0.82
		Base		102.684302	10,268,430.23	102.671900	10,267,190.00	-1,240.23	0.82
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	101.980531	10,198,053.07	102.054700	10,205,470.00	7,416.93	0.81
		Base		101.980531	10,198,053.07	102.054700	10,205,470.00	7,416.93	0.81
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	10,000,000.000	100.443733	10,044,373.25	100.429700	10,042,970.00	-1,403.25	0.80
		Base		100.443733	10,044,373.25	100.429700	10,042,970.00	-1,403.25	0.80
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	101.435261	10,143,526.13	101.460900	10,146,090.00	2,563.87	0.81
		Base		101.435261	10,143,526.13	101.460900	10,146,090.00	2,563.87	0.81
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.972732	5,675,827.89	100.046900	5,680,038.69	4,210.80	0.45
		Base		99.972732	5,675,827.89	100.046900	5,680,038.69	4,210.80	0.45
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.944993	5,674,253.05	100.046900	5,680,038.69	5,785.64	0.45
		Base		99.944993	5,674,253.05	100.046900	5,680,038.69	5,785.64	0.45
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.230226	2,816,836.53	99.093800	2,812,963.81	-3,872.72	0.22
		Base		99.230226	2,816,836.53	99.093800	2,812,963.81	-3,872.72	0.22
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.992831	8,515,454.16	99.843900	8,502,771.10	-12,683.06	0.68
Original Face:		Base	8,516,065.000	99.992831	8,515,454.16	99.843900	8,502,771.10	-12,683.06	0.68
92867VAA8	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A1					0.25	21 Mar 2016		
		Local	13,595,334.540	100.000000	13,595,334.54	100.000000	13,595,334.54	0.00	1.08
Original Face:		Base	20,000,000.000	100.000000	13,595,334.54	100.000000	13,595,334.54	0.00	1.08

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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
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	111.370795	6,322,938.81	111.823600	6,348,646.23	25,707.42	0.50
		Base		111.370795	6,322,938.81	111.823600	6,348,646.23	25,707.42	0.50
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	100.632900	5,713,308.11	35,932.11	0.45
		Base		100.000000	5,677,376.00	100.632900	5,713,308.11	35,932.11	0.45
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	99.936700	4,539,025.98	-2,875.02	0.36
		Base		100.000000	4,541,901.00	99.936700	4,539,025.98	-2,875.02	0.36
US DOLLAR Total									
		Local	927,943,778.720		932,213,121.62		930,761,059.36	-1,452,062.26	73.91
	Original Face:	Base	628,609,576.000		932,213,121.62		930,761,059.36	-1,452,062.26	73.91
FIXED INCOME Total									
		Base	927,943,778.720		932,213,121.62		930,761,059.36	-1,452,062.26	73.91
	Original Face:		628,609,576.000						

& 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: *March 31, 2015* *View Date:* *April 14, 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								
		1,256,564,063.580	Base	1,260,807,042.82		1,259,344,840.13	-1,462,202.69	100.00
Original Face:		628,609,576.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-1,204,681.230	Local	1.000000	-1,204,681.23	1.000000	-1,204,681.23	0.00	1.17
			Base	1.000000	-1,204,681.23	1.000000	-1,204,681.23	0.00	1.17
US DOLLAR Total									
		-1,204,681.230	Local		-1,204,681.23		-1,204,681.23	0.00	1.17
			Base		-1,204,681.23		-1,204,681.23	0.00	1.17
CASH Total									
		-1,204,681.230	Base		-1,204,681.23		-1,204,681.23	0.00	1.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.7066	11 Sep 2015		
		320,000.000	Local	100.046497	320,148.79	100.173900	320,556.48	407.69	0.31
			Base	100.046497	320,148.79	100.173900	320,556.48	407.69	0.31
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.61455	21 Jun 2016		
		1,800,000.000	Local	100.050023	1,800,900.42	100.338700	1,806,096.60	5,196.18	1.75
			Base	100.050023	1,800,900.42	100.338700	1,806,096.60	5,196.18	1.75
85749P9B9	STATE STR INSTL LIQUID RESVS					0.104682	31 Dec 2099		
		310,291.350	Local	100.000000	310,291.35	100.000000	310,291.35	0.00	0.30
			Base	100.000000	310,291.35	100.000000	310,291.35	0.00	0.30
US DOLLAR Total									
		2,430,291.350	Local		2,431,340.56		2,436,944.43	5,603.87	2.37
			Base		2,431,340.56		2,436,944.43	5,603.87	2.37
CASH EQUIVALENT Total									
		2,430,291.350	Base		2,431,340.56		2,436,944.43	5,603.87	2.37

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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
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	101.682069	1,016,820.69	101.768900	1,017,689.00	868.31	0.99
				Base	101.682069	1,016,820.69	101.768900	1,017,689.00	868.31	0.99
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
			1,115,000.000	Local	101.392280	1,130,523.92	101.766500	1,134,696.48	4,172.56	1.10
				Base	101.392280	1,130,523.92	101.766500	1,134,696.48	4,172.56	1.10
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7081	13 Nov 2015		
			1,000,000.000	Local	100.057799	1,000,577.99	100.178200	1,001,782.00	1,204.01	0.97
				Base	100.057799	1,000,577.99	100.178200	1,001,782.00	1,204.01	0.97
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998254	539,990.57	100.343910	541,857.11	1,866.54	0.53
	Original Face:		540,000.000	Base	99.998254	539,990.57	100.343910	541,857.11	1,866.54	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.996431	324,988.40	100.731590	327,377.67	2,389.27	0.32
	Original Face:		325,000.000	Base	99.996431	324,988.40	100.731590	327,377.67	2,389.27	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
			485,000.000	Local	99.992579	484,964.01	100.474530	487,301.47	2,337.46	0.47
	Original Face:		485,000.000	Base	99.992579	484,964.01	100.474530	487,301.47	2,337.46	0.47
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
			1,320,000.000	Local	99.922914	1,318,982.47	100.022400	1,320,295.68	1,313.21	1.28
				Base	99.922914	1,318,982.47	100.022400	1,320,295.68	1,313.21	1.28
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
			535,000.000	Local	99.962972	534,801.90	100.495900	537,653.07	2,851.17	0.52
				Base	99.962972	534,801.90	100.495900	537,653.07	2,851.17	0.52
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7271	14 Nov 2016		
			750,000.000	Local	100.000000	750,000.00	100.060200	750,451.50	451.50	0.73
				Base	100.000000	750,000.00	100.060200	750,451.50	451.50	0.73

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06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7271	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	99.941200	499,706.00	-294.00	0.49
		Base		100.000000	500,000.00	99.941200	499,706.00	-294.00	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.863751	589,196.13	100.249300	591,470.87	2,274.74	0.57
		Base		99.863751	589,196.13	100.249300	591,470.87	2,274.74	0.57
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	101.566500	1,015,665.00	101.535400	1,015,354.00	-311.00	0.99
		Base		101.566500	1,015,665.00	101.535400	1,015,354.00	-311.00	0.99
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.982711	252,956.26	100.150700	253,381.27	425.01	0.25
		Base		99.982711	252,956.26	100.150700	253,381.27	425.01	0.25
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.982767	824,857.83	100.966000	832,969.50	8,111.67	0.81
		Base		99.982767	824,857.83	100.966000	832,969.50	8,111.67	0.81
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.641275	805,101.50	99.904600	807,229.17	2,127.67	0.78
		Base		99.641275	805,101.50	99.904600	807,229.17	2,127.67	0.78
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	101.343508	1,013,435.08	101.397600	1,013,976.00	540.92	0.99
		Base		101.343508	1,013,435.08	101.397600	1,013,976.00	540.92	0.99
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.157262	275,432.47	100.312000	275,858.00	425.53	0.27
		Base		100.157262	275,432.47	100.312000	275,858.00	425.53	0.27
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	565,000.000	99.997637	564,986.65	99.987790	564,931.01	-55.64	0.55
Original Face:		Base	565,000.000	99.997637	564,986.65	99.987790	564,931.01	-55.64	0.55
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	390,000.000	99.999923	389,999.70	100.006700	390,026.13	26.43	0.38
Original Face:		Base	390,000.000	99.999923	389,999.70	100.006700	390,026.13	26.43	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	100.697418	503,487.09	100.697418	503,487.09	0.00	0.49
		Base		100.697418	503,487.09	100.697418	503,487.09	0.00	0.49
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997582	434,989.48	99.953200	434,796.42	-193.06	0.42
	Original Face:	Base	435,000.000	99.997582	434,989.48	99.953200	434,796.42	-193.06	0.42
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	928,854.070	99.984905	928,713.86	100.009100	928,938.60	224.74	0.90
	Original Face:	Base	1,000,000.000	99.984905	928,713.86	100.009100	928,938.60	224.74	0.90
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.461566	497,307.83	100.080500	500,402.50	3,094.67	0.49
	Original Face:	Base	500,000.000	99.461566	497,307.83	100.080500	500,402.50	3,094.67	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.675953	398,703.81	99.269300	397,077.20	-1,626.61	0.39
		Base		99.675953	398,703.81	99.269300	397,077.20	-1,626.61	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	99.970600	999,706.00	-294.00	0.97
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	99.970600	999,706.00	-294.00	0.97
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.821067	1,098,031.74	100.170800	1,101,878.80	3,847.06	1.07
	Original Face:	Base	1,100,000.000	99.821067	1,098,031.74	100.170800	1,101,878.80	3,847.06	1.07
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995979	329,986.73	100.663400	332,189.22	2,202.49	0.32
	Original Face:	Base	330,000.000	99.995979	329,986.73	100.663400	332,189.22	2,202.49	0.32
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	100.667357	1,014,726.96	100.667357	1,014,726.96	0.00	0.99
		Base		100.667357	1,014,726.96	100.667357	1,014,726.96	0.00	0.99
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.085183	300,255.55	100.085183	300,255.55	0.00	0.29
		Base		100.085183	300,255.55	100.085183	300,255.55	0.00	0.29

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166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.184318	1,001,843.18	100.088500	1,000,885.00	-958.18	0.97
		Base		100.184318	1,001,843.18	100.088500	1,000,885.00	-958.18	0.97
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.449600	200,899.20	899.20	0.20
		Base		100.000000	200,000.00	100.449600	200,899.20	899.20	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	100.815300	373,016.61	3,016.61	0.36
		Base		100.000000	370,000.00	100.815300	373,016.61	3,016.61	0.36
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	104.213770	521,068.85	104.385000	521,925.00	856.15	0.51
		Base		104.213770	521,068.85	104.385000	521,925.00	856.15	0.51
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.54185	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.316100	601,896.60	1,896.60	0.58
		Base		100.000000	600,000.00	100.316100	601,896.60	1,896.60	0.58
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.994153	1,499,912.30	100.078500	1,501,177.50	1,265.20	1.46
Original Face:		Base	1,500,000.000	99.994153	1,499,912.30	100.078500	1,501,177.50	1,265.20	1.46
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.4861	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	99.930800	599,584.80	-415.20	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	99.930800	599,584.80	-415.20	0.58
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	100.571600	251,429.00	100.685100	251,712.75	283.75	0.24
		Base		100.571600	251,429.00	100.685100	251,712.75	283.75	0.24
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.617608	254,044.02	101.647800	254,119.50	75.48	0.25
		Base		101.617608	254,044.02	101.647800	254,119.50	75.48	0.25
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	107.138465	232,490.47	106.885300	231,941.10	-549.37	0.23
		Base		107.138465	232,490.47	106.885300	231,941.10	-549.37	0.23

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19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.462793	306,411.52	100.605500	306,846.78	435.26	0.30
		Base		100.462793	306,411.52	100.605500	306,846.78	435.26	0.30
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.034988	647,226.37	100.132400	647,856.63	630.26	0.63
		Base		100.034988	647,226.37	100.132400	647,856.63	630.26	0.63
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.083148	1,576,309.58	100.023300	1,575,366.98	-942.60	1.53
Original Face:		Base	1,575,000.000	100.083148	1,576,309.58	100.023300	1,575,366.98	-942.60	1.53
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.3545	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.966200	729,753.26	-246.74	0.71
Original Face:		Base	730,000.000	100.000000	730,000.00	99.966200	729,753.26	-246.74	0.71
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.834594	314,478.97	100.037400	315,117.81	638.84	0.31
		Base		99.834594	314,478.97	100.037400	315,117.81	638.84	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.869898	659,141.33	99.971100	659,809.26	667.93	0.64
		Base		99.869898	659,141.33	99.971100	659,809.26	667.93	0.64
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.075699	429,571.72	101.164900	429,950.83	379.11	0.42
		Base		101.075699	429,571.72	101.164900	429,950.83	379.11	0.42
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.4636	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.956200	244,892.69	-107.31	0.24
		Base		100.000000	245,000.00	99.956200	244,892.69	-107.31	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	98.674800	986,748.00	-13,252.00	0.96
		Base		100.000000	1,000,000.00	98.674800	986,748.00	-13,252.00	0.96
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	100.332300	1,003,323.00	3,323.00	0.97
		Base		100.000000	1,000,000.00	100.332300	1,003,323.00	3,323.00	0.97

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3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.843103	399,372.41	100.003700	400,014.80	642.39	0.39
		Base		99.843103	399,372.41	100.003700	400,014.80	642.39	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	99.833300	998,333.00	-1,667.00	0.97
		Base		100.000000	1,000,000.00	99.833300	998,333.00	-1,667.00	0.97
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	99.874743	798,997.94	99.970100	799,760.80	762.86	0.78
		Base		99.874743	798,997.94	99.970100	799,760.80	762.86	0.78
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.516043	1,005,160.43	100.687900	1,006,879.00	1,718.57	0.98
		Base		100.516043	1,005,160.43	100.687900	1,006,879.00	1,718.57	0.98
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.833252	998,332.52	100.401800	1,004,018.00	5,685.48	0.98
		Base		99.833252	998,332.52	100.401800	1,004,018.00	5,685.48	0.98
3134G56N0	FREDDIE MAC NOTES 06/17 1					1.0	26 Jun 2017		
		Local	1,760,000.000	100.000000	1,760,000.00	99.933300	1,758,826.08	-1,173.92	1.71
		Base		100.000000	1,760,000.00	99.933300	1,758,826.08	-1,173.92	1.71
3134G5HV0	FREDDIE MAC NOTES 09/17 1.25					1.25	29 Sep 2017		
		Local	900,000.000	99.999876	899,998.88	100.159400	901,434.60	1,435.72	0.88
		Base		99.999876	899,998.88	100.159400	901,434.60	1,435.72	0.88
3135G0A86	FANNIE MAE NOTES 01/18 1.25					1.25	30 Jan 2018		
		Local	270,000.000	100.026519	270,071.60	100.186200	270,502.74	431.14	0.26
		Base		100.026519	270,071.60	100.186200	270,502.74	431.14	0.26
3135G0A94	FANNIE MAE NOTES 02/18 1.25					1.25	13 Feb 2018		
		Local	1,000,000.000	99.829724	998,297.24	100.077300	1,000,773.00	2,475.76	0.97
		Base		99.829724	998,297.24	100.077300	1,000,773.00	2,475.76	0.97
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.749629	1,496,244.44	100.124900	1,501,873.50	5,629.06	1.46
		Base		99.749629	1,496,244.44	100.124900	1,501,873.50	5,629.06	1.46

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3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.094131	1,101,035.44	100.123800	1,101,361.80	326.36	1.07
		Base		100.094131	1,101,035.44	100.123800	1,101,361.80	326.36	1.07
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.983822	1,499,757.33	100.177600	1,502,664.00	2,906.67	1.46
		Base		99.983822	1,499,757.33	100.177600	1,502,664.00	2,906.67	1.46
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	457,383.120	101.260947	463,150.48	100.929900	461,636.33	-1,514.15	0.45
Original Face:		Base	1,000,000.000	101.260947	463,150.48	100.929900	461,636.33	-1,514.15	0.45
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	263,655.180	101.886187	268,628.21	101.336100	267,177.88	-1,450.33	0.26
Original Face:		Base	3,500,000.000	101.886187	268,628.21	101.336100	267,177.88	-1,450.33	0.26
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	249,606.610	102.044661	254,710.22	102.312500	255,378.76	668.54	0.25
Original Face:		Base	1,000,000.000	102.044661	254,710.22	102.312500	255,378.76	668.54	0.25
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	345,780.420	102.739632	355,253.53	100.536000	347,633.80	-7,619.73	0.34
Original Face:		Base	2,000,000.000	102.739632	355,253.53	100.536000	347,633.80	-7,619.73	0.34
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		Local	1,400,000.000	100.128118	1,401,793.65	100.495000	1,406,930.00	5,136.35	1.37
		Base		100.128118	1,401,793.65	100.495000	1,406,930.00	5,136.35	1.37
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	351,964.640	102.278317	359,983.51	103.695923	364,972.98	4,989.47	0.35
Original Face:		Base	485,000.000	102.278317	359,983.51	103.695923	364,972.98	4,989.47	0.35
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		Local	5,798.150	102.698447	5,954.61	100.157200	5,807.26	-147.35	0.01
Original Face:		Base	200,000.000	102.698447	5,954.61	100.157200	5,807.26	-147.35	0.01
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	116,446.100	103.900508	120,988.09	104.555400	121,750.69	762.60	0.12
Original Face:		Base	281,000.000	103.900508	120,988.09	104.555400	121,750.69	762.60	0.12

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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	100,864.960	101.621515	102,500.50	100.473500	101,342.56	-1,157.94	0.10
	Original Face:	Base	3,300,000.000	101.621515	102,500.50	100.473500	101,342.56	-1,157.94	0.10
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	80,477.930	101.542274	81,719.12	100.612900	80,971.18	-747.94	0.08
	Original Face:	Base	3,300,000.000	101.542274	81,719.12	100.612900	80,971.18	-747.94	0.08
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	82,712.070	101.190129	83,696.45	101.430600	83,895.35	198.90	0.08
	Original Face:	Base	550,000.000	101.190129	83,696.45	101.430600	83,895.35	198.90	0.08
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.968234	1,199,618.81	100.217100	1,202,605.20	2,986.39	1.17
		Base		99.968234	1,199,618.81	100.217100	1,202,605.20	2,986.39	1.17
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	580,882.100	99.999525	580,879.34	99.991400	580,832.14	-47.20	0.56
	Original Face:	Base	1,440,000.000	99.999525	580,879.34	99.991400	580,832.14	-47.20	0.56
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.992809	779,943.91	100.009700	780,075.66	131.75	0.76
	Original Face:	Base	780,000.000	99.992809	779,943.91	100.009700	780,075.66	131.75	0.76
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	355,000.000	99.994932	354,982.01	99.954540	354,838.62	-143.39	0.34
	Original Face:	Base	355,000.000	99.994932	354,982.01	99.954540	354,838.62	-143.39	0.34
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	410,192.770	99.959195	410,025.39	99.990400	410,153.39	128.00	0.40
	Original Face:	Base	1,000,000.000	99.959195	410,025.39	99.990400	410,153.39	128.00	0.40
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	1,400,000.000	99.948230	1,399,275.22	99.933800	1,399,073.20	-202.02	1.36
	Original Face:	Base	1,400,000.000	99.948230	1,399,275.22	99.933800	1,399,073.20	-202.02	1.36

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34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	450,000.000	99.868256	449,407.15	100.074700	450,336.15	929.00	0.44
Original Face:		Base	450,000.000	99.868256	449,407.15	100.074700	450,336.15	929.00	0.44
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	103.088234	1,133,970.57	103.631400	1,139,945.40	5,974.83	1.11
		Base		103.088234	1,133,970.57	103.631400	1,139,945.40	5,974.83	1.11
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.989525	574,939.77	100.520400	577,992.30	3,052.53	0.56
		Base		99.989525	574,939.77	100.520400	577,992.30	3,052.53	0.56
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	973,313.000	101.621110	989,091.47	100.797500	981,075.17	-8,016.30	0.95
Original Face:		Base	2,750,000.000	101.621110	989,091.47	100.797500	981,075.17	-8,016.30	0.95
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.887110	629,288.79	100.341200	632,149.56	2,860.77	0.61
		Base		99.887110	629,288.79	100.341200	632,149.56	2,860.77	0.61
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	9,099.590	99.987472	9,098.45	100.009600	9,100.46	2.01	0.01
Original Face:		Base	124,000.000	99.987472	9,098.45	100.009600	9,100.46	2.01	0.01
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.993191	439,970.04	99.874700	439,448.68	-521.36	0.43
Original Face:		Base	440,000.000	99.993191	439,970.04	99.874700	439,448.68	-521.36	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	448,767.620	99.998988	448,763.08	100.000500	448,769.86	6.78	0.44
Original Face:		Base	891,000.000	99.998988	448,763.08	100.000500	448,769.86	6.78	0.44
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.873924	499,369.62	99.764400	498,822.00	-547.62	0.48
Original Face:		Base	500,000.000	99.873924	499,369.62	99.764400	498,822.00	-547.62	0.48
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	688,000.000	99.975262	687,829.80	100.041500	688,285.52	455.72	0.67
Original Face:		Base	688,000.000	99.975262	687,829.80	100.041500	688,285.52	455.72	0.67

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446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.864469	998,644.69	100.301340	1,003,013.40	4,368.71	0.97
		Base		99.864469	998,644.69	100.301340	1,003,013.40	4,368.71	0.97
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	176,851.750	99.996398	176,845.38	99.979400	176,815.32	-30.06	0.17
	Original Face:	Base	293,000.000	99.996398	176,845.38	99.979400	176,815.32	-30.06	0.17
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	788,840.070	99.999861	788,838.97	99.956100	788,493.77	-345.20	0.77
	Original Face:	Base	1,640,000.000	99.999861	788,838.97	99.956100	788,493.77	-345.20	0.77
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.988482	304,964.87	99.956700	304,867.94	-96.93	0.30
	Original Face:	Base	305,000.000	99.988482	304,964.87	99.956700	304,867.94	-96.93	0.30
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.986385	459,937.37	99.890800	459,497.68	-439.69	0.45
	Original Face:	Base	460,000.000	99.986385	459,937.37	99.890800	459,497.68	-439.69	0.45
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	101.718723	1,059,909.09	101.880400	1,061,593.77	1,684.68	1.03
		Base		101.718723	1,059,909.09	101.880400	1,061,593.77	1,684.68	1.03
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.419364	502,096.82	100.504100	502,520.50	423.68	0.49
		Base		100.419364	502,096.82	100.504100	502,520.50	423.68	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.710563	956,750.35	100.946700	958,993.65	2,243.30	0.93
		Base		100.710563	956,750.35	100.946700	958,993.65	2,243.30	0.93
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.710027	997,100.27	99.753100	997,531.00	430.73	0.97
		Base		99.710027	997,100.27	99.753100	997,531.00	430.73	0.97
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.275833	1,504,137.50	100.241500	1,503,622.50	-515.00	1.46
		Base		100.275833	1,504,137.50	100.241500	1,503,622.50	-515.00	1.46

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477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	665,334.680	99.991845	665,280.42	100.154400	666,361.96	1,081.54	0.65
Original Face:		Base	730,000.000	99.991845	665,280.42	100.154400	666,361.96	1,081.54	0.65
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	236,777.640	100.000000	236,777.64	99.996400	236,769.12	-8.52	0.23
Original Face:		Base	1,000,000.000	100.000000	236,777.64	99.996400	236,769.12	-8.52	0.23
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	480,492.610	99.874385	479,889.04	100.044900	480,708.35	819.31	0.47
Original Face:		Base	725,000.000	99.874385	479,889.04	100.044900	480,708.35	819.31	0.47
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.930441	339,763.50	100.544400	341,850.96	2,087.46	0.33
		Base		99.930441	339,763.50	100.544400	341,850.96	2,087.46	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					0.6816	02 Jun 2017		
		Local	475,000.000	99.739928	473,764.66	99.993100	474,967.23	1,202.57	0.46
		Base		99.739928	473,764.66	99.993100	474,967.23	1,202.57	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	100.271800	752,038.50	2,038.50	0.73
		Base		100.000000	750,000.00	100.271800	752,038.50	2,038.50	0.73
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	99.898800	998,988.00	-1,012.00	0.97
		Base		100.000000	1,000,000.00	99.898800	998,988.00	-1,012.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.970912	589,828.38	100.287100	591,693.89	1,865.51	0.57
		Base		99.970912	589,828.38	100.287100	591,693.89	1,865.51	0.57
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.510633	498,417.21	101.519600	498,461.24	44.03	0.48
		Base		101.510633	498,417.21	101.519600	498,461.24	44.03	0.48
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	167,460.280	100.015920	167,486.94	100.021000	167,495.45	8.51	0.16
Original Face:		Base	750,000.000	100.015920	167,486.94	100.021000	167,495.45	8.51	0.16

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587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,081,682.660	99.972451	1,081,384.67	99.972900	1,081,389.52	4.85	1.05
Original Face:		Base	1,160,000.000	99.972451	1,081,384.67	99.972900	1,081,389.52	4.85	1.05
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.987294	704,910.42	99.899010	704,288.02	-622.40	0.68
Original Face:		Base	705,000.000	99.987294	704,910.42	99.899010	704,288.02	-622.40	0.68
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.989854	1,209,877.23	100.139900	1,211,692.79	1,815.56	1.18
		Base		99.989854	1,209,877.23	100.139900	1,211,692.79	1,815.56	1.18
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	101.594448	507,972.24	101.802000	509,010.00	1,037.76	0.49
		Base		101.594448	507,972.24	101.802000	509,010.00	1,037.76	0.49
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.5109	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.022100	1,000,221.00	221.00	0.97
		Base		100.000000	1,000,000.00	100.022100	1,000,221.00	221.00	0.97
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	411,092.190	99.998555	411,086.25	100.005800	411,116.03	29.78	0.40
Original Face:		Base	1,290,000.000	99.998555	411,086.25	100.005800	411,116.03	29.78	0.40
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	1,500,000.000	99.794565	1,496,918.48	99.898600	1,498,479.00	1,560.52	1.46
Original Face:		Base	1,500,000.000	99.794565	1,496,918.48	99.898600	1,498,479.00	1,560.52	1.46
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	405,000.000	99.725333	403,887.60	99.953200	404,810.46	922.86	0.39
Original Face:		Base	405,000.000	99.725333	403,887.60	99.953200	404,810.46	922.86	0.39
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8333	15 Jan 2019		
		Local	500,000.000	100.685512	503,427.56	100.782400	503,912.00	484.44	0.49
		Base		100.685512	503,427.56	100.782400	503,912.00	484.44	0.49
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	103.526490	517,632.45	103.729600	518,648.00	1,015.55	0.50
		Base		103.526490	517,632.45	103.729600	518,648.00	1,015.55	0.50

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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	99.989800	1,399,857.20	-142.80	1.36
		Base		100.000000	1,400,000.00	99.989800	1,399,857.20	-142.80	1.36
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.984380	499,921.90	100.811330	504,056.65	4,134.75	0.49
		Base		99.984380	499,921.90	100.811330	504,056.65	4,134.75	0.49
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.906192	794,254.23	100.131300	796,043.84	1,789.61	0.77
		Base		99.906192	794,254.23	100.131300	796,043.84	1,789.61	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.907971	384,645.69	100.475400	386,830.29	2,184.60	0.38
		Base		99.907971	384,645.69	100.475400	386,830.29	2,184.60	0.38
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	101.921611	448,455.09	102.048100	449,011.64	556.55	0.44
		Base		101.921611	448,455.09	102.048100	449,011.64	556.55	0.44
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.377250	496,886.25	99.647800	498,239.00	1,352.75	0.48
		Base		99.377250	496,886.25	99.647800	498,239.00	1,352.75	0.48
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	425,000.000	101.109249	429,714.31	101.123900	429,776.58	62.27	0.42
		Base		101.109249	429,714.31	101.123900	429,776.58	62.27	0.42
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.145771	1,011,457.71	101.193300	1,011,933.00	475.29	0.98
		Base		101.145771	1,011,457.71	101.193300	1,011,933.00	475.29	0.98
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.977617	299,932.85	100.434800	301,304.40	1,371.55	0.29
		Base		99.977617	299,932.85	100.434800	301,304.40	1,371.55	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.940294	704,579.07	100.261600	706,844.28	2,265.21	0.69
		Base		99.940294	704,579.07	100.261600	706,844.28	2,265.21	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	102.060444	921,605.81	102.092800	921,897.98	292.17	0.90
		Base		102.060444	921,605.81	102.092800	921,897.98	292.17	0.90
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.082388	500,411.94	100.261900	501,309.50	897.56	0.49
		Base		100.082388	500,411.94	100.261900	501,309.50	897.56	0.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.996373	564,979.51	100.065800	565,371.77	392.26	0.55
	Original Face:	Base	565,000.000	99.996373	564,979.51	100.065800	565,371.77	392.26	0.55
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.988331	829,903.15	99.941800	829,516.94	-386.21	0.81
	Original Face:	Base	830,000.000	99.988331	829,903.15	99.941800	829,516.94	-386.21	0.81
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.962474	999,624.74	100.283000	1,002,830.00	3,205.26	0.97
		Base		99.962474	999,624.74	100.283000	1,002,830.00	3,205.26	0.97
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	5,245.760	100.002288	5,245.88	99.999400	5,245.73	-0.15	0.01
	Original Face:	Base	160,000.000	100.002288	5,245.88	99.999400	5,245.73	-0.15	0.01
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	102.606474	1,641,703.59	102.396700	1,638,347.20	-3,356.39	1.59
		Base		102.606474	1,641,703.59	102.396700	1,638,347.20	-3,356.39	1.59
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.752530	698,267.71	100.654900	704,584.30	6,316.59	0.68
		Base		99.752530	698,267.71	100.654900	704,584.30	6,316.59	0.68
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	101.808797	1,018,087.97	101.667300	1,016,673.00	-1,414.97	0.99
		Base		101.808797	1,018,087.97	101.667300	1,016,673.00	-1,414.97	0.99
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.876263	204,746.34	100.803400	206,646.97	1,900.63	0.20
		Base		99.876263	204,746.34	100.803400	206,646.97	1,900.63	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
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.996465	184,993.46	100.004000	185,007.40	13.94	0.18
		Base		99.996465	184,993.46	100.004000	185,007.40	13.94	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	352,413.320	99.995562	352,397.68	99.983800	352,356.23	-41.45	0.34
	Original Face:	Base	800,000.000	99.995562	352,397.68	99.983800	352,356.23	-41.45	0.34
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	391,611.090	99.952907	391,426.67	99.945300	391,396.88	-29.79	0.38
	Original Face:	Base	500,000.000	99.952907	391,426.67	99.945300	391,396.88	-29.79	0.38
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	337,312.940	99.998915	337,309.28	100.002000	337,319.69	10.41	0.33
	Original Face:	Base	1,200,000.000	99.998915	337,309.28	100.002000	337,319.69	10.41	0.33
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	850,000.000	99.880421	848,983.58	99.890400	849,068.40	84.82	0.82
	Original Face:	Base	850,000.000	99.880421	848,983.58	99.890400	849,068.40	84.82	0.82
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	100.554201	1,407,758.82	100.622400	1,408,713.60	954.78	1.37
		Base		100.554201	1,407,758.82	100.622400	1,408,713.60	954.78	1.37
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.739201	721,114.42	100.478500	726,459.56	5,345.14	0.71
		Base		99.739201	721,114.42	100.478500	726,459.56	5,345.14	0.71
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.033958	1,200,407.49	99.969700	1,199,636.40	-771.09	1.17
		Base		100.033958	1,200,407.49	99.969700	1,199,636.40	-771.09	1.17
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.967324	499,836.62	100.022600	500,113.00	276.38	0.49
		Base		99.967324	499,836.62	100.022600	500,113.00	276.38	0.49
US DOLLAR Total									
		Local	98,820,913.320		99,176,691.79		99,287,971.47	111,279.68	96.46
	Original Face:	Base	53,377,000.000		99,176,691.79		99,287,971.47	111,279.68	96.46

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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
FIXED INCOME Total								
		98,820,913.320	Base	99,176,691.79		99,287,971.47	111,279.68	96.46
Original Face:		53,377,000.000						

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		100,046,523.440	Base	100,403,351.12		100,520,234.67	116,883.55	100.00
Original Face:		53,377,000.000						

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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
978UHA002	SUN TRUST ROBINSON REPO					0.16	01 Apr 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.94
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.94
979QHR003	SOUTH STREET REPO					0.35	01 Apr 2015		
		Local	165,233,802.580	100.000000	165,233,802.58	100.000000	165,233,802.58	0.00	16.42
		Base		100.000000	165,233,802.58	100.000000	165,233,802.58	0.00	16.42
US DOLLAR Total									
		Local	265,233,802.580		265,233,802.58		265,233,802.58	0.00	26.36
		Base			265,233,802.58		265,233,802.58	0.00	26.36
CASH EQUIVALENT Total									
		Base	265,233,802.580		265,233,802.58		265,233,802.58	0.00	26.36
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	18,264,070.340	105.774362	19,318,703.83	105.392435	19,248,948.46	-69,755.37	1.91
Original Face:		Base	24,487,993.000	105.774362	19,318,703.83	105.392435	19,248,948.46	-69,755.37	1.91
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	6,556,906.800	105.651493	6,927,469.96	105.026105	6,886,463.82	-41,006.14	0.68
Original Face:		Base	10,000,000.000	105.651493	6,927,469.96	105.026105	6,886,463.82	-41,006.14	0.68
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.246	20 Apr 2016		
		Local	10,000,000.000	100.016069	10,001,606.85	100.143300	10,014,330.00	12,723.15	1.00
		Base		100.016069	10,001,606.85	100.143300	10,014,330.00	12,723.15	1.00
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	99.737600	32,404,746.24	-85,253.76	3.22
		Base		100.000000	32,490,000.00	99.737600	32,404,746.24	-85,253.76	3.22

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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
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.265502	8,933,895.20	99.841100	8,985,699.00	51,803.80	0.89
		Base		99.265502	8,933,895.20	99.841100	8,985,699.00	51,803.80	0.89
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	30,000,000.000	99.993833	29,998,150.00	99.993833	29,998,149.90	-0.10	2.98
		Base		99.993833	29,998,150.00	99.993833	29,998,149.90	-0.10	2.98
313384GC7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	27 May 2015		
		Local	30,000,000.000	99.989111	29,996,733.34	99.989111	29,996,733.30	-0.04	2.98
		Base		99.989111	29,996,733.34	99.989111	29,996,733.30	-0.04	2.98
313384JT7	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	29 Jul 2015		
		Local	25,000,000.000	99.958681	24,989,670.14	99.976900	24,994,225.00	4,554.86	2.48
		Base		99.958681	24,989,670.14	99.976900	24,994,225.00	4,554.86	2.48
313384JV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	31 Jul 2015		
		Local	25,000,000.000	99.957986	24,989,496.53	99.976500	24,994,125.00	4,628.47	2.48
		Base		99.957986	24,989,496.53	99.976500	24,994,125.00	4,628.47	2.48
313384KH1	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	12 Aug 2015		
		Local	40,000,000.000	99.950125	39,980,050.00	99.965300	39,986,120.00	6,070.00	3.97
		Base		99.950125	39,980,050.00	99.965300	39,986,120.00	6,070.00	3.97
313384KK4	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/15 0.00000					0.01	14 Aug 2015		
		Local	10,000,000.000	99.948250	9,994,825.00	99.964800	9,996,480.00	1,655.00	0.99
		Base		99.948250	9,994,825.00	99.964800	9,996,480.00	1,655.00	0.99
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	99.614800	12,476,753.70	-48,246.30	1.24
		Base		100.000000	12,525,000.00	99.614800	12,476,753.70	-48,246.30	1.24
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.19325	23 Apr 2015		
		Local	20,000,000.000	99.999508	19,999,901.67	99.999508	19,999,901.60	-0.07	1.99
		Base		99.999508	19,999,901.67	99.999508	19,999,901.60	-0.07	1.99
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.19825	22 Sep 2015		
		Local	30,000,000.000	99.998485	29,999,545.41	100.047000	30,014,100.00	14,554.59	2.98
		Base		99.998485	29,999,545.41	100.047000	30,014,100.00	14,554.59	2.98

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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
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.205	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
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	99.955800	9,995,580.00	-4,420.00	0.99
		Base		100.000000	10,000,000.00	99.955800	9,995,580.00	-4,420.00	0.99
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	100.008900	10,000,890.00	890.00	0.99
		Base		100.000000	10,000,000.00	100.008900	10,000,890.00	890.00	0.99
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	99.952800	19,990,560.00	-9,440.00	1.99
		Base		100.000000	20,000,000.00	99.952800	19,990,560.00	-9,440.00	1.99
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.224	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.093200	20,018,640.00	18,640.00	1.99
		Base		100.000000	20,000,000.00	100.093200	20,018,640.00	18,640.00	1.99
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.23775	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.102600	20,020,520.00	20,520.00	1.99
		Base		100.000000	20,000,000.00	100.102600	20,020,520.00	20,520.00	1.99
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	99.777300	9,977,730.00	-22,270.00	0.99
		Base		100.000000	10,000,000.00	99.777300	9,977,730.00	-22,270.00	0.99
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	99.024700	9,902,470.00	-97,530.00	0.98
		Base		100.000000	10,000,000.00	99.024700	9,902,470.00	-97,530.00	0.98
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	99.478600	9,947,860.00	-52,140.00	0.99
		Base		100.000000	10,000,000.00	99.478600	9,947,860.00	-52,140.00	0.99
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.953600	12,449,220.88	-5,779.12	1.24
		Base		100.000000	12,455,000.00	99.953600	12,449,220.88	-5,779.12	1.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	99.784400	39,589,460.70	-85,539.30	3.94
		Base		100.000000	39,675,000.00	99.784400	39,589,460.70	-85,539.30	3.94
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.476800	9,947,680.00	-52,320.00	0.99
		Base		100.000000	10,000,000.00	99.476800	9,947,680.00	-52,320.00	0.99
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.395500	19,606,756.33	-119,243.67	1.95
		Base		100.000000	19,726,000.00	99.395500	19,606,756.33	-119,243.67	1.95
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,946,906.550	100.164483	2,951,753.71	101.171900	2,981,441.35	29,687.64	0.30
Original Face:		Base	5,000,000.000	100.164483	2,951,753.71	101.171900	2,981,441.35	29,687.64	0.30
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	8,662,576.370	99.714765	8,637,867.71	97.323700	8,430,739.84	-207,127.87	0.84
Original Face:		Base	11,452,445.000	99.714765	8,637,867.71	97.323700	8,430,739.84	-207,127.87	0.84
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	9,324,914.030	100.350649	9,357,611.77	95.339600	8,890,335.74	-467,276.03	0.88
Original Face:		Base	11,058,708.000	100.350649	9,357,611.77	95.339600	8,890,335.74	-467,276.03	0.88
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	100.081100	14,011,354.00	11,354.00	1.39
		Base		100.000000	14,000,000.00	100.081100	14,011,354.00	11,354.00	1.39
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,374,480.200	98.233436	2,332,533.48	102.152800	2,425,598.01	93,064.53	0.24
Original Face:		Base	5,000,000.000	98.233436	2,332,533.48	102.152800	2,425,598.01	93,064.53	0.24
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	299,896.190	102.657616	307,866.28	102.420800	307,156.08	-710.20	0.03
Original Face:		Base	2,245,000.000	102.657616	307,866.28	102.420800	307,156.08	-710.20	0.03
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	802,806.000	102.612611	823,780.20	104.671100	840,305.87	16,525.67	0.08
Original Face:		Base	5,000,000.000	102.612611	823,780.20	104.671100	840,305.87	16,525.67	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
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,334,269.100	102.228972	1,364,009.59	104.699700	1,396,975.74	32,966.15	0.14
	Original Face:	Base	5,000,000.000	102.228972	1,364,009.59	104.699700	1,396,975.74	32,966.15	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,423,377.500	99.972280	6,421,596.95	101.186000	6,499,558.76	77,961.81	0.65
	Original Face:	Base	10,000,000.000	99.972280	6,421,596.95	101.186000	6,499,558.76	77,961.81	0.65
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,450,998.100	103.627847	4,612,473.49	103.301200	4,597,934.45	-14,539.04	0.46
	Original Face:	Base	10,000,000.000	103.627847	4,612,473.49	103.301200	4,597,934.45	-14,539.04	0.46
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	7,829,690.360	100.906567	7,900,671.71	100.611400	7,877,561.09	-23,110.62	0.78
	Original Face:	Base	12,022,600.000	100.906567	7,900,671.71	100.611400	7,877,561.09	-23,110.62	0.78
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,026,211.990	100.452336	12,080,610.82	99.202000	11,930,242.82	-150,368.00	1.19
	Original Face:	Base	15,363,692.000	100.452336	12,080,610.82	99.202000	11,930,242.82	-150,368.00	1.19
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	16,628,459.760	102.273411	17,006,493.06	100.505100	16,712,450.11	-294,042.95	1.66
	Original Face:	Base	24,000,000.000	102.273411	17,006,493.06	100.505100	16,712,450.11	-294,042.95	1.66
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	7,551,614.100	100.423121	7,583,566.53	98.598600	7,445,785.78	-137,780.75	0.74
	Original Face:	Base	10,000,000.000	100.423121	7,583,566.53	98.598600	7,445,785.78	-137,780.75	0.74
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	21,713,254.120	100.949784	21,919,483.08	99.026000	21,501,767.02	-417,716.06	2.14
	Original Face:	Base	29,723,368.000	100.949784	21,919,483.08	99.026000	21,501,767.02	-417,716.06	2.14
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	3,997,989.790	102.023243	4,078,878.83	99.546700	3,979,866.90	-99,011.93	0.40
	Original Face:	Base	9,815,000.000	102.023243	4,078,878.83	99.546700	3,979,866.90	-99,011.93	0.40
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	3,484,918.800	102.512876	3,572,490.50	102.006200	3,554,833.24	-17,657.26	0.35
	Original Face:	Base	10,000,000.000	102.512876	3,572,490.50	102.006200	3,554,833.24	-17,657.26	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
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,005,179.280	112.890369	3,392,557.99	115.023400	3,456,659.38	64,101.39	0.34
Original Face:		Base	12,777,000.000	112.890369	3,392,557.99	115.023400	3,456,659.38	64,101.39	0.34
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	821,887.000	106.838090	878,088.37	109.110200	896,762.55	18,674.18	0.09
Original Face:		Base	10,000,000.000	106.838090	878,088.37	109.110200	896,762.55	18,674.18	0.09
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	906,952.690	104.087384	944,023.33	102.450600	929,178.47	-14,844.86	0.09
Original Face:		Base	7,000,000.000	104.087384	944,023.33	102.450600	929,178.47	-14,844.86	0.09
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,045,584.850	105.161303	1,099,550.65	107.876900	1,127,944.52	28,393.87	0.11
Original Face:		Base	5,000,000.000	105.161303	1,099,550.65	107.876900	1,127,944.52	28,393.87	0.11
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,805,693.600	104.044981	1,878,733.56	106.093900	1,915,730.76	36,997.20	0.19
Original Face:		Base	16,000,000.000	104.044981	1,878,733.56	106.093900	1,915,730.76	36,997.20	0.19
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	630,796.800	101.950628	643,101.30	102.805700	648,495.07	5,393.77	0.06
Original Face:		Base	10,000,000.000	101.950628	643,101.30	102.805700	648,495.07	5,393.77	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	824,854.750	106.324004	877,018.60	107.396500	885,865.13	8,846.53	0.09
Original Face:		Base	5,000,000.000	106.324004	877,018.60	107.396500	885,865.13	8,846.53	0.09
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.465612	9,405,431.58	96.856600	9,346,661.90	-58,769.68	0.93
		Base		97.465612	9,405,431.58	96.856600	9,346,661.90	-58,769.68	0.93
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.465612	9,746,561.22	96.805000	9,680,500.00	-66,061.22	0.96
		Base		97.465612	9,746,561.22	96.805000	9,680,500.00	-66,061.22	0.96
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.714599	9,771,459.92	97.703600	9,770,360.00	-1,099.92	0.97
		Base		97.714599	9,771,459.92	97.703600	9,770,360.00	-1,099.92	0.97

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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
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.714599	5,677,218.21	97.368100	5,657,086.61	-20,131.60	0.56
		Base		97.714599	5,677,218.21	97.368100	5,657,086.61	-20,131.60	0.56
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.465612	9,746,561.22	97.407100	9,740,710.00	-5,851.22	0.97
		Base		97.465612	9,746,561.22	97.407100	9,740,710.00	-5,851.22	0.97
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.098863	9,709,886.27	96.484400	9,648,440.00	-61,446.27	0.96
		Base		97.098863	9,709,886.27	96.484400	9,648,440.00	-61,446.27	0.96
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.666492	9,766,649.24	97.368100	9,736,810.00	-29,839.24	0.97
		Base		97.666492	9,766,649.24	97.368100	9,736,810.00	-29,839.24	0.97
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.714599	9,771,459.92	97.789600	9,778,960.00	7,500.08	0.97
		Base		97.714599	9,771,459.92	97.789600	9,778,960.00	7,500.08	0.97
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.402483	9,740,248.27	97.446700	9,744,670.00	4,421.73	0.97
		Base		97.402483	9,740,248.27	97.446700	9,744,670.00	4,421.73	0.97
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.138962	9,713,896.18	96.465300	9,646,530.00	-67,366.18	0.96
		Base		97.138962	9,713,896.18	96.465300	9,646,530.00	-67,366.18	0.96
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,289,516.660	103.347270	5,466,571.08	103.211577	5,459,393.56	-7,177.52	0.54
Original Face:		Base	9,875,825.000	103.347270	5,466,571.08	103.211577	5,459,393.56	-7,177.52	0.54
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	7,876,213.000	101.222029	7,972,462.60	100.239000	7,895,037.15	-77,425.45	0.78
Original Face:		Base	10,000,000.000	101.222029	7,972,462.60	100.239000	7,895,037.15	-77,425.45	0.78
US DOLLAR Total									
		Local	742,211,018.730		743,154,215.15		740,793,845.83	-2,360,369.32	73.64
Original Face:		Base	295,821,631.000		743,154,215.15		740,793,845.83	-2,360,369.32	73.64

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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 Total								
		742,211,018.730	Base	743,154,215.15		740,793,845.83	-2,360,369.32	73.64
Original Face:		295,821,631.000						

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		1,007,444,821.310	Base	1,008,388,017.73		1,006,027,648.41	-2,360,369.32	100.00
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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-0.020	Local	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									
			-0.020	Local		-0.02		-0.02	0.00	0.00
				Base		-0.02		-0.02	0.00	0.00
CASH Total									
			-0.020	Base		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1RD3	ABBEY NATIONAL NA LL					0.28	13 Apr 2015		
			5,000,000.000	Local	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.46
				Base	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.46
06366CEZ7	BANK OF MONTREAL- BBA LIBOR USD 1 MONTH					0.2345	14 Apr 2015		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
06417KVL0	BANK OF NOVA SCOTIA/THE					0.2	20 Aug 2015		
			10,000,000.000	Local	99.921667	9,992,166.67	99.919533	9,991,953.30	-213.37	0.93
				Base	99.921667	9,992,166.67	99.919533	9,991,953.30	-213.37	0.93
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
06945MSD9	BARTON CAPITAL CORP.					0.21	13 May 2015		
			25,000,000.000	Local	99.975500	24,993,875.00	99.975500	24,993,875.00	0.00	2.32
				Base	99.975500	24,993,875.00	99.975500	24,993,875.00	0.00	2.32

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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
12476FT97	CAFCO LLC				0.24	09 Jun 2015		
	10,000,000.000	Local	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.93
		Base	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.93
13738KRD1	CAN AST & CAN LTD JT				0.17	13 Apr 2015		
	20,000,000.000	Local	99.994333	19,998,866.67	99.994333	19,998,866.67	0.00	1.86
		Base	99.994333	19,998,866.67	99.994333	19,998,866.67	0.00	1.86
15060YRL6	CEDAR SPRING CPTL CO				0.23	20 Apr 2015		
	10,000,000.000	Local	99.987861	9,998,786.11	99.987861	9,998,786.11	0.00	0.93
		Base	99.987861	9,998,786.11	99.987861	9,998,786.11	0.00	0.93
15060YRL6	CEDAR SPRING CPTL CO				0.29	20 Apr 2015		
	20,000,000.000	Local	99.984694	19,996,938.89	99.984694	19,996,938.89	0.00	1.86
		Base	99.984694	19,996,938.89	99.984694	19,996,938.89	0.00	1.86
15963URF5	CHARIOT FNDG LLC				0.19	15 Apr 2015		
	10,000,000.000	Local	99.992611	9,999,261.11	99.992611	9,999,261.11	0.00	0.93
		Base	99.992611	9,999,261.11	99.992611	9,999,261.11	0.00	0.93
15963UT30	CHARIOT FNDG LLC				0.22	03 Jun 2015		
	10,000,000.000	Local	99.961500	9,996,150.00	99.961500	9,996,150.00	0.00	0.93
		Base	99.961500	9,996,150.00	99.961500	9,996,150.00	0.00	0.93
16677KR62	CHEVRON CORP				0.13	06 Apr 2015		
	10,000,000.000	Local	99.998194	9,999,819.44	99.998194	9,999,819.44	0.00	0.93
		Base	99.998194	9,999,819.44	99.998194	9,999,819.44	0.00	0.93
2063C1R28	CONCORD MIN CPTL CO				0.23	02 Apr 2015		
	35,000,000.000	Local	99.999361	34,999,776.39	99.999361	34,999,776.39	0.00	3.25
		Base	99.999361	34,999,776.39	99.999361	34,999,776.39	0.00	3.25
2063C1R77	CONCORD MIN CPTL CO				0.28	07 Apr 2015		
	5,000,000.000	Local	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.46
		Base	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.46
2284K1R21	CROWN POINT CAP CO.				0.23	02 Apr 2015		
	25,000,000.000	Local	99.999361	24,999,840.28	99.999361	24,999,840.28	0.00	2.32
		Base	99.999361	24,999,840.28	99.999361	24,999,840.28	0.00	2.32

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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
2284K1R70	CROWN POINT CAP CO.				0.28	07 Apr 2015		
	5,000,000.000	Local	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.46
		Base	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.46
2284K1S61	CROWN POINT CAP CO.				0.27	06 May 2015		
	10,000,000.000	Local	99.973750	9,997,375.00	99.973750	9,997,375.00	0.00	0.93
		Base	99.973750	9,997,375.00	99.973750	9,997,375.00	0.00	0.93
38102KR20	GOLDEN FUNDING CORP				0.15	02 Apr 2015		
	14,681,000.000	Local	99.999583	14,680,938.83	99.999583	14,680,938.83	0.00	1.36
		Base	99.999583	14,680,938.83	99.999583	14,680,938.83	0.00	1.36
38102KR87	GOLDEN FUNDING CORP				0.15	08 Apr 2015		
	5,564,000.000	Local	99.997083	5,563,837.72	99.997083	5,563,837.72	0.00	0.52
		Base	99.997083	5,563,837.72	99.997083	5,563,837.72	0.00	0.52
38346MRG1	GOTHAM FDG CORP				0.17	16 Apr 2015		
	25,000,000.000	Local	99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	2.32
		Base	99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	2.32
38346MS47	GOTHAM FDG CORP				0.15	04 May 2015		
	10,000,000.000	Local	99.986250	9,998,625.00	99.986250	9,998,625.00	0.00	0.93
		Base	99.986250	9,998,625.00	99.986250	9,998,625.00	0.00	0.93
42786URN7	HERSHEY FOODS CORP				0.09	22 Apr 2015		
	15,000,000.000	Local	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	1.39
		Base	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	1.39
4497W1S49	ING (US) FUNDING LLC				0.28	04 May 2015		
	5,000,000.000	Local	99.974333	4,998,716.67	99.974333	4,998,716.67	0.00	0.46
		Base	99.974333	4,998,716.67	99.974333	4,998,716.67	0.00	0.46
45779QR73	INSTITUTIONAL SECURED				0.21	07 Apr 2015		
	25,000,000.000	Local	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	2.32
		Base	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	2.32
45779QRA6	INSTITUTIONAL SECURED				0.27	10 Apr 2015		
	30,000,000.000	Local	99.993250	29,997,975.00	99.993250	29,997,975.00	0.00	2.79
		Base	99.993250	29,997,975.00	99.993250	29,997,975.00	0.00	2.79

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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
4820P3VT7	JUPITER SECT CO LLC					0.28	27 Aug 2015		
		Local	5,000,000.000	99.884889	4,994,244.45	99.872108	4,993,605.40	-639.05	0.46
		Base		99.884889	4,994,244.45	99.872108	4,993,605.40	-639.05	0.46
52952MRD4	LEXINGTN PKR CAP CO LL					0.15	13 Apr 2015		
		Local	5,000,000.000	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.46
		Base		99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.46
52952MU65	LEXINGTN PKR CAP CO LL					0.34	06 Jul 2015		
		Local	40,000,000.000	99.909333	39,963,733.33	99.934794	39,973,917.60	10,184.27	3.71
		Base		99.909333	39,963,733.33	99.934794	39,973,917.60	10,184.27	3.71
53127URD4	LIBERTY FUNDING LLC					0.19	13 Apr 2015		
		Local	30,000,000.000	99.993667	29,998,100.00	99.993667	29,998,100.00	0.00	2.79
		Base		99.993667	29,998,100.00	99.993667	29,998,100.00	0.00	2.79
58013NRW4	MCDONALD'S CORPORATI					0.08	30 Apr 2015		
		Local	30,000,000.000	99.993556	29,998,066.67	99.993556	29,998,066.67	0.00	2.79
		Base		99.993556	29,998,066.67	99.993556	29,998,066.67	0.00	2.79
66844DRA2	NORTHWESTERN UNIVERS					0.11	10 Apr 2015		
		Local	2,590,000.000	99.997250	2,589,928.77	99.997250	2,589,928.77	0.00	0.24
		Base		99.997250	2,589,928.77	99.997250	2,589,928.77	0.00	0.24
86562LRE4	SUMITOMO MTSU BKG CORP					0.23	14 Apr 2015		
		Local	25,000,000.000	99.991694	24,997,923.61	99.991694	24,997,923.61	0.00	2.32
		Base		99.991694	24,997,923.61	99.991694	24,997,923.61	0.00	2.32
88602URL6	THUNDER BAY FNDNG LLC					0.2	20 Apr 2015		
		Local	5,000,000.000	99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	0.46
		Base		99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	0.46
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	07 Apr 2015		
		Local	24,200,255.350	100.000000	24,200,255.35	100.000000	24,200,255.35	0.00	2.25
		Base		100.000000	24,200,255.35	100.000000	24,200,255.35	0.00	2.25
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	07 Apr 2015		
		Local	5,483,888.570	100.000000	5,483,888.57	100.000000	5,483,888.57	0.00	0.51
		Base		100.000000	5,483,888.57	100.000000	5,483,888.57	0.00	0.51

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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					0.31	16 Apr 2015		
		Local	5,346,747.750	100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.50
		Base		100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.50
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	0.38
		Base		100.000000	4,058,753.48	100.000000	4,058,753.48	0.00	0.38
92646LS19	VICTORY RECEIVABLES					0.16	01 May 2015		
		Local	25,000,000.000	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	2.32
		Base		99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	2.32
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	0.93
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
96327SRG9	WHEELS INC					0.15	16 Apr 2015		
		Local	10,000,000.000	99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.93
		Base		99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.93
979QHT009	WELLS FARGO REPO					0.12	01 Apr 2015		
		Local	36,862,058.770	100.000000	36,862,058.77	100.000000	36,862,058.77	0.00	3.42
		Base		100.000000	36,862,058.77	100.000000	36,862,058.77	0.00	3.42
979QHT009	WELLS FARGO REPO					0.11	02 Apr 2015		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.93
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.93
979QRC005	BANK OF AMERICA REPO					0.07	01 Apr 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.29
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.29
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.21	01 Apr 2015		
		Local	346,665.160	100.000000	346,665.16	100.000000	346,665.16	0.00	0.03
		Base		100.000000	346,665.16	100.000000	346,665.16	0.00	0.03
US DOLLAR Total									
		Local	869,133,369.080		869,039,611.92		869,048,943.77	9,331.85	80.71
		Base			869,039,611.92		869,048,943.77	9,331.85	80.71

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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
CASH EQUIVALENT Total									
		Base	869,133,369.080		869,039,611.92		869,048,943.77	9,331.85	80.71
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02006VAA9	ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A1					0.27	15 Dec 2015		
		Local	5,755,651.570	100.000000	5,755,651.57	99.997200	5,755,490.41	-161.16	0.53
Original Face:		Base	10,000,000.000	100.000000	5,755,651.57	99.997200	5,755,490.41	-161.16	0.53
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	6,075,000.000	100.271024	6,091,464.73	100.271024	6,091,464.71	-0.02	0.57
		Base		100.271024	6,091,464.73	100.271024	6,091,464.71	-0.02	0.57
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	100.009600	10,000,960.00	960.00	0.93
		Base		100.000000	10,000,000.00	100.009600	10,000,960.00	960.00	0.93
05580PAA9	BMW VEHICLE LEASE TRUST BMWLT 2015 1 A1					0.23	20 Jan 2016		
		Local	4,515,993.500	100.000000	4,515,993.50	100.000000	4,515,993.50	0.00	0.42
Original Face:		Base	8,000,000.000	100.000000	4,515,993.50	100.000000	4,515,993.50	0.00	0.42
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	5,000,000.000	100.186505	5,009,325.26	100.150700	5,007,535.00	-1,790.26	0.47
		Base		100.186505	5,009,325.26	100.150700	5,007,535.00	-1,790.26	0.47
09658UAA7	BMW VEHICLE OWNER TRUST BMWOT 2014 A A1					0.19	26 Oct 2015		
		Local	1,678,797.830	100.000000	1,678,797.83	99.994280	1,678,701.80	-96.03	0.16
Original Face:		Base	10,000,000.000	100.000000	1,678,797.83	99.994280	1,678,701.80	-96.03	0.16
12632XAA6	CNH EQUIPMENT TRUST CNH 2014 C A1					0.2	16 Nov 2015		
		Local	5,627,622.050	100.000000	5,627,622.05	99.998700	5,627,548.89	-73.16	0.52
Original Face:		Base	10,000,000.000	100.000000	5,627,622.05	99.998700	5,627,548.89	-73.16	0.52
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	4,325,316.990	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	0.40
Original Face:		Base	12,000,000.000	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	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
14313WAA0	CARMAX AUTO OWNER TRUST CARMX 2015 1 A1					0.24	15 Mar 2016		
		Local	10,173,871.620	100.000000	10,173,871.62	100.000000	10,173,871.62	0.00	0.94
Original Face:		Base	12,000,000.000	100.000000	10,173,871.62	100.000000	10,173,871.62	0.00	0.94
149123BY6	CATERPILLAR INC SR UNSECURED 06/15 0.95					0.95	26 Jun 2015		
		Local	4,500,000.000	100.159906	4,507,195.78	100.159906	4,507,195.77	-0.01	0.42
		Base		100.159906	4,507,195.78	100.159906	4,507,195.77	-0.01	0.42
17275RAM4	CISCO SYSTEMS INC SR UNSECURED 09/15 VAR					0.31185	03 Sep 2015		
		Local	7,000,000.000	100.022497	7,001,574.79	100.013400	7,000,938.00	-636.79	0.65
		Base		100.022497	7,001,574.79	100.013400	7,000,938.00	-636.79	0.65
29372EBG2	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A1 144A					0.36	20 Mar 2016		
		Local	12,778,854.530	100.000000	12,778,854.53	100.000100	12,778,867.31	12.78	1.19
Original Face:		Base	15,000,000.000	100.000000	12,778,854.53	100.000100	12,778,867.31	12.78	1.19
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.166	17 Sep 2015		
		Local	10,000,000.000	99.995146	9,999,514.61	99.999300	9,999,930.00	415.39	0.93
		Base		99.995146	9,999,514.61	99.999300	9,999,930.00	415.39	0.93
3130A1ES3	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.16	21 Sep 2015		
		Local	10,000,000.000	100.006893	10,000,689.30	99.996900	9,999,690.00	-999.30	0.93
		Base		100.006893	10,000,689.30	99.996900	9,999,690.00	-999.30	0.93
31315KNU0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/15 0.00000					0.01	03 Nov 2015		
		Local	25,000,000.000	99.892000	24,973,000.00	99.895000	24,973,750.00	750.00	2.32
		Base		99.892000	24,973,000.00	99.895000	24,973,750.00	750.00	2.32
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	2,368,364.310	100.000000	2,368,364.31	99.999530	2,368,353.18	-11.13	0.22
Original Face:		Base	10,000,000.000	100.000000	2,368,364.31	99.999530	2,368,353.18	-11.13	0.22
34530PAA0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 C A1					0.23	15 Dec 2015		
		Local	2,705,560.100	100.000000	2,705,560.10	99.999200	2,705,538.46	-21.64	0.25
Original Face:		Base	10,000,000.000	100.000000	2,705,560.10	99.999200	2,705,538.46	-21.64	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
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	6,486,503.570	100.000000	6,486,503.57	100.000000	6,486,503.57	0.00	0.60
Original Face:		Base	10,000,000.000	100.000000	6,486,503.57	100.000000	6,486,503.57	0.00	0.60
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	988,818.320	100.000000	988,818.32	100.000000	988,818.32	0.00	0.09
Original Face:		Base	7,250,000.000	100.000000	988,818.32	100.000000	988,818.32	0.00	0.09
43814JAA2	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 4 A1					0.22	15 Dec 2015		
		Local	5,413,338.460	100.000000	5,413,338.46	99.992760	5,412,946.53	-391.93	0.50
Original Face:		Base	10,000,000.000	100.000000	5,413,338.46	99.992760	5,412,946.53	-391.93	0.50
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	6,877,346.640	100.000000	6,877,346.64	99.991020	6,876,729.05	-617.59	0.64
Original Face:		Base	9,000,000.000	100.000000	6,877,346.64	99.991020	6,876,729.05	-617.59	0.64
44890WAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A1					0.24	15 Jan 2016		
		Local	6,580,318.340	100.000000	6,580,318.34	100.000000	6,580,318.34	0.00	0.61
Original Face:		Base	10,000,000.000	100.000000	6,580,318.34	100.000000	6,580,318.34	0.00	0.61
46623EJW0	JPMORGAN CHASE + CO SR UNSECURED 04/15 0.8					0.8	23 Apr 2015		
		Local	10,000,000.000	100.027755	10,002,775.47	100.027755	10,002,775.50	0.03	0.93
		Base		100.027755	10,002,775.47	100.027755	10,002,775.50	0.03	0.93
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	2,178,225.470	100.000000	2,178,225.47	100.001050	2,178,248.34	22.87	0.20
Original Face:		Base	12,500,000.000	100.000000	2,178,225.47	100.001050	2,178,248.34	22.87	0.20
58768LAA1	MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A1					0.24	15 Jan 2016		
		Local	12,589,199.980	100.000000	12,589,199.98	100.007500	12,590,144.17	944.19	1.17
Original Face:		Base	20,000,000.000	100.000000	12,589,199.98	100.007500	12,590,144.17	944.19	1.17
65477WAA4	NISSAN AUTO RECEIVABLES OWN TR 12/15 0.23					0.23	15 Dec 2015		
		Local	3,838,955.800	100.000000	3,838,955.80	100.004420	3,839,125.48	169.68	0.36
Original Face:		Base	6,500,000.000	100.000000	3,838,955.80	100.004420	3,839,125.48	169.68	0.36
65490BAA3	NISSAN AUTO LEASE TRUST NALT 2014 B A1					0.2	15 Oct 2015		
		Local	2,945,420.700	100.000000	2,945,420.70	99.996460	2,945,316.43	-104.27	0.27
Original Face:		Base	8,000,000.000	100.000000	2,945,420.70	99.996460	2,945,316.43	-104.27	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
74254PYF3	PRINCIPAL LIFE INC FDG SR SECURED 04/15 5.55					5.55	27 Apr 2015		
		Local	3,500,000.000	100.376062	3,513,162.17	100.376062	3,513,162.17	0.00	0.33
		Base		100.376062	3,513,162.17	100.376062	3,513,162.17	0.00	0.33
92867TAA3	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 2 A1					0.2	20 Oct 2015		
		Local	2,168,794.700	100.000000	2,168,794.70	100.001700	2,168,831.57	36.87	0.20
	Original Face:	Base	7,000,000.000	100.000000	2,168,794.70	100.001700	2,168,831.57	36.87	0.20
94974BFE5	WELLS FARGO + COMPANY SR UNSECURED 07/15 1.5					1.5	01 Jul 2015		
		Local	6,600,000.000	100.289326	6,619,095.51	100.263000	6,617,358.00	-1,737.51	0.61
		Base		100.289326	6,619,095.51	100.263000	6,617,358.00	-1,737.51	0.61
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.5366	20 Jul 2015		
		Local	10,000,000.000	100.083122	10,008,312.22	100.072600	10,007,260.00	-1,052.22	0.93
		Base		100.083122	10,008,312.22	100.072600	10,007,260.00	-1,052.22	0.93
US DOLLAR Total									
		Local	207,671,954.480		207,723,064.30		207,718,611.31	-4,452.99	19.29
	Original Face:	Base	197,250,000.000		207,723,064.30		207,718,611.31	-4,452.99	19.29
FIXED INCOME Total									
		Base	207,671,954.480		207,723,064.30		207,718,611.31	-4,452.99	19.29
	Original Face:		197,250,000.000						

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		1,076,805,323.540	Base	1,076,762,676.20		1,076,767,555.06	4,878.86	100.00
Original Face:		197,250,000.000						

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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								
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796ET2	TREASURY BILL 08/15 0.00000					0.0675	20 Aug 2015		
			35,000,000.000	Local	99.971884	34,990,159.38	99.974500	34,991,075.00	915.62	3.56
				Base	99.971884	34,990,159.38	99.974500	34,991,075.00	915.62	3.56
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
			10,000,000.000	Local	99.802154	9,980,215.42	99.819700	9,981,970.00	1,754.58	1.02
				Base	99.802154	9,980,215.42	99.819700	9,981,970.00	1,754.58	1.02
912796GE3	TREASURY BILL 09/15 0.00000					0.11	10 Sep 2015		
			20,000,000.000	Local	99.950500	19,990,100.00	99.957200	19,991,440.00	1,340.00	2.03
				Base	99.950500	19,990,100.00	99.957200	19,991,440.00	1,340.00	2.03
912796GF0	TREASURY BILL 09/15 0.00000					0.1175	24 Sep 2015		
			5,000,000.000	Local	99.942556	4,997,127.78	99.943800	4,997,190.00	62.22	0.51
				Base	99.942556	4,997,127.78	99.943800	4,997,190.00	62.22	0.51
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	07 Apr 2015		
			7,838,098.740	Local	100.000000	7,838,098.74	100.000000	7,838,098.74	0.00	0.80
				Base	100.000000	7,838,098.74	100.000000	7,838,098.74	0.00	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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	07 Apr 2015		
		Local	2,660,739.890	100.000000	2,660,739.89	100.000000	2,660,739.89	0.00	0.27
		Base		100.000000	2,660,739.89	100.000000	2,660,739.89	0.00	0.27
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	0.28
		Base		100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.28
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	0.36
		Base		100.000000	3,538,147.12	100.000000	3,538,147.12	0.00	0.36
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	0.81
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.81
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	0.47
		Base		100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.47
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					0.31	01 Apr 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
979QHR003	SOUTH STREET REPO					0.3	01 Apr 2015		
		Local	95,442,401.950	100.000000	95,442,401.95	100.000000	95,442,401.95	0.00	9.71
		Base		100.000000	95,442,401.95	100.000000	95,442,401.95	0.00	9.71

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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
979QHT009	WELLS FARGO REPO					0.11	02 Apr 2015		
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.25
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.25
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.21	01 Apr 2015		
		98,253,301.450	Local	100.000000	98,253,301.45	100.000000	98,253,301.45	0.00	9.99
			Base	100.000000	98,253,301.45	100.000000	98,253,301.45	0.00	9.99
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.16	01 Apr 2015		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.12	02 Apr 2015		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.15	20 Apr 2015		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.17
US DOLLAR Total									
		848,254,330.450	Local		848,211,933.03		848,216,005.45	4,072.42	86.25
			Base		848,211,933.03		848,216,005.45	4,072.42	86.25
CASH EQUIVALENT Total									
		848,254,330.450	Base		848,211,933.03		848,216,005.45	4,072.42	86.25

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		29,200,000.000	Local	101.926122	29,762,427.67	101.846500	29,739,178.00	-23,249.67	3.02
			Base	101.926122	29,762,427.67	101.846500	29,739,178.00	-23,249.67	3.02
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		10,000,000.000	Local	99.828334	9,982,833.35	99.819700	9,981,970.00	-863.35	1.02
			Base	99.828334	9,982,833.35	99.819700	9,981,970.00	-863.35	1.02

& 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
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		10,000,000.000	Local	101.547104	10,154,710.37	101.539100	10,153,910.00	-800.37	1.03
			Base	101.547104	10,154,710.37	101.539100	10,153,910.00	-800.37	1.03
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		20,000,000.000	Local	100.564287	20,112,857.34	100.546900	20,109,380.00	-3,477.34	2.04
			Base	100.564287	20,112,857.34	100.546900	20,109,380.00	-3,477.34	2.04
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		20,000,000.000	Local	100.642152	20,128,430.49	100.617200	20,123,440.00	-4,990.49	2.05
			Base	100.642152	20,128,430.49	100.617200	20,123,440.00	-4,990.49	2.05
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.802202	10,080,220.17	100.773400	10,077,340.00	-2,880.17	1.02
			Base	100.802202	10,080,220.17	100.773400	10,077,340.00	-2,880.17	1.02
912828VN7	US TREASURY N/B 07/15 0.25					0.25	31 Jul 2015		
		10,000,000.000	Local	100.053653	10,005,365.29	100.046900	10,004,690.00	-675.29	1.02
			Base	100.053653	10,005,365.29	100.046900	10,004,690.00	-675.29	1.02
912828WK2	US TREASURY FRN 01/16 VAR					0.8000309	31 Jan 2016		
		25,000,000.000	Local	99.994415	24,998,603.77	99.990400	24,997,600.00	-1,003.77	2.54
			Base	99.994415	24,998,603.77	99.990400	24,997,600.00	-1,003.77	2.54
US DOLLAR Total									
		134,200,000.000	Local		135,225,448.45		135,187,508.00	-37,940.45	13.75
			Base		135,225,448.45		135,187,508.00	-37,940.45	13.75
FIXED INCOME Total									
		134,200,000.000	Base		135,225,448.45		135,187,508.00	-37,940.45	13.75

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		982,454,330.440	Base	983,437,381.47		983,403,513.44	-33,868.03	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 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	8,805,573.540	100.000000	8,805,573.54	100.000000	8,805,573.54	0.00	2.67
		Base		100.000000	8,805,573.54	100.000000	8,805,573.54	0.00	2.67
US DOLLAR Total									
		Local	8,805,573.540		8,805,573.54		8,805,573.54	0.00	2.67
		Base			8,805,573.54		8,805,573.54	0.00	2.67
CASH EQUIVALENT Total									
		Base	8,805,573.540		8,805,573.54		8,805,573.54	0.00	2.67
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	104.689689	3,287,256.22	104.685000	3,287,109.00	-147.22	1.00
		Base		104.689689	3,287,256.22	104.685000	3,287,109.00	-147.22	1.00
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	108.857000	2,656,110.80	108.795000	2,654,598.00	-1,512.80	0.80
		Base		108.857000	2,656,110.80	108.795000	2,654,598.00	-1,512.80	0.80
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	101.914757	2,038,295.13	101.903000	2,038,060.00	-235.13	0.62
		Base		101.914757	2,038,295.13	101.903000	2,038,060.00	-235.13	0.62
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	105.484360	2,368,123.89	105.743000	2,373,930.35	5,806.46	0.72
		Base		105.484360	2,368,123.89	105.743000	2,373,930.35	5,806.46	0.72
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	105.618007	5,027,417.14	105.833000	5,037,650.80	10,233.66	1.53
		Base		105.618007	5,027,417.14	105.833000	5,037,650.80	10,233.66	1.53

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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
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	105.604632	2,513,390.24	105.833000	2,518,825.40	5,435.16	0.76
		Base		105.604632	2,513,390.24	105.833000	2,518,825.40	5,435.16	0.76
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	105.594387	9,429,578.74	105.833000	9,450,886.90	21,308.16	2.87
		Base		105.594387	9,429,578.74	105.833000	9,450,886.90	21,308.16	2.87
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	105.529816	1,092,233.60	105.833000	1,095,371.55	3,137.95	0.33
		Base		105.529816	1,092,233.60	105.833000	1,095,371.55	3,137.95	0.33
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	103.932717	8,106,751.90	103.833000	8,098,974.00	-7,777.90	2.46
		Base		103.932717	8,106,751.90	103.833000	8,098,974.00	-7,777.90	2.46
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	106.225697	3,717,899.39	106.170000	3,715,950.00	-1,949.39	1.13
		Base		106.225697	3,717,899.39	106.170000	3,715,950.00	-1,949.39	1.13
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	104.894964	3,802,442.45	104.855000	3,800,993.75	-1,448.70	1.15
		Base		104.894964	3,802,442.45	104.855000	3,800,993.75	-1,448.70	1.15
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	102.302201	1,989,777.81	102.386000	1,991,407.70	1,629.89	0.60
		Base		102.302201	1,989,777.81	102.386000	1,991,407.70	1,629.89	0.60
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	106.640081	10,152,135.71	106.600000	10,148,320.00	-3,815.71	3.08
		Base		106.640081	10,152,135.71	106.600000	10,148,320.00	-3,815.71	3.08
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	100.000000	2,800,000.00	100.000000	2,800,000.00	0.00	0.85
		Base		100.000000	2,800,000.00	100.000000	2,800,000.00	0.00	0.85
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.45
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.45

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	112.013000	8,036,932.75	112.274000	8,055,659.50	18,726.75	2.44
		Base		112.013000	8,036,932.75	112.274000	8,055,659.50	18,726.75	2.44
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	106.852000	4,274,080.00	106.867000	4,274,680.00	600.00	1.30
		Base		106.852000	4,274,080.00	106.867000	4,274,680.00	600.00	1.30
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	100.938003	1,453,507.25	100.965000	1,453,896.00	388.75	0.44
		Base		100.938003	1,453,507.25	100.965000	1,453,896.00	388.75	0.44
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	103.489088	2,193,968.66	103.514000	2,194,496.80	528.14	0.67
		Base		103.489088	2,193,968.66	103.514000	2,194,496.80	528.14	0.67
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	103.489088	2,292,283.29	103.514000	2,292,835.10	551.81	0.70
		Base		103.489088	2,292,283.29	103.514000	2,292,835.10	551.81	0.70
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	103.489088	7,466,737.68	103.514000	7,468,535.10	1,797.42	2.26
		Base		103.489088	7,466,737.68	103.514000	7,468,535.10	1,797.42	2.26
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	101.318827	1,626,167.18	101.382000	1,627,181.10	1,013.92	0.49
		Base		101.318827	1,626,167.18	101.382000	1,627,181.10	1,013.92	0.49
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	108.376880	6,448,424.38	108.254000	6,441,113.00	-7,311.38	1.95
		Base		108.376880	6,448,424.38	108.254000	6,441,113.00	-7,311.38	1.95
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	108.216112	3,230,250.93	108.138000	3,227,919.30	-2,331.63	0.98
		Base		108.216112	3,230,250.93	108.138000	3,227,919.30	-2,331.63	0.98
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	102.694010	3,948,584.69	102.647000	3,946,777.15	-1,807.54	1.20
		Base		102.694010	3,948,584.69	102.647000	3,946,777.15	-1,807.54	1.20

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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
257849QZ5	DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2					2.0	15 Feb 2016		
		Local	1,540,000.000	101.421281	1,561,887.72	101.551000	1,563,885.40	1,997.68	0.47
		Base		101.421281	1,561,887.72	101.551000	1,563,885.40	1,997.68	0.47
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	106.323094	1,440,677.92	106.292000	1,440,256.60	-421.32	0.44
		Base		106.323094	1,440,677.92	106.292000	1,440,256.60	-421.32	0.44
283822FZ2	EL PASO TX WTR SWR REVENUE ELPUTL 03/16 FIXED 3					3.0	01 Mar 2016		
		Local	1,500,000.000	102.475634	1,537,134.51	102.524000	1,537,860.00	725.49	0.47
		Base		102.475634	1,537,134.51	102.524000	1,537,860.00	725.49	0.47
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	104.117376	2,228,111.84	104.123000	2,228,232.20	120.36	0.68
		Base		104.117376	2,228,111.84	104.123000	2,228,232.20	120.36	0.68
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	103.264371	903,563.25	103.266000	903,577.50	14.25	0.27
		Base		103.264371	903,563.25	103.266000	903,577.50	14.25	0.27
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	107.408984	4,296,359.35	107.486000	4,299,440.00	3,080.65	1.30
		Base		107.408984	4,296,359.35	107.486000	4,299,440.00	3,080.65	1.30
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	113.185645	2,490,084.20	112.944000	2,484,768.00	-5,316.20	0.75
		Base		113.185645	2,490,084.20	112.944000	2,484,768.00	-5,316.20	0.75
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	104.584767	3,242,127.77	104.542000	3,240,802.00	-1,325.77	0.98
		Base		104.584767	3,242,127.77	104.542000	3,240,802.00	-1,325.77	0.98
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	104.333097	1,382,413.53	104.466000	1,384,174.50	1,760.97	0.42
		Base		104.333097	1,382,413.53	104.466000	1,384,174.50	1,760.97	0.42
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	101.156030	2,412,571.32	101.192000	2,413,429.20	857.88	0.73
		Base		101.156030	2,412,571.32	101.192000	2,413,429.20	857.88	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
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	103.557161	4,142,286.42	103.544000	4,141,760.00	-526.42	1.26
		Base		103.557161	4,142,286.42	103.544000	4,141,760.00	-526.42	1.26
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	101.726208	2,441,429.00	101.769000	2,442,456.00	1,027.00	0.74
		Base		101.726208	2,441,429.00	101.769000	2,442,456.00	1,027.00	0.74
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	104.301051	1,043,010.51	104.336000	1,043,360.00	349.49	0.32
		Base		104.301051	1,043,010.51	104.336000	1,043,360.00	349.49	0.32
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	100.932333	2,805,918.87	100.932333	2,805,918.86	-0.01	0.85
		Base		100.932333	2,805,918.87	100.932333	2,805,918.86	-0.01	0.85
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	101.706488	35,561,673.48	101.788000	35,590,174.20	28,500.72	10.79
		Base		101.706488	35,561,673.48	101.788000	35,590,174.20	28,500.72	10.79
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	101.704584	10,170,458.35	101.788000	10,178,800.00	8,341.65	3.09
		Base		101.704584	10,170,458.35	101.788000	10,178,800.00	8,341.65	3.09
581664CK3	MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	4,300,000.000	104.128987	4,477,546.43	104.123000	4,477,289.00	-257.43	1.36
		Base		104.128987	4,477,546.43	104.123000	4,477,289.00	-257.43	1.36
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	108.181880	1,736,319.17	107.816000	1,730,446.80	-5,872.37	0.52
		Base		108.181880	1,736,319.17	107.816000	1,730,446.80	-5,872.37	0.52
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	108.145930	3,352,523.83	107.816000	3,342,296.00	-10,227.83	1.01
		Base		108.145930	3,352,523.83	107.816000	3,342,296.00	-10,227.83	1.01
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	106.225697	4,939,494.91	106.157000	4,936,300.50	-3,194.41	1.50
		Base		106.225697	4,939,494.91	106.157000	4,936,300.50	-3,194.41	1.50

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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
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	106.951703	5,240,633.44	106.855000	5,235,895.00	-4,738.44	1.59
		Base		106.951703	5,240,633.44	106.855000	5,235,895.00	-4,738.44	1.59
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	108.660888	1,211,568.90	108.674000	1,211,715.10	146.20	0.37
		Base		108.660888	1,211,568.90	108.674000	1,211,715.10	146.20	0.37
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	100.935859	7,035,229.37	100.935859	7,035,229.37	0.00	2.13
		Base		100.935859	7,035,229.37	100.935859	7,035,229.37	0.00	2.13
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	100.610321	4,024,412.83	100.610321	4,024,412.84	0.01	1.22
		Base		100.610321	4,024,412.83	100.610321	4,024,412.84	0.01	1.22
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	104.364589	2,922,208.48	104.308000	2,920,624.00	-1,584.48	0.89
		Base		104.364589	2,922,208.48	104.308000	2,920,624.00	-1,584.48	0.89
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	100.959758	2,019,195.16	100.965000	2,019,300.00	104.84	0.61
		Base		100.959758	2,019,195.16	100.965000	2,019,300.00	104.84	0.61
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	105.942458	10,138,693.19	106.129000	10,156,545.30	17,852.11	3.08
		Base		105.942458	10,138,693.19	106.129000	10,156,545.30	17,852.11	3.08
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	106.486614	7,725,603.84	106.651000	7,737,530.05	11,926.21	2.35
		Base		106.486614	7,725,603.84	106.651000	7,737,530.05	11,926.21	2.35
700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	103.086818	1,092,720.27	103.101000	1,092,870.60	150.33	0.33
		Base		103.086818	1,092,720.27	103.101000	1,092,870.60	150.33	0.33
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	104.243160	1,563,647.40	104.243000	1,563,645.00	-2.40	0.47
		Base		104.243160	1,563,647.40	104.243000	1,563,645.00	-2.40	0.47

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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
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	101.919779	1,192,461.41	101.963000	1,192,967.10	505.69	0.36
		Base		101.919779	1,192,461.41	101.963000	1,192,967.10	505.69	0.36
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	109.660089	12,885,060.42	109.542000	12,871,185.00	-13,875.42	3.90
		Base		109.660089	12,885,060.42	109.542000	12,871,185.00	-13,875.42	3.90
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	100.381378	1,606,102.05	100.381378	1,606,102.05	0.00	0.49
		Base		100.381378	1,606,102.05	100.381378	1,606,102.05	0.00	0.49
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	103.133902	12,345,128.06	103.126000	12,344,182.20	-945.86	3.74
		Base		103.133902	12,345,128.06	103.126000	12,344,182.20	-945.86	3.74
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	104.627000	1,569,405.00	104.523000	1,567,845.00	-1,560.00	0.48
		Base		104.627000	1,569,405.00	104.523000	1,567,845.00	-1,560.00	0.48
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	107.647000	1,076,470.00	107.378000	1,073,780.00	-2,690.00	0.33
		Base		107.647000	1,076,470.00	107.378000	1,073,780.00	-2,690.00	0.33
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	102.382901	435,127.33	102.409000	435,238.25	110.92	0.13
		Base		102.382901	435,127.33	102.409000	435,238.25	110.92	0.13
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	100.000000	3,660,000.00	100.000000	3,660,000.00	0.00	1.11
		Base		100.000000	3,660,000.00	100.000000	3,660,000.00	0.00	1.11
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	102.379743	1,382,126.53	102.409000	1,382,521.50	394.97	0.42
		Base		102.379743	1,382,126.53	102.409000	1,382,521.50	394.97	0.42
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	104.713449	11,518,479.44	104.716000	11,518,760.00	280.56	3.49
		Base		104.713449	11,518,479.44	104.716000	11,518,760.00	280.56	3.49

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88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	108.290515	5,414,525.73	108.285000	5,414,250.00	-275.73	1.64
		Base		108.290515	5,414,525.73	108.285000	5,414,250.00	-275.73	1.64
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	103.940972	4,162,835.91	103.936000	4,162,636.80	-199.11	1.26
		Base		103.940972	4,162,835.91	103.936000	4,162,636.80	-199.11	1.26
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	107.990000	6,608,988.00	107.991000	6,609,049.20	61.20	2.00
		Base		107.990000	6,608,988.00	107.991000	6,609,049.20	61.20	2.00
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	105.924231	2,118,484.62	106.085000	2,121,700.00	3,215.38	0.64
		Base		105.924231	2,118,484.62	106.085000	2,121,700.00	3,215.38	0.64
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	100.907010	1,705,328.47	100.920000	1,705,548.00	219.53	0.52
		Base		100.907010	1,705,328.47	100.920000	1,705,548.00	219.53	0.52
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	104.592736	5,229,636.82	104.561000	5,228,050.00	-1,586.82	1.59
		Base		104.592736	5,229,636.82	104.561000	5,228,050.00	-1,586.82	1.59
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		Local	5,000,000.000	100.291423	5,014,571.15	100.291423	5,014,571.15	0.00	1.52
		Base		100.291423	5,014,571.15	100.291423	5,014,571.15	0.00	1.52
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	109.377000	6,398,554.50	109.355000	6,397,267.50	-1,287.00	1.94
		Base		109.377000	6,398,554.50	109.355000	6,397,267.50	-1,287.00	1.94
US DOLLAR Total									
		Local	306,650,000.000		320,915,140.53		320,983,818.27	68,677.74	97.33
		Base			320,915,140.53		320,983,818.27	68,677.74	97.33
FIXED INCOME Total									
		Base	306,650,000.000		320,915,140.53		320,983,818.27	68,677.74	97.33

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		315,455,573.540	Base	329,720,714.07		329,789,391.81	68,677.74	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								
		2,079,862.270	Local	1.000000	2,079,862.27	1.000000	2,079,862.27	0.00	0.68
			Base	1.000000	2,079,862.27	1.000000	2,079,862.27	0.00	0.68
US DOLLAR Total									
		2,079,862.270	Local		2,079,862.27		2,079,862.27	0.00	0.68
			Base		2,079,862.27		2,079,862.27	0.00	0.68
CASH Total									
		2,079,862.270	Base		2,079,862.27		2,079,862.27	0.00	0.68
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
2063C1R77	CONCORD MIN CPTL CO					0.27	07 Apr 2015		
		10,000,000.000	Local	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	3.27
			Base	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	3.27
76582KS69	RIDGEFIELD FUNDING CO					0.32	06 May 2015		
		10,000,000.000	Local	99.968889	9,996,888.89	99.968889	9,996,888.89	0.00	3.27
			Base	99.968889	9,996,888.89	99.968889	9,996,888.89	0.00	3.27
979QHR003	SOUTH STREET REPO					0.3	01 Apr 2015		
		16,248,364.920	Local	100.000000	16,248,364.92	100.000000	16,248,364.92	0.00	5.32
			Base	100.000000	16,248,364.92	100.000000	16,248,364.92	0.00	5.32
979QHT009	WELLS FARGO REPO					0.12	01 Apr 2015		
		25,137,941.230	Local	100.000000	25,137,941.23	100.000000	25,137,941.23	0.00	8.23
			Base	100.000000	25,137,941.23	100.000000	25,137,941.23	0.00	8.23
US DOLLAR Total									
		61,386,306.150	Local		61,382,745.04		61,382,745.04	0.00	20.10
			Base		61,382,745.04		61,382,745.04	0.00	20.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			61,386,306.150	Base	61,382,745.04		61,382,745.04	0.00	20.10
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	2,071,950.01	108.404700	2,276,498.70	204,548.69	0.75
				Base	2,071,950.01	108.404700	2,276,498.70	204,548.69	0.75
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	994,216.95	105.027200	1,050,272.00	56,055.05	0.34
				Base	994,216.95	105.027200	1,050,272.00	56,055.05	0.34
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.553	15 Jun 2021		
			3,000,000.000	Local	3,000,000.00	99.948200	2,998,446.00	-1,554.00	0.98
Original Face:			3,000,000.000	Base	3,000,000.00	99.948200	2,998,446.00	-1,554.00	0.98
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
			4,500,000.000	Local	4,498,892.50	102.105400	4,594,743.00	95,850.50	1.50
				Base	4,498,892.50	102.105400	4,594,743.00	95,850.50	1.50
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5745	15 Sep 2017		
			2,000,000.000	Local	2,000,000.00	100.211800	2,004,236.00	4,236.00	0.66
Original Face:			2,000,000.000	Base	2,000,000.00	100.211800	2,004,236.00	4,236.00	0.66
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
			2,000,000.000	Local	1,999,909.69	101.535400	2,030,708.00	30,798.31	0.66
				Base	1,999,909.69	101.535400	2,030,708.00	30,798.31	0.66
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.26935	26 Sep 2016		
			3,000,000.000	Local	2,999,449.39	99.197500	2,975,925.00	-23,524.39	0.97
				Base	2,999,449.39	99.197500	2,975,925.00	-23,524.39	0.97
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
			2,000,000.000	Local	1,999,380.63	101.397600	2,027,952.00	28,571.37	0.66
				Base	1,999,380.63	101.397600	2,027,952.00	28,571.37	0.66

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084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.953688	1,999,073.75	102.236100	2,044,722.00	45,648.25	0.67
		Base		99.953688	1,999,073.75	102.236100	2,044,722.00	45,648.25	0.67
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.900458	1,998,009.15	101.420300	2,028,406.00	30,396.85	0.66
		Base		99.900458	1,998,009.15	101.420300	2,028,406.00	30,396.85	0.66
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6545	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	0.98
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	0.98
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.606249	2,575,519.97	101.795200	2,605,957.12	30,437.15	0.85
		Base		100.606249	2,575,519.97	101.795200	2,605,957.12	30,437.15	0.85
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	1.64
		Base		100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	1.64
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.361948	802,895.58	104.385000	835,080.00	32,184.42	0.27
		Base		100.361948	802,895.58	104.385000	835,080.00	32,184.42	0.27
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	101.484544	2,689,340.42	102.366100	2,712,701.65	23,361.23	0.89
		Base		101.484544	2,689,340.42	102.366100	2,712,701.65	23,361.23	0.89
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,190,155.350	101.556566	4,255,377.90	100.565670	4,213,857.80	-41,520.10	1.38
	Original Face:	Base	5,000,000.000	101.556566	4,255,377.90	100.565670	4,213,857.80	-41,520.10	1.38
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	191,695.350	101.388124	194,356.32	106.218407	203,615.75	9,259.43	0.07
	Original Face:	Base	3,158,366.000	101.388124	194,356.32	106.218407	203,615.75	9,259.43	0.07
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	159,509.600	100.417574	160,175.67	106.088130	169,220.75	9,045.08	0.06
	Original Face:	Base	2,500,000.000	100.417574	160,175.67	106.088130	169,220.75	9,045.08	0.06

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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	99.918300	1,998,366.00	-1,634.00	0.65
		Base		100.000000	2,000,000.00	99.918300	1,998,366.00	-1,634.00	0.65
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.265502	3,970,620.09	99.841100	3,993,644.00	23,023.91	1.31
		Base		99.265502	3,970,620.09	99.841100	3,993,644.00	23,023.91	1.31
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	97.524600	2,925,738.00	-74,262.00	0.96
		Base		100.000000	3,000,000.00	97.524600	2,925,738.00	-74,262.00	0.96
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.67375	25 Jun 2022		
		Local	2,905,394.630	100.000000	2,905,394.63	100.376800	2,916,342.16	10,947.53	0.95
	Original Face:	Base	3,000,000.000	100.000000	2,905,394.63	100.376800	2,916,342.16	10,947.53	0.95
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,553,804.830	100.483026	5,580,631.17	99.483400	5,525,113.87	-55,517.30	1.81
	Original Face:	Base	7,000,000.000	100.483026	5,580,631.17	99.483400	5,525,113.87	-55,517.30	1.81
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,183,091.150	100.261072	4,194,012.01	99.966800	4,181,702.36	-12,309.65	1.37
	Original Face:	Base	5,000,000.000	100.261072	4,194,012.01	99.966800	4,181,702.36	-12,309.65	1.37
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	7,081,055.190	99.295859	7,031,194.57	103.327000	7,316,641.90	285,447.33	2.40
	Original Face:	Base	9,000,000.000	99.295859	7,031,194.57	103.327000	7,316,641.90	285,447.33	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	101.218600	5,435,438.82	65,438.82	1.78
		Base		100.000000	5,370,000.00	101.218600	5,435,438.82	65,438.82	1.78
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,374,480.200	98.233436	2,332,533.48	102.152800	2,425,598.01	93,064.53	0.79
	Original Face:	Base	5,000,000.000	98.233436	2,332,533.48	102.152800	2,425,598.01	93,064.53	0.79
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,137,818.950	97.808070	2,090,959.46	100.856700	2,156,133.64	65,174.18	0.71
	Original Face:	Base	5,000,000.000	97.808070	2,090,959.46	100.856700	2,156,133.64	65,174.18	0.71

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3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	935,405.040	101.040778	945,140.53	103.169500	965,052.70	19,912.17	0.32
Original Face:		Base	4,000,000.000	101.040778	945,140.53	103.169500	965,052.70	19,912.17	0.32
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	481,683.600	102.612593	494,268.03	104.671100	504,183.52	9,915.49	0.17
Original Face:		Base	3,000,000.000	102.612593	494,268.03	104.671100	504,183.52	9,915.49	0.17
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	566,743.220	99.790503	565,555.91	103.525400	586,723.19	21,167.28	0.19
Original Face:		Base	2,000,000.000	99.790503	565,555.91	103.525400	586,723.19	21,167.28	0.19
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,707,707.900	103.383549	1,765,489.03	106.221900	1,813,959.78	48,470.75	0.59
Original Face:		Base	2,000,000.000	103.383549	1,765,489.03	106.221900	1,813,959.78	48,470.75	0.59
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,463,986.110	102.497669	1,500,551.64	104.164600	1,524,955.28	24,403.64	0.50
Original Face:		Base	3,000,000.000	102.497669	1,500,551.64	104.164600	1,524,955.28	24,403.64	0.50
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,556,367.850	103.626531	3,685,340.64	107.129000	3,809,901.31	124,560.67	1.25
Original Face:		Base	4,750,000.000	103.626531	3,685,340.64	107.129000	3,809,901.31	124,560.67	1.25
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,351,012.560	99.257346	1,340,979.21	99.794300	1,348,233.53	7,254.32	0.44
Original Face:		Base	2,000,000.000	99.257346	1,340,979.21	99.794300	1,348,233.53	7,254.32	0.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.078798	2,101,575.95	108.553000	2,171,060.00	69,484.05	0.71
Original Face:		Base	2,000,000.000	105.078798	2,101,575.95	108.553000	2,171,060.00	69,484.05	0.71
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.350034	796,391.30	100.937330	801,052.16	4,660.86	0.26
Original Face:		Base	2,000,000.000	100.350034	796,391.30	100.937330	801,052.16	4,660.86	0.26
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	313,070.680	102.426267	320,666.61	105.203259	329,360.56	8,693.95	0.11
Original Face:		Base	500,000.000	102.426267	320,666.61	105.203259	329,360.56	8,693.95	0.11

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3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,457,580.920	106.221229	6,859,321.79	108.124489	6,982,226.37	122,904.58	2.29
Original Face:		Base	7,000,000.000	106.221229	6,859,321.79	108.124489	6,982,226.37	122,904.58	2.29
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	60,767.800	99.474656	60,448.56	100.509400	61,077.35	628.79	0.02
Original Face:		Base	5,000,000.000	99.474656	60,448.56	100.509400	61,077.35	628.79	0.02
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	238,776.900	100.072113	238,949.09	103.696800	247,604.00	8,654.91	0.08
Original Face:		Base	6,000,000.000	100.072113	238,949.09	103.696800	247,604.00	8,654.91	0.08
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	288,706.300	102.255431	295,217.87	105.919600	305,796.56	10,578.69	0.10
Original Face:		Base	10,000,000.000	102.255431	295,217.87	105.919600	305,796.56	10,578.69	0.10
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,539,615.940	106.303816	1,636,670.49	103.389900	1,591,807.38	-44,863.11	0.52
Original Face:		Base	1,625,000.000	106.303816	1,636,670.49	103.389900	1,591,807.38	-44,863.11	0.52
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	100,760.150	103.980383	104,770.79	103.434100	104,220.35	-550.44	0.03
Original Face:		Base	2,500,000.000	103.980383	104,770.79	103.434100	104,220.35	-550.44	0.03
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	126,159.360	101.950644	128,620.28	102.805700	129,699.01	1,078.73	0.04
Original Face:		Base	2,000,000.000	101.950644	128,620.28	102.805700	129,699.01	1,078.73	0.04
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,237,556.640	99.027431	1,225,520.55	103.329200	1,278,757.38	53,236.83	0.42
Original Face:		Base	3,000,000.000	99.027431	1,225,520.55	103.329200	1,278,757.38	53,236.83	0.42
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,338,900.960	97.810982	2,287,701.99	101.809300	2,381,218.70	93,516.71	0.78
Original Face:		Base	4,867,385.000	97.810982	2,287,701.99	101.809300	2,381,218.70	93,516.71	0.78
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	824,854.750	106.324004	877,018.60	107.396500	885,865.13	8,846.53	0.29
Original Face:		Base	5,000,000.000	106.324004	877,018.60	107.396500	885,865.13	8,846.53	0.29

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	184,257.180	100.530872	185,235.35	105.368821	194,149.62	8,914.27	0.06
Original Face:		Base	3,000,000.000	100.530872	185,235.35	105.368821	194,149.62	8,914.27	0.06
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	5,957,946.540	103.286891	6,153,777.76	105.713648	6,298,362.63	144,584.87	2.06
Original Face:		Base	7,000,000.000	103.286891	6,153,777.76	105.713648	6,298,362.63	144,584.87	2.06
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	3,475,178.400	99.998468	3,475,125.17	99.999410	3,475,157.90	32.73	1.14
Original Face:		Base	5,000,000.000	99.998468	3,475,125.17	99.999410	3,475,157.90	32.73	1.14
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999553	4,499,979.89	99.979830	4,499,092.35	-887.54	1.47
Original Face:		Base	4,500,000.000	99.999553	4,499,979.89	99.979830	4,499,092.35	-887.54	1.47
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6245	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.060200	2,001,204.00	1,204.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.060200	2,001,204.00	1,204.00	0.66
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	201,113.950	101.844342	204,823.18	105.632886	212,442.47	7,619.29	0.07
Original Face:		Base	1,808,277.000	101.844342	204,823.18	105.632886	212,442.47	7,619.29	0.07
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.518728	1,780,186.68	108.217000	1,916,523.07	136,336.39	0.63
		Base		100.518728	1,780,186.68	108.217000	1,916,523.07	136,336.39	0.63
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	100.579900	3,017,397.00	17,397.00	0.99
		Base		100.000000	3,000,000.00	100.579900	3,017,397.00	17,397.00	0.99
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2706	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.285000	4,051,400.00	51,400.00	1.33
		Base		100.000000	4,000,000.00	101.285000	4,051,400.00	51,400.00	1.33
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.71455	22 Mar 2016		
		Local	3,000,000.000	99.077426	2,972,322.78	99.973400	2,999,202.00	26,879.22	0.98
		Base		99.077426	2,972,322.78	99.973400	2,999,202.00	26,879.22	0.98

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	5,000,000.000	100.576907	5,028,845.35	101.387300	5,069,365.00	40,519.65	1.66
		Base		100.576907	5,028,845.35	101.387300	5,069,365.00	40,519.65	1.66
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	104,075.990	100.127762	104,208.96	102.865200	107,057.98	2,849.02	0.04
Original Face:		Base	5,650,000.000	100.127762	104,208.96	102.865200	107,057.98	2,849.02	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,512,439.400	99.959653	2,511,425.70	103.054300	2,589,176.84	77,751.14	0.85
Original Face:		Base	5,000,000.000	99.959653	2,511,425.70	103.054300	2,589,176.84	77,751.14	0.85
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,334,095.500	99.783526	1,331,207.53	102.426300	1,366,464.66	35,257.13	0.45
Original Face:		Base	3,000,000.000	99.783526	1,331,207.53	102.426300	1,366,464.66	35,257.13	0.45
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	4,768,976.340	99.997086	4,768,837.38	99.958400	4,766,992.45	-1,844.93	1.56
Original Face:		Base	5,000,000.000	99.997086	4,768,837.38	99.958400	4,766,992.45	-1,844.93	1.56
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.991344	4,999,567.20	99.961320	4,998,066.00	-1,501.20	1.64
Original Face:		Base	5,000,000.000	99.991344	4,999,567.20	99.961320	4,998,066.00	-1,501.20	1.64
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.954305	1,999,086.09	101.880400	2,037,608.00	38,521.91	0.67
		Base		99.954305	1,999,086.09	101.880400	2,037,608.00	38,521.91	0.67
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.836207	1,996,724.14	100.946700	2,018,934.00	22,209.86	0.66
		Base		99.836207	1,996,724.14	100.946700	2,018,934.00	22,209.86	0.66
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.338200	3,010,146.00	10,146.00	0.99
		Base		100.000000	3,000,000.00	100.338200	3,010,146.00	10,146.00	0.99
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.38955	22 Sep 2015		
		Local	4,000,000.000	99.978893	3,999,155.73	100.417300	4,016,692.00	17,536.27	1.32
		Base		99.978893	3,999,155.73	100.417300	4,016,692.00	17,536.27	1.32

& 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
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,000,000.000	107.716418	4,308,656.71	102.231400	4,089,256.00	-219,400.71	1.34
Original Face:		Base	4,000,000.000	107.716418	4,308,656.71	102.231400	4,089,256.00	-219,400.71	1.34
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	110.332533	3,309,976.00	110.927000	3,327,810.00	17,834.00	1.09
		Base		110.332533	3,309,976.00	110.927000	3,327,810.00	17,834.00	1.09
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.951084	989,510.84	100.130500	1,001,305.00	11,794.16	0.33
		Base		98.951084	989,510.84	100.130500	1,001,305.00	11,794.16	0.33
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	102.592126	4,271,936.12	104.554100	4,353,632.72	81,696.60	1.43
		Base		102.592126	4,271,936.12	104.554100	4,353,632.72	81,696.60	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.63365	07 Jun 2017		
		Local	4,050,000.000	97.107024	3,932,834.46	99.510800	4,030,187.40	97,352.94	1.32
		Base		97.107024	3,932,834.46	99.510800	4,030,187.40	97,352.94	1.32
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.935130	799,481.04	108.821800	870,574.40	71,093.36	0.29
		Base		99.935130	799,481.04	108.821800	870,574.40	71,093.36	0.29
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.949752	2,998,492.56	102.180200	3,065,406.00	66,913.44	1.00
		Base		99.949752	2,998,492.56	102.180200	3,065,406.00	66,913.44	1.00
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.891574	4,495,120.84	101.493400	4,567,203.00	72,082.16	1.50
		Base		99.891574	4,495,120.84	101.493400	4,567,203.00	72,082.16	1.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.166473	1,001,664.73	103.729600	1,037,296.00	35,631.27	0.34
		Base		100.166473	1,001,664.73	103.729600	1,037,296.00	35,631.27	0.34
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.921025	4,996,051.24	100.231600	5,011,580.00	15,528.76	1.64
		Base		99.921025	4,996,051.24	100.231600	5,011,580.00	15,528.76	1.64

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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
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.779080	2,993,372.40	101.193300	3,035,799.00	42,426.60	0.99
		Base		99.779080	2,993,372.40	101.193300	3,035,799.00	42,426.60	0.99
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.312578	1,003,125.78	112.010600	1,120,106.00	116,980.22	0.37
		Base		100.312578	1,003,125.78	112.010600	1,120,106.00	116,980.22	0.37
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6971	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.887700	4,994,385.00	-5,615.00	1.64
		Base		100.000000	5,000,000.00	99.887700	4,994,385.00	-5,615.00	1.64
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.802111	998,021.11	110.736300	1,107,363.00	109,341.89	0.36
		Base		99.802111	998,021.11	110.736300	1,107,363.00	109,341.89	0.36
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.988331	3,999,533.24	99.941800	3,997,672.00	-1,861.24	1.31
Original Face:		Base	4,000,000.000	99.988331	3,999,533.24	99.941800	3,997,672.00	-1,861.24	1.31
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.849071	1,996,981.41	101.954300	2,039,086.00	42,104.59	0.67
		Base		99.849071	1,996,981.41	101.954300	2,039,086.00	42,104.59	0.67
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.970889	4,998,544.45	100.296900	5,014,845.00	16,300.55	1.64
		Base		99.970889	4,998,544.45	100.296900	5,014,845.00	16,300.55	1.64
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.245863	5,012,293.17	100.117200	5,005,860.00	-6,433.17	1.64
		Base		100.245863	5,012,293.17	100.117200	5,005,860.00	-6,433.17	1.64
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.980290	4,999,014.52	100.164100	5,008,205.00	9,190.48	1.64
		Base		99.980290	4,999,014.52	100.164100	5,008,205.00	9,190.48	1.64
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.955706	4,997,785.31	100.118400	5,005,920.00	8,134.69	1.64
		Base		99.955706	4,997,785.31	100.118400	5,005,920.00	8,134.69	1.64

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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
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
			1,000,000.000	Local	99.924663	999,246.63	109.229900	1,092,299.00	93,052.37	0.36
				Base	99.924663	999,246.63	109.229900	1,092,299.00	93,052.37	0.36
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
			5,000,000.000	Local	100.000000	5,000,000.00	100.632900	5,031,645.00	31,645.00	1.65
				Base	100.000000	5,000,000.00	100.632900	5,031,645.00	31,645.00	1.65
US DOLLAR Total									
			237,463,358.610	Local		239,056,243.65		241,933,005.28	2,876,761.63	79.22
	Original Face:		179,859,028.000	Base		239,056,243.65		241,933,005.28	2,876,761.63	79.22
FIXED INCOME Total									
			237,463,358.610	Base		239,056,243.65		241,933,005.28	2,876,761.63	79.22
	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: *March 31, 2015* *View Date:* *April 14, 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									
		300,929,527.030	Base		302,518,850.96		305,395,612.59	2,876,761.63	100.00
Original Face:		179,859,028.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		12,156,809.720	Local	100.000000	12,156,809.72	100.000000	12,156,809.72	0.00	100.00
			Base	100.000000	12,156,809.72	100.000000	12,156,809.72	0.00	100.00
US DOLLAR Total									
		12,156,809.720	Local		12,156,809.72		12,156,809.72	0.00	100.00
			Base		12,156,809.72		12,156,809.72	0.00	100.00
CASH EQUIVALENT Total									
		12,156,809.720	Base		12,156,809.72		12,156,809.72	0.00	100.00

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Books Closed

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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								
		12,156,809.720	Base	12,156,809.72		12,156,809.72	0.00	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	189,810.180	1.000000	189,810.18	1.000000	189,810.18	0.00	0.06
		Base		1.000000	189,810.18	1.000000	189,810.18	0.00	0.06
US DOLLAR Total									
		Local	189,810.180		189,810.18		189,810.18	0.00	0.06
		Base			189,810.18		189,810.18	0.00	0.06
CASH Total									
		Base	189,810.180		189,810.18		189,810.18	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NHT6	ROYAL BK OF CANADA					0.6081	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.890000	1,997,800.00	-2,200.00	0.59
		Base		100.000000	2,000,000.00	99.890000	1,997,800.00	-2,200.00	0.59
979QHT009	WELLS FARGO REPO					0.12	01 Apr 2015		
		Local	11,000,000.000	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.22
		Base		100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.22
US DOLLAR Total									
		Local	13,000,000.000		13,000,000.00		12,997,800.00	-2,200.00	3.81
		Base			13,000,000.00		12,997,800.00	-2,200.00	3.81
CASH EQUIVALENT Total									
		Base	13,000,000.000		13,000,000.00		12,997,800.00	-2,200.00	3.81
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	100.431262	2,008,625.24	103.087700	2,061,754.00	53,128.76	0.60
		Base		100.431262	2,008,625.24	103.087700	2,061,754.00	53,128.76	0.60
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	101.882357	5,094,117.86	101.768900	5,088,445.00	-5,672.86	1.49
		Base		101.882357	5,094,117.86	101.768900	5,088,445.00	-5,672.86	1.49
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8515	22 May 2018		
		Local	5,000,000.000	100.024720	5,001,236.00	100.060100	5,003,005.00	1,769.00	1.47
		Base		100.024720	5,001,236.00	100.060100	5,003,005.00	1,769.00	1.47
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	99.998000	4,999,900.00	-100.00	1.46
		Base		100.000000	5,000,000.00	99.998000	4,999,900.00	-100.00	1.46
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	2,500,000.000	110.674336	2,766,858.41	112.050200	2,801,255.00	34,396.59	0.82
		Base		110.674336	2,766,858.41	112.050200	2,801,255.00	34,396.59	0.82
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5745	15 Sep 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.211800	3,006,354.00	6,354.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.211800	3,006,354.00	6,354.00	0.88
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.948300	1,998,965.99	100.189000	2,003,780.00	4,814.01	0.59
		Base		99.948300	1,998,965.99	100.189000	2,003,780.00	4,814.01	0.59
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.26935	26 Sep 2016		
		Local	5,000,000.000	99.981646	4,999,082.32	99.197500	4,959,875.00	-39,207.32	1.45
		Base		99.981646	4,999,082.32	99.197500	4,959,875.00	-39,207.32	1.45
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	13,000,000.000	101.441428	13,187,385.68	100.206200	13,026,806.00	-160,579.68	3.82
		Base		101.441428	13,187,385.68	100.206200	13,026,806.00	-160,579.68	3.82
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	2,530,000.000	97.145092	2,457,770.84	99.319900	2,512,793.47	55,022.63	0.74
		Base		97.145092	2,457,770.84	99.319900	2,512,793.47	55,022.63	0.74

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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
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	6,000,000.000	99.995293	5,999,717.55	100.038300	6,002,298.00	2,580.45	1.76
Original Face:		Base	6,000,000.000	99.995293	5,999,717.55	100.038300	6,002,298.00	2,580.45	1.76
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6545	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	0.88
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.991381	1,999,827.61	99.429700	1,988,594.00	-11,233.61	0.58
		Base		99.991381	1,999,827.61	99.429700	1,988,594.00	-11,233.61	0.58
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.925749	1,998,514.97	101.535500	2,030,710.00	32,195.03	0.59
		Base		99.925749	1,998,514.97	101.535500	2,030,710.00	32,195.03	0.59
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	1.47
		Base		100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	1.47
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	100.487200	5,024,360.00	24,360.00	1.47
		Base		100.000000	5,000,000.00	100.487200	5,024,360.00	24,360.00	1.47
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	0.59
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.988755	1,999,775.09	101.010200	2,020,204.00	20,428.91	0.59
		Base		99.988755	1,999,775.09	101.010200	2,020,204.00	20,428.91	0.59
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.5245	15 May 2036		
		Local	1,057,848.000	100.054777	1,058,427.46	100.333349	1,061,374.33	2,946.87	0.31
Original Face:		Base	16,000,000.000	100.054777	1,058,427.46	100.333349	1,061,374.33	2,946.87	0.31
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,190,155.350	101.556566	4,255,377.90	100.565670	4,213,857.80	-41,520.10	1.23
Original Face:		Base	5,000,000.000	101.556566	4,255,377.90	100.565670	4,213,857.80	-41,520.10	1.23

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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
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,580,666.100	105.628937	9,063,666.38	103.496350	8,880,676.22	-182,990.16	2.60
Original Face:		Base	10,000,000.000	105.628937	9,063,666.38	103.496350	8,880,676.22	-182,990.16	2.60
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	120.672995	3,016,824.88	125.512100	3,137,802.50	120,977.62	0.92
		Base		120.672995	3,016,824.88	125.512100	3,137,802.50	120,977.62	0.92
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	119.497692	2,987,442.30	123.156900	3,078,922.50	91,480.20	0.90
		Base		119.497692	2,987,442.30	123.156900	3,078,922.50	91,480.20	0.90
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	99.469000	4,973,450.00	-26,550.00	1.46
		Base		100.000000	5,000,000.00	99.469000	4,973,450.00	-26,550.00	1.46
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	99.918300	1,998,366.00	-1,634.00	0.59
		Base		100.000000	2,000,000.00	99.918300	1,998,366.00	-1,634.00	0.59
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	97.524600	3,169,549.50	-80,450.50	0.93
		Base		100.000000	3,250,000.00	97.524600	3,169,549.50	-80,450.50	0.93
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	99.424000	1,988,480.00	-11,520.00	0.58
		Base		100.000000	2,000,000.00	99.424000	1,988,480.00	-11,520.00	0.58
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	100.008900	1,000,089.00	89.00	0.29
		Base		100.000000	1,000,000.00	100.008900	1,000,089.00	89.00	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	100.018100	2,000,362.00	362.00	0.59
		Base		100.000000	2,000,000.00	100.018100	2,000,362.00	362.00	0.59
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.953600	4,997,680.00	-2,320.00	1.46
		Base		100.000000	5,000,000.00	99.953600	4,997,680.00	-2,320.00	1.46

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.67375	25 Jun 2022		
		Local	2,905,394.700	100.000000	2,905,394.70	100.376800	2,916,342.23	10,947.53	0.85
Original Face:		Base	3,000,000.000	100.000000	2,905,394.70	100.376800	2,916,342.23	10,947.53	0.85
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.328054	5,066,402.69	101.608500	5,080,425.00	14,022.31	1.49
Original Face:		Base	5,000,000.000	101.328054	5,066,402.69	101.608500	5,080,425.00	14,022.31	1.49
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.943279	2,018,865.58	100.533800	2,010,676.00	-8,189.58	0.59
Original Face:		Base	2,000,000.000	100.943279	2,018,865.58	100.533800	2,010,676.00	-8,189.58	0.59
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	100.346400	1,003,464.00	3,464.00	0.29
		Base		100.000000	1,000,000.00	100.346400	1,003,464.00	3,464.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,880,692.050	100.919998	2,907,194.36	100.126200	2,884,327.48	-22,866.88	0.84
Original Face:		Base	5,000,000.000	100.919998	2,907,194.36	100.126200	2,884,327.48	-22,866.88	0.84
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.604787	5,230,239.35	105.140200	5,257,010.00	26,770.65	1.54
Original Face:		Base	5,000,000.000	104.604787	5,230,239.35	105.140200	5,257,010.00	26,770.65	1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.083437	3,152,503.12	108.553000	3,256,590.00	104,086.88	0.95
Original Face:		Base	3,000,000.000	105.083437	3,152,503.12	108.553000	3,256,590.00	104,086.88	0.95
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.812103	5,665,843.45	100.427240	5,588,775.85	-77,067.60	1.64
Original Face:		Base	5,565,000.000	101.812103	5,665,843.45	100.427240	5,588,775.85	-77,067.60	1.64
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.946393	4,806,170.90	106.622000	4,791,592.68	-14,578.22	1.40
Original Face:		Base	4,494,000.000	106.946393	4,806,170.90	106.622000	4,791,592.68	-14,578.22	1.40
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.350034	796,391.30	100.937330	801,052.16	4,660.86	0.23
Original Face:		Base	2,000,000.000	100.350034	796,391.30	100.937330	801,052.16	4,660.86	0.23

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3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,927,058.800	100.451634	2,940,278.40	99.816500	2,921,687.65	-18,590.75	0.86
Original Face:		Base	5,000,000.000	100.451634	2,940,278.40	99.816500	2,921,687.65	-18,590.75	0.86
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.755339	863,163.65	101.298310	859,286.79	-3,876.86	0.25
Original Face:		Base	10,630,000.000	101.755339	863,163.65	101.298310	859,286.79	-3,876.86	0.25
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	9,168,967.700	100.457092	9,210,878.30	97.940300	8,980,114.47	-230,763.83	2.63
Original Face:		Base	14,878,168.000	100.457092	9,210,878.30	97.940300	8,980,114.47	-230,763.83	2.63
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.922386	4,946,119.28	101.785500	5,089,275.00	143,155.72	1.49
Original Face:		Base	5,000,000.000	98.922386	4,946,119.28	101.785500	5,089,275.00	143,155.72	1.49
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,096,501.900	99.548812	4,078,018.98	100.522200	4,117,893.83	39,874.85	1.21
Original Face:		Base	5,000,000.000	99.548812	4,078,018.98	100.522200	4,117,893.83	39,874.85	1.21
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.520972	5,076,048.61	104.645700	5,232,285.00	156,236.39	1.53
Original Face:		Base	5,000,000.000	101.520972	5,076,048.61	104.645700	5,232,285.00	156,236.39	1.53
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.677969	5,183,898.44	105.384500	5,269,225.00	85,326.56	1.54
Original Face:		Base	5,000,000.000	103.677969	5,183,898.44	105.384500	5,269,225.00	85,326.56	1.54
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	3,914,345.600	104.397014	4,086,459.94	105.406590	4,125,978.22	39,518.28	1.21
Original Face:		Base	5,000,000.000	104.397014	4,086,459.94	105.406590	4,125,978.22	39,518.28	1.21
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,782,693.860	101.763280	1,814,127.74	101.034300	1,801,132.26	-12,995.48	0.53
Original Face:		Base	1,800,000.000	101.763280	1,814,127.74	101.034300	1,801,132.26	-12,995.48	0.53

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	821,887.000	106.837584	878,084.21	109.110200	896,762.55	18,678.34	0.26
Original Face:		Base	10,000,000.000	106.837584	878,084.21	109.110200	896,762.55	18,678.34	0.26
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.685085	6,521,105.12	109.394500	6,563,670.00	42,564.88	1.92
Original Face:		Base	6,000,000.000	108.685085	6,521,105.12	109.394500	6,563,670.00	42,564.88	1.92
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,645,713.190	107.359664	4,987,622.07	106.098200	4,929,018.07	-58,604.00	1.44
Original Face:		Base	5,568,000.000	107.359664	4,987,622.07	106.098200	4,929,018.07	-58,604.00	1.44
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	824,854.750	106.324003	877,018.59	107.396500	885,865.13	8,846.54	0.26
Original Face:		Base	5,000,000.000	106.324003	877,018.59	107.396500	885,865.13	8,846.54	0.26
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.986100	1,999,722.00	100.135700	2,002,714.00	2,992.00	0.59
Original Face:		Base	2,000,000.000	99.986100	1,999,722.00	100.135700	2,002,714.00	2,992.00	0.59
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	3,475,178.400	99.998468	3,475,125.17	99.999410	3,475,157.90	32.73	1.02
Original Face:		Base	5,000,000.000	99.998468	3,475,125.17	99.999410	3,475,157.90	32.73	1.02
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6245	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.060200	3,001,806.00	1,806.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.060200	3,001,806.00	1,806.00	0.88
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.911880	4,995,593.98	101.011500	5,050,575.00	54,981.02	1.48
		Base		99.911880	4,995,593.98	101.011500	5,050,575.00	54,981.02	1.48
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2706	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.285000	4,051,400.00	51,400.00	1.19
		Base		100.000000	4,000,000.00	101.285000	4,051,400.00	51,400.00	1.19
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	99.909000	4,995,450.00	-4,550.00	1.46
		Base		100.000000	5,000,000.00	99.909000	4,995,450.00	-4,550.00	1.46

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38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	104.010312	5,200,515.58	104.935600	5,246,780.00	46,264.42	1.54
Original Face:		Base	5,000,000.000	104.010312	5,200,515.58	104.935600	5,246,780.00	46,264.42	1.54
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	109.419987	3,282,599.61	113.024200	3,390,726.00	108,126.39	0.99
		Base		109.419987	3,282,599.61	113.024200	3,390,726.00	108,126.39	0.99
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.991344	4,999,567.20	99.961320	4,998,066.00	-1,501.20	1.46
Original Face:		Base	5,000,000.000	99.991344	4,999,567.20	99.961320	4,998,066.00	-1,501.20	1.46
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.790584	3,023,717.51	101.817200	3,054,516.00	30,798.49	0.89
		Base		100.790584	3,023,717.51	101.817200	3,054,516.00	30,798.49	0.89
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.836304	1,996,726.08	100.946700	2,018,934.00	22,207.92	0.59
		Base		99.836304	1,996,726.08	100.946700	2,018,934.00	22,207.92	0.59
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6281	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.338200	3,010,146.00	10,146.00	0.88
		Base		100.000000	3,000,000.00	100.338200	3,010,146.00	10,146.00	0.88
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.094827	5,004,741.36	100.252500	5,012,625.00	7,883.64	1.47
		Base		100.094827	5,004,741.36	100.252500	5,012,625.00	7,883.64	1.47
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,800,000.000	107.716420	5,170,388.15	102.231400	4,907,107.20	-263,280.95	1.44
Original Face:		Base	4,800,000.000	107.716420	5,170,388.15	102.231400	4,907,107.20	-263,280.95	1.44
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.710317	4,985,515.85	100.421400	5,021,070.00	35,554.15	1.47
		Base		99.710317	4,985,515.85	100.421400	5,021,070.00	35,554.15	1.47
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.63365	07 Jun 2017		
		Local	7,000,000.000	97.110639	6,797,744.76	99.510800	6,965,756.00	168,011.24	2.04
		Base		97.110639	6,797,744.76	99.510800	6,965,756.00	168,011.24	2.04

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64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.905854	4,995,292.71	100.218000	5,010,900.00	15,607.29	1.47
		Base		99.905854	4,995,292.71	100.218000	5,010,900.00	15,607.29	1.47
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	1.47
		Base		99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	1.47
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	109.369264	1,788,187.47	110.822200	1,811,942.97	23,755.50	0.53
		Base		109.369264	1,788,187.47	110.822200	1,811,942.97	23,755.50	0.53
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.879562	2,996,386.86	102.061100	3,061,833.00	65,446.14	0.90
		Base		99.879562	2,996,386.86	102.061100	3,061,833.00	65,446.14	0.90
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	1,283,000.000	100.899986	1,294,546.82	100.888800	1,294,403.30	-143.52	0.38
		Base		100.899986	1,294,546.82	100.888800	1,294,403.30	-143.52	0.38
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.515561	2,985,466.83	101.204400	3,036,132.00	50,665.17	0.89
		Base		99.515561	2,985,466.83	101.204400	3,036,132.00	50,665.17	0.89
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	97.528700	2,925,861.00	-74,139.00	0.86
		Base		100.000000	3,000,000.00	97.528700	2,925,861.00	-74,139.00	0.86
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.2745	15 Dec 2021		
		Local	922,514.200	100.000000	922,514.20	100.232900	924,662.74	2,148.54	0.27
	Original Face:	Base	5,000,000.000	100.000000	922,514.20	100.232900	924,662.74	2,148.54	0.27
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.45375	25 Sep 2019		
		Local	1,413,348.740	100.000000	1,413,348.74	99.892600	1,411,830.80	-1,517.94	0.41
	Original Face:	Base	2,000,000.000	100.000000	1,413,348.74	99.892600	1,411,830.80	-1,517.94	0.41
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.852242	2,995,567.26	100.835700	3,025,071.00	29,503.74	0.89
		Base		99.852242	2,995,567.26	100.835700	3,025,071.00	29,503.74	0.89

& 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
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6971	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.887700	4,994,385.00	-5,615.00	1.46
		Base		100.000000	5,000,000.00	99.887700	4,994,385.00	-5,615.00	1.46
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.988331	3,999,533.24	99.941800	3,997,672.00	-1,861.24	1.17
	Original Face:	Base	4,000,000.000	99.988331	3,999,533.24	99.941800	3,997,672.00	-1,861.24	1.17
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.970889	4,998,544.45	100.296900	5,014,845.00	16,300.55	1.47
		Base		99.970889	4,998,544.45	100.296900	5,014,845.00	16,300.55	1.47
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	4,000,000.000	99.855810	3,994,232.41	99.972200	3,998,888.00	4,655.59	1.17
		Base		99.855810	3,994,232.41	99.972200	3,998,888.00	4,655.59	1.17
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.980290	4,999,014.52	100.164100	5,008,205.00	9,190.48	1.47
		Base		99.980290	4,999,014.52	100.164100	5,008,205.00	9,190.48	1.47
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.961592	3,088,847.77	104.528700	3,135,861.00	47,013.23	0.92
		Base		102.961592	3,088,847.77	104.528700	3,135,861.00	47,013.23	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6233	15 Oct 2016		
		Local	5,000,000.000	97.564856	4,878,242.81	99.773600	4,988,680.00	110,437.19	1.46
		Base		97.564856	4,878,242.81	99.773600	4,988,680.00	110,437.19	1.46
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	100.632900	5,031,645.00	31,645.00	1.47
		Base		100.000000	5,000,000.00	100.632900	5,031,645.00	31,645.00	1.47
US DOLLAR Total									
		Local	322,306,707.230		327,434,883.80		328,202,750.60	767,866.80	96.14
	Original Face:	Base	197,735,168.000		327,434,883.80		328,202,750.60	767,866.80	96.14
FIXED INCOME Total									
		Base	322,306,707.230		327,434,883.80		328,202,750.60	767,866.80	96.14

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Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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

Original Face: 197,735,168.000

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

Books Closed

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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									
		335,496,517.410	Base		340,624,693.98		341,390,360.78	765,666.80	100.00
Original Face:		197,735,168.000							

& 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	367,548.500	1.000000	367,548.50	1.000000	367,548.50	0.00	0.03
		Base		1.000000	367,548.50	1.000000	367,548.50	0.00	0.03
US DOLLAR Total									
		Local	367,548.500		367,548.50		367,548.50	0.00	0.03
		Base			367,548.50		367,548.50	0.00	0.03
CASH Total									
		Base	367,548.500		367,548.50		367,548.50	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		Local	30,000,000.000	99.884083	29,965,225.00	99.905200	29,971,560.00	6,335.00	2.78
		Base		99.884083	29,965,225.00	99.905200	29,971,560.00	6,335.00	2.78
06945MSD9	BARTON CAPITAL CORP.					0.21	13 May 2015		
		Local	25,000,000.000	99.975500	24,993,875.00	99.975500	24,993,875.00	0.00	2.32
		Base		99.975500	24,993,875.00	99.975500	24,993,875.00	0.00	2.32
15060YS50	CEDAR SPRING CPTL CO					0.34	05 May 2015		
		Local	40,000,000.000	99.967889	39,987,155.55	99.967889	39,987,155.55	0.00	3.71
		Base		99.967889	39,987,155.55	99.967889	39,987,155.55	0.00	3.71
2063C1U65	CONCORD MIN CPTL CO					0.32	06 Jul 2015		
		Local	40,000,000.000	99.914667	39,965,866.67	99.934794	39,973,917.60	8,050.93	3.71
		Base		99.914667	39,965,866.67	99.934794	39,973,917.60	8,050.93	3.71
2284K1R70	CROWN POINT CAP CO.					0.28	07 Apr 2015		
		Local	5,000,000.000	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.46
		Base		99.995333	4,999,766.67	99.995333	4,999,766.67	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		
		30,000,000.000	Local	99.977639	29,993,291.67	99.977639	29,993,291.67	0.00	2.78
			Base	99.977639	29,993,291.67	99.977639	29,993,291.67	0.00	2.78
52952MU65	LEXINGTN PKR CAP CO LL					0.34	06 Jul 2015		
		10,000,000.000	Local	99.909333	9,990,933.33	99.934794	9,993,479.40	2,546.07	0.93
			Base	99.909333	9,990,933.33	99.934794	9,993,479.40	2,546.07	0.93
5766P1SJ1	MATCHPOINT MASTER TR					0.31	18 May 2015		
		31,398,000.000	Local	99.959528	31,385,292.53	99.959528	31,385,292.53	0.00	2.91
			Base	99.959528	31,385,292.53	99.959528	31,385,292.53	0.00	2.91
78009NHT6	ROYAL BK OF CANADA					0.6081	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.12	99.890000	9,931,097.76	-10,936.36	0.92
			Base	100.000001	9,942,034.12	99.890000	9,931,097.76	-10,936.36	0.92
979QHR003	SOUTH STREET REPO					0.3	01 Apr 2015		
		1,595,746.430	Local	100.000000	1,595,746.43	100.000000	1,595,746.43	0.00	0.15
			Base	100.000000	1,595,746.43	100.000000	1,595,746.43	0.00	0.15
979QHR003	SOUTH STREET REPO					0.35	01 Apr 2015		
		22,404,253.570	Local	100.000000	22,404,253.57	100.000000	22,404,253.57	0.00	2.08
			Base	100.000000	22,404,253.57	100.000000	22,404,253.57	0.00	2.08
US DOLLAR Total									
		245,340,034.000	Local		245,223,440.54		245,229,436.18	5,995.64	22.77
			Base		245,223,440.54		245,229,436.18	5,995.64	22.77
CASH EQUIVALENT Total									
		245,340,034.000	Base		245,223,440.54		245,229,436.18	5,995.64	22.77

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6431	12 Feb 2016		
		4,322,624.000	Local	99.999995	4,322,623.77	99.938600	4,319,969.91	-2,653.86	0.40
			Base	99.999995	4,322,623.77	99.938600	4,319,969.91	-2,653.86	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
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0151	06 Nov 2015		
		Local	6,483,935.000	100.000002	6,483,935.14	100.302100	6,503,522.97	19,587.83	0.60
		Base		100.000002	6,483,935.14	100.302100	6,503,522.97	19,587.83	0.60
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3245	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	100.000000	4,322,623.55	0.00	0.40
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	100.000000	4,322,623.55	0.00	0.40
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.146789	2,164,484.56	100.146789	2,164,484.57	0.01	0.20
		Base		100.146789	2,164,484.56	100.146789	2,164,484.57	0.01	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000013	598,683.08	100.023000	598,820.70	137.62	0.06
		Base		100.000013	598,683.08	100.023000	598,820.70	137.62	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5745	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.211800	6,497,668.30	13,732.98	0.60
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.211800	6,497,668.30	13,732.98	0.60
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.948295	4,320,388.98	100.189000	4,330,793.76	10,404.78	0.40
		Base		99.948295	4,320,388.98	100.189000	4,330,793.76	10,404.78	0.40
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	6,200,000.000	101.551525	6,296,194.52	100.206200	6,212,784.40	-83,410.12	0.58
		Base		101.551525	6,296,194.52	100.206200	6,212,784.40	-83,410.12	0.58
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.953658	3,456,496.44	102.236100	3,535,425.55	78,929.11	0.33
		Base		99.953658	3,456,496.44	102.236100	3,535,425.55	78,929.11	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	101.216400	2,187,602.20	26,290.38	0.20
		Base		99.999992	2,161,311.82	101.216400	2,187,602.20	26,290.38	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	112.316298	3,204,307.60	112.261400	3,202,741.40	-1,566.20	0.30
		Base		112.316298	3,204,307.60	112.261400	3,202,741.40	-1,566.20	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.997658	1,729,008.51	100.006300	1,729,157.93	149.42	0.16
Original Face:		Base	1,729,049.000	99.997658	1,729,008.51	100.006300	1,729,157.93	149.42	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	103.765844	708,694.77	104.888000	716,358.82	7,664.05	0.07
		Base		103.765844	708,694.77	104.888000	716,358.82	7,664.05	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5615	23 May 2017		
		Local	8,336,180.000	99.259886	8,274,482.73	99.319900	8,279,485.64	5,002.91	0.77
		Base		99.259886	8,274,482.73	99.319900	8,279,485.64	5,002.91	0.77
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	6,612,775.870	99.995706	6,612,491.94	100.514700	6,646,811.83	34,319.89	0.62
Original Face:		Base	7,780,722.000	99.995706	6,612,491.94	100.514700	6,646,811.83	34,319.89	0.62
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.925583	3,455,525.60	101.535500	3,511,198.11	55,672.51	0.33
		Base		99.925583	3,455,525.60	101.535500	3,511,198.11	55,672.51	0.33
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.995076	1,296,723.14	100.358000	1,301,429.50	4,706.36	0.12
Original Face:		Base	1,296,787.000	99.995076	1,296,723.14	100.358000	1,301,429.50	4,706.36	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.992508	6,051,219.63	99.796600	6,039,363.90	-11,855.73	0.56
Original Face:		Base	6,051,673.000	99.992508	6,051,219.63	99.796600	6,039,363.90	-11,855.73	0.56
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	4,325,316.990	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	0.40
Original Face:		Base	12,000,000.000	100.000000	4,325,316.99	99.998340	4,325,245.19	-71.80	0.40
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.606236	2,174,414.65	101.795200	2,200,111.87	25,697.22	0.20
		Base		100.606236	2,174,414.65	101.795200	2,200,111.87	25,697.22	0.20
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.3045	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.992300	3,933,284.54	-302.89	0.37
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.992300	3,933,284.54	-302.89	0.37

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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
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4271	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	0.46
		Base		100.000000	5,000,000.00	100.046700	5,002,335.00	2,335.00	0.46
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	100.280838	3,850,784.16	100.205800	3,847,902.72	-2,881.44	0.36
		Base		100.280838	3,850,784.16	100.205800	3,847,902.72	-2,881.44	0.36
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.80
		Base		100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.80
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.988784	5,618,780.73	101.010200	5,676,178.29	57,397.56	0.53
		Base		99.988784	5,618,780.73	101.010200	5,676,178.29	57,397.56	0.53
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.965565	9,996,556.48	100.337500	10,033,750.00	37,193.52	0.93
		Base		99.965565	9,996,556.48	100.337500	10,033,750.00	37,193.52	0.93
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.000	99.995207	2,593,449.70	100.052400	2,594,933.03	1,483.33	0.24
	Original Face:	Base	2,593,574.000	99.995207	2,593,449.70	100.052400	2,594,933.03	1,483.33	0.24
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5445	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.231700	3,466,111.26	8,012.42	0.32
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.231700	3,466,111.26	8,012.42	0.32
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6245	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.941400	6,048,126.69	-3,546.28	0.56
	Original Face:	Base	6,051,673.000	100.000000	6,051,672.97	99.941400	6,048,126.69	-3,546.28	0.56
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.990893	6,051,121.87	100.023300	6,053,083.01	1,961.14	0.56
	Original Face:	Base	6,051,673.000	99.990893	6,051,121.87	100.023300	6,053,083.01	1,961.14	0.56

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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
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.640520	3,445,667.82	100.731500	3,483,394.99	37,727.17	0.32
		Base		99.640520	3,445,667.82	100.731500	3,483,394.99	37,727.17	0.32
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,223,313.840	102.441969	1,253,186.78	105.074640	1,285,392.61	32,205.83	0.12
	Original Face:	Base	2,096,032.000	102.441969	1,253,186.78	105.074640	1,285,392.61	32,205.83	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	100.090100	15,013,515.00	13,515.00	1.39
		Base		100.000000	15,000,000.00	100.090100	15,013,515.00	13,515.00	1.39
3130A45K4	FEDERAL HOME LOAN BANK BONDS 02/17 0.8					0.8	27 Feb 2017		
		Local	10,000,000.000	99.949663	9,994,966.29	100.100600	10,010,060.00	15,093.71	0.93
		Base		99.949663	9,994,966.29	100.100600	10,010,060.00	15,093.71	0.93
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.885374	4,749,435.67	101.953500	4,847,772.70	98,337.03	0.45
		Base		99.885374	4,749,435.67	101.953500	4,847,772.70	98,337.03	0.45
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,447,951.830	105.774360	6,820,279.79	105.392435	6,795,653.44	-24,626.35	0.63
	Original Face:	Base	8,645,247.000	105.774360	6,820,279.79	105.392435	6,795,653.44	-24,626.35	0.63
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,834,304.270	105.651493	2,994,484.78	105.026105	2,976,759.38	-17,725.40	0.28
	Original Face:	Base	4,322,624.000	105.651493	2,994,484.78	105.026105	2,976,759.38	-17,725.40	0.28
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.19825	22 Sep 2015		
		Local	4,322,624.000	99.995450	4,322,427.33	100.047000	4,324,655.63	2,228.30	0.40
		Base		99.995450	4,322,427.33	100.047000	4,324,655.63	2,228.30	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	99.777300	9,712,869.16	-21,678.84	0.90
		Base		100.000000	9,734,548.00	99.777300	9,712,869.16	-21,678.84	0.90
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	99.024700	8,560,929.91	-84,317.09	0.79
		Base		100.000000	8,645,247.00	99.024700	8,560,929.91	-84,317.09	0.79

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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	99.478600	6,450,127.76	-33,807.24	0.60
		Base		100.000000	6,483,935.00	99.478600	6,450,127.76	-33,807.24	0.60
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.498200	9,492,128.28	-47,871.72	0.88
		Base		100.000000	9,540,000.00	99.498200	9,492,128.28	-47,871.72	0.88
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.910600	1,943,442.01	-1,738.99	0.18
		Base		100.000000	1,945,181.00	99.910600	1,943,442.01	-1,738.99	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	99.680200	10,771,999.62	-34,559.38	1.00
		Base		100.000000	10,806,559.00	99.680200	10,771,999.62	-34,559.38	1.00
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.476800	17,200,030.14	-90,463.86	1.60
		Base		100.000000	17,290,494.00	99.476800	17,200,030.14	-90,463.86	1.60
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	999,625.730	103.497287	1,034,585.51	102.688500	1,026,500.67	-8,084.84	0.10
	Original Face:	Base	2,161,312.000	103.497287	1,034,585.51	102.688500	1,026,500.67	-8,084.84	0.10
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,547,673.800	100.164489	2,551,864.44	101.171900	2,577,529.99	25,665.55	0.24
	Original Face:	Base	4,322,624.000	100.164489	2,551,864.44	101.171900	2,577,529.99	25,665.55	0.24
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,028,996.120	101.834099	3,084,550.90	100.887500	3,055,878.46	-28,672.44	0.28
	Original Face:	Base	4,322,624.000	101.834099	3,084,550.90	100.887500	3,055,878.46	-28,672.44	0.28
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,654,344.150	101.954385	6,784,395.63	100.666900	6,698,721.97	-85,673.66	0.62
	Original Face:	Base	8,584,720.000	101.954385	6,784,395.63	100.666900	6,698,721.97	-85,673.66	0.62
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,902,705.560	100.991355	3,941,395.22	99.562000	3,885,611.71	-55,783.51	0.36
	Original Face:	Base	5,571,429.000	100.991355	3,941,395.22	99.562000	3,885,611.71	-55,783.51	0.36

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,761,009.770	101.766140	2,809,773.08	102.236600	2,822,762.51	12,989.43	0.26
	Original Face:	Base	4,322,624.000	101.766140	2,809,773.08	102.236600	2,822,762.51	12,989.43	0.26
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,292,445.060	100.990374	4,334,956.34	97.781600	4,197,221.46	-137,734.88	0.39
	Original Face:	Base	5,111,816.000	100.990374	4,334,956.34	97.781600	4,197,221.46	-137,734.88	0.39
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,291,399.800	99.586138	3,277,777.94	96.880100	3,188,711.42	-89,066.52	0.30
	Original Face:	Base	4,322,624.000	99.586138	3,277,777.94	96.880100	3,188,711.42	-89,066.52	0.30
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,348,899.570	101.867360	4,430,109.20	97.492700	4,239,859.61	-190,249.59	0.39
	Original Face:	Base	5,326,337.000	101.867360	4,430,109.20	97.492700	4,239,859.61	-190,249.59	0.39
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,291,399.800	100.400510	3,304,582.20	97.396700	3,205,714.79	-98,867.41	0.30
	Original Face:	Base	4,322,624.000	100.400510	3,304,582.20	97.396700	3,205,714.79	-98,867.41	0.30
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,876,642.830	100.841073	6,934,480.39	97.636600	6,714,120.25	-220,360.14	0.62
	Original Face:	Base	8,645,247.000	100.841073	6,934,480.39	97.636600	6,714,120.25	-220,360.14	0.62
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,616,386.040	100.506350	3,634,697.62	98.732700	3,570,555.58	-64,142.04	0.33
	Original Face:	Base	4,322,624.000	100.506350	3,634,697.62	98.732700	3,570,555.58	-64,142.04	0.33
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,713,683.420	102.003571	4,808,125.42	99.140900	4,673,188.17	-134,937.25	0.43
	Original Face:	Base	6,483,935.000	102.003571	4,808,125.42	99.140900	4,673,188.17	-134,937.25	0.43
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,281,880.910	99.807982	3,275,579.11	98.836700	3,243,702.79	-31,876.32	0.30
	Original Face:	Base	4,322,624.000	99.807982	3,275,579.11	98.836700	3,243,702.79	-31,876.32	0.30
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	99.933700	16,652,665.96	-11,048.04	1.55
		Base		100.000000	16,663,714.00	99.933700	16,652,665.96	-11,048.04	1.55

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	924,098.750	97.808070	903,843.15	100.856700	932,015.50	28,172.35	0.09
Original Face:		Base	2,161,312.000	97.808070	903,843.15	100.856700	932,015.50	28,172.35	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,196,355.710	100.165190	2,199,983.88	100.302600	2,203,001.88	3,018.00	0.20
Original Face:		Base	4,527,840.000	100.165190	2,199,983.88	100.302600	2,203,001.88	3,018.00	0.20
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,153,508.730	102.228971	1,179,220.11	104.699700	1,207,720.18	28,500.07	0.11
Original Face:		Base	4,322,624.000	102.228971	1,179,220.11	104.699700	1,207,720.18	28,500.07	0.11
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,326,864.470	101.710775	3,383,779.64	102.261800	3,402,111.49	18,331.85	0.32
Original Face:		Base	8,645,247.000	101.710775	3,383,779.64	102.261800	3,402,111.49	18,331.85	0.32
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,459,979.830	99.257332	1,449,137.03	99.794300	1,456,976.65	7,839.62	0.14
Original Face:		Base	2,161,312.000	99.257332	1,449,137.03	99.794300	1,456,976.65	7,839.62	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,388,292.290	99.972258	1,387,907.15	101.186000	1,404,757.44	16,850.29	0.13
Original Face:		Base	2,161,312.000	99.972258	1,387,907.15	101.186000	1,404,757.44	16,850.29	0.13
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,372,735.920	99.944606	1,371,975.50	100.167900	1,375,040.74	3,065.24	0.13
Original Face:		Base	2,472,541.000	99.944606	1,371,975.50	100.167900	1,375,040.74	3,065.24	0.13
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.350026	1,721,249.93	100.937330	1,731,323.64	10,073.71	0.16
Original Face:		Base	4,322,624.000	100.350026	1,721,249.93	100.937330	1,731,323.64	10,073.71	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,075,419.170	100.452335	5,098,377.06	99.202000	5,034,917.33	-63,459.73	0.47
Original Face:		Base	6,483,935.000	100.452335	5,098,377.06	99.202000	5,034,917.33	-63,459.73	0.47
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,433,107.990	100.108731	4,437,928.16	97.000700	4,300,145.78	-137,782.38	0.40
Original Face:		Base	5,619,411.000	100.108731	4,437,928.16	97.000700	4,300,145.78	-137,782.38	0.40

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,716,109.970	101.549710	3,773,698.88	97.166700	3,610,821.43	-162,877.45	0.34
Original Face:		Base	4,322,624.000	101.549710	3,773,698.88	97.166700	3,610,821.43	-162,877.45	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,609,676.120	100.029225	3,610,731.05	97.909800	3,534,226.67	-76,504.38	0.33
Original Face:		Base	4,322,624.000	100.029225	3,610,731.05	97.909800	3,534,226.67	-76,504.38	0.33
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,024,189.460	100.906160	9,105,963.04	99.073900	8,940,616.44	-165,346.60	0.83
Original Face:		Base	10,806,559.000	100.906160	9,105,963.04	99.073900	8,940,616.44	-165,346.60	0.83
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,853,817.900	100.576105	8,904,825.20	100.522200	8,900,052.54	-4,772.66	0.83
Original Face:		Base	10,806,559.000	100.576105	8,904,825.20	100.522200	8,900,052.54	-4,772.66	0.83
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,789,064.110	100.654779	3,813,874.12	99.702900	3,777,806.80	-36,067.32	0.35
Original Face:		Base	4,322,624.000	100.654779	3,813,874.12	99.702900	3,777,806.80	-36,067.32	0.35
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,711,443.850	99.882905	5,704,756.06	97.437000	5,565,059.54	-139,696.52	0.52
Original Face:		Base	6,483,935.000	99.882905	5,704,756.06	97.437000	5,565,059.54	-139,696.52	0.52
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,359,483.470	104.252166	5,587,377.63	102.905900	5,515,224.70	-72,152.93	0.51
Original Face:		Base	6,483,935.000	104.252166	5,587,377.63	102.905900	5,515,224.70	-72,152.93	0.51
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	62,849.430	99.584722	62,588.43	102.038500	64,130.62	1,542.19	0.01
Original Face:		Base	6,483,935.000	99.584722	62,588.43	102.038500	64,130.62	1,542.19	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,337,202.810	101.623320	1,358,909.89	103.588400	1,385,187.00	26,277.11	0.13
Original Face:		Base	33,932,595.000	101.623320	1,358,909.89	103.588400	1,385,187.00	26,277.11	0.13
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,558,040.170	106.838087	1,664,580.31	109.110200	1,699,980.75	35,400.44	0.16
Original Face:		Base	18,956,866.000	106.838087	1,664,580.31	109.110200	1,699,980.75	35,400.44	0.16

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,783,164.010	99.027429	1,765,821.48	103.329200	1,842,529.11	76,707.63	0.17
Original Face:		Base	4,322,624.000	99.027429	1,765,821.48	103.329200	1,842,529.11	76,707.63	0.17
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,069,660.920	106.324007	1,137,306.35	107.396500	1,148,778.39	11,472.04	0.11
Original Face:		Base	6,483,935.000	106.324007	1,137,306.35	107.396500	1,148,778.39	11,472.04	0.11
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.986097	4,322,022.58	100.135700	4,328,489.35	6,466.77	0.40
Original Face:		Base	4,322,624.000	99.986097	4,322,022.58	100.135700	4,328,489.35	6,466.77	0.40
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.987348	4,322,076.66	99.965400	4,321,127.92	-948.74	0.40
Original Face:		Base	4,322,624.000	99.987348	4,322,076.66	99.965400	4,321,127.92	-948.74	0.40
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	8,236,172.810	99.998469	8,236,046.74	99.999410	8,236,124.22	77.48	0.76
Original Face:		Base	11,850,000.000	99.998469	8,236,046.74	99.999410	8,236,124.22	77.48	0.76
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999553	9,999,955.31	99.979830	9,997,983.00	-1,972.31	0.93
Original Face:		Base	10,000,000.000	99.999553	9,999,955.31	99.979830	9,997,983.00	-1,972.31	0.93
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.989186	7,999,134.87	100.554610	8,044,368.80	45,233.93	0.75
Original Face:		Base	8,000,000.000	99.989186	7,999,134.87	100.554610	8,044,368.80	45,233.93	0.75
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6545	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.126000	3,029,649.03	3,812.55	0.28
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.126000	3,029,649.03	3,812.55	0.28
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6245	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	100.060200	8,650,451.54	5,204.44	0.80
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.060200	8,650,451.54	5,204.44	0.80
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.993093	6,249,568.32	99.889500	6,243,093.75	-6,474.57	0.58
Original Face:		Base	6,250,000.000	99.993093	6,249,568.32	99.889500	6,243,093.75	-6,474.57	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.45835	11 May 2016		
		Local	8,645,247.000	99.612828	8,611,775.00	100.110500	8,654,800.00	43,025.00	0.80
		Base		99.612828	8,611,775.00	100.110500	8,654,800.00	43,025.00	0.80
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0561	08 Feb 2016		
		Local	2,161,312.000	99.999994	2,161,311.88	100.579900	2,173,845.45	12,533.57	0.20
		Base		99.999994	2,161,311.88	100.579900	2,173,845.45	12,533.57	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.995002	864,481.79	100.245600	866,648.27	2,166.48	0.08
		Base		99.995002	864,481.79	100.245600	866,648.27	2,166.48	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	99.993700	1,080,587.92	-68.02	0.10
		Base		99.999994	1,080,655.94	99.993700	1,080,587.92	-68.02	0.10
38141GGT5	GOLDMAN SACHS GROUP INC SR UNSECURED 05/15 3.3					3.3	03 May 2015		
		Local	19,992,000.000	100.242739	20,040,528.38	100.242739	20,040,528.38	0.00	1.86
		Base		100.242739	20,040,528.38	100.242739	20,040,528.38	0.00	1.86
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	4,322,624.000	100.576899	4,347,561.16	101.387300	4,382,591.76	35,030.60	0.41
		Base		100.576899	4,347,561.16	101.387300	4,382,591.76	35,030.60	0.41
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	99.931170	4,996,558.50	-3,441.50	0.46
		Base		100.000000	5,000,000.00	99.931170	4,996,558.50	-3,441.50	0.46
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	34,636.880	100.141930	34,686.04	102.865200	35,629.30	943.26	0.00
Original Face:		Base	1,880,341.000	100.141930	34,686.04	102.865200	35,629.30	943.26	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,833,489.460	102.594457	5,984,836.82	98.968100	5,773,293.68	-211,543.14	0.54
Original Face:		Base	7,989,505.000	102.594457	5,984,836.82	98.968100	5,773,293.68	-211,543.14	0.54
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.991586	864,452.26	102.857400	889,227.94	24,775.68	0.08
		Base		99.991586	864,452.26	102.857400	889,227.94	24,775.68	0.08

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437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.679413	6,977,558.93	101.757000	7,122,990.00	145,431.07	0.66
		Base		99.679413	6,977,558.93	101.757000	7,122,990.00	145,431.07	0.66
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	9,537,952.670	99.996592	9,537,627.65	99.958400	9,533,984.88	-3,642.77	0.89
Original Face:		Base	10,000,000.000	99.996592	9,537,627.65	99.958400	9,533,984.88	-3,642.77	0.89
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.991344	9,999,134.40	99.961320	9,996,132.00	-3,002.40	0.93
Original Face:		Base	10,000,000.000	99.991344	9,999,134.40	99.961320	9,996,132.00	-3,002.40	0.93
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.954341	1,296,194.90	101.880400	1,321,171.78	24,976.88	0.12
		Base		99.954341	1,296,194.90	101.880400	1,321,171.78	24,976.88	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2165	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.05	100.021700	8,647,123.02	1,875.97	0.80
		Base		100.000001	8,645,247.05	100.021700	8,647,123.02	1,875.97	0.80
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.259965	4,606,894.26	101.817200	4,678,448.41	71,554.15	0.43
		Base		100.259965	4,606,894.26	101.817200	4,678,448.41	71,554.15	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	100.338200	1,518,034.69	5,116.48	0.14
		Base		100.000014	1,512,918.21	100.338200	1,518,034.69	5,116.48	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.38955	22 Sep 2015		
		Local	7,638,076.000	99.989349	7,637,262.49	100.417300	7,669,949.69	32,687.20	0.71
		Base		99.989349	7,637,262.49	100.417300	7,669,949.69	32,687.20	0.71
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	3,509,970.000	100.194400	3,516,793.38	101.220800	3,552,819.71	36,026.33	0.33
		Base		100.194400	3,516,793.38	101.220800	3,552,819.71	36,026.33	0.33
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.902191	3,996,087.62	99.701600	3,988,064.00	-8,023.62	0.37
		Base		99.902191	3,996,087.62	99.701600	3,988,064.00	-8,023.62	0.37

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48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5999	13 Jun 2016		
		Local	4,322,624.000	99.420698	4,297,582.97	99.729900	4,310,948.59	13,365.62	0.40
		Base		99.420698	4,297,582.97	99.729900	4,310,948.59	13,365.62	0.40
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5615	23 Nov 2016		
		Local	4,322,624.000	99.958847	4,320,845.10	101.317900	4,379,591.86	58,746.76	0.41
		Base		99.958847	4,320,845.10	101.317900	4,379,591.86	58,746.76	0.41
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.945553	3,024,188.52	100.429000	3,038,816.84	14,628.32	0.28
		Base		99.945553	3,024,188.52	100.429000	3,038,816.84	14,628.32	0.28
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.939119	2,998,173.56	100.037700	3,001,131.00	2,957.44	0.28
		Base		99.939119	2,998,173.56	100.037700	3,001,131.00	2,957.44	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.917008	7,493,775.62	101.071600	7,580,370.00	86,594.38	0.70
		Base		99.917008	7,493,775.62	101.071600	7,580,370.00	86,594.38	0.70
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.710309	2,155,050.87	100.421400	2,170,419.77	15,368.90	0.20
		Base		99.710309	2,155,050.87	100.421400	2,170,419.77	15,368.90	0.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.957493	2,160,393.30	100.616000	2,174,625.68	14,232.38	0.20
		Base		99.957493	2,160,393.30	100.616000	2,174,625.68	14,232.38	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6336	07 Jun 2017		
		Local	8,104,919.000	99.590034	8,071,691.60	99.510800	8,065,269.74	-6,421.86	0.75
		Base		99.590034	8,071,691.60	99.510800	8,065,269.74	-6,421.86	0.75
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	100.169401	1,342,282.99	100.169401	1,342,283.00	0.01	0.12
		Base		100.169401	1,342,282.99	100.169401	1,342,283.00	0.01	0.12
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.949753	3,024,315.62	102.180200	3,091,805.28	67,489.66	0.29
		Base		99.949753	3,024,315.62	102.180200	3,091,805.28	67,489.66	0.29

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64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.981288	6,482,721.71	100.205000	6,497,227.07	14,505.36	0.60
		Base		99.981288	6,482,721.71	100.205000	6,497,227.07	14,505.36	0.60
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	0.47
		Base		99.957165	4,997,858.26	100.471800	5,023,590.00	25,731.74	0.47
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	99.988400	6,050,970.98	-701.99	0.56
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.988400	6,050,970.98	-701.99	0.56
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999198	5,999,951.90	100.059470	6,003,568.20	3,616.30	0.56
Original Face:		Base	6,000,000.000	99.999198	5,999,951.90	100.059470	6,003,568.20	3,616.30	0.56
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5661	28 Jan 2016		
		Local	2,161,312.000	99.999995	2,161,311.89	100.114900	2,163,795.35	2,483.46	0.20
		Base		99.999995	2,161,311.89	100.114900	2,163,795.35	2,483.46	0.20
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.921028	6,478,814.53	100.231600	6,498,951.79	20,137.26	0.60
		Base		99.921028	6,478,814.53	100.231600	6,498,951.79	20,137.26	0.60
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5706	15 Jun 2018		
		Local	4,322,624.000	99.999992	4,322,623.64	100.032500	4,324,028.85	1,405.21	0.40
		Base		99.999992	4,322,623.64	100.032500	4,324,028.85	1,405.21	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	100.708010	2,611,936.77	100.888800	2,616,625.69	4,688.92	0.24
		Base		100.708010	2,611,936.77	100.888800	2,616,625.69	4,688.92	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7546	30 Apr 2018		
		Local	8,645,247.000	99.770596	8,625,414.48	99.036600	8,561,958.69	-63,455.79	0.79
		Base		99.770596	8,625,414.48	99.036600	8,561,958.69	-63,455.79	0.79
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.77375	25 Nov 2027		
		Local	1,678,880.060	99.851085	1,676,379.95	99.782300	1,675,225.14	-1,154.81	0.16
Original Face:		Base	3,025,836.000	99.851085	1,676,379.95	99.782300	1,675,225.14	-1,154.81	0.16

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78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5745	15 Aug 2025		
		Local	675,066.010	100.000000	675,066.01	100.936700	681,389.35	6,323.34	0.06
Original Face:		Base	1,729,049.000	100.000000	675,066.01	100.936700	681,389.35	6,323.34	0.06
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871	25 Jan 2029		
		Local	1,442,198.530	100.000001	1,442,198.54	100.362100	1,447,420.73	5,222.19	0.13
Original Face:		Base	2,161,312.000	100.000001	1,442,198.54	100.362100	1,447,420.73	5,222.19	0.13
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.45375	25 Sep 2019		
		Local	1,527,343.570	100.000001	1,527,343.58	99.892600	1,525,703.20	-1,640.38	0.14
Original Face:		Base	2,161,312.000	100.000001	1,527,343.58	99.892600	1,525,703.20	-1,640.38	0.14
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.42375	25 Sep 2019		
		Local	6,712,661.270	100.000000	6,712,661.27	99.829600	6,701,222.90	-11,438.37	0.62
Original Face:		Base	7,348,460.000	100.000000	6,712,661.27	99.829600	6,701,222.90	-11,438.37	0.62
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.809378	6,986,656.49	102.467300	7,172,711.00	186,054.51	0.67
		Base		99.809378	6,986,656.49	102.467300	7,172,711.00	186,054.51	0.67
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.747405	862,341.25	101.278800	875,580.55	13,239.30	0.08
		Base		99.747405	862,341.25	101.278800	875,580.55	13,239.30	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.865426	6,920,579.81	100.116500	7,008,155.00	87,575.19	0.65
		Base		98.865426	6,920,579.81	100.116500	7,008,155.00	87,575.19	0.65
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.989130	5,999,347.78	99.937470	5,996,248.20	-3,099.58	0.56
Original Face:		Base	6,000,000.000	99.989130	5,999,347.78	99.937470	5,996,248.20	-3,099.58	0.56
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.849080	3,452,880.05	101.954300	3,525,680.63	72,800.58	0.33
		Base		99.849080	3,452,880.05	101.954300	3,525,680.63	72,800.58	0.33
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.970881	2,160,682.64	100.296900	2,167,728.94	7,046.30	0.20
		Base		99.970881	2,160,682.64	100.296900	2,167,728.94	7,046.30	0.20

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89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	2,161,312.000	99.711613	2,155,079.06	99.972200	2,160,711.16	5,632.10	0.20
		Base		99.711613	2,155,079.06	99.972200	2,160,711.16	5,632.10	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	99.844500	8,631,803.64	-13,443.44	0.80
		Base		100.000001	8,645,247.08	99.844500	8,631,803.64	-13,443.44	0.80
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	100.520900	5,026,045.00	26,045.00	0.47
		Base		100.000000	5,000,000.00	100.520900	5,026,045.00	26,045.00	0.47
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.985272	5,499,189.98	100.318900	5,517,539.50	18,349.52	0.51
Original Face:		Base	5,500,000.000	99.985272	5,499,189.98	100.318900	5,517,539.50	18,349.52	0.51
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.042365	10,004,236.52	101.656200	10,165,620.00	161,383.48	0.94
		Base		100.042365	10,004,236.52	101.656200	10,165,620.00	161,383.48	0.94
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	100.443732	20,088,746.49	100.429700	20,085,940.00	-2,806.49	1.86
		Base		100.443732	20,088,746.49	100.429700	20,085,940.00	-2,806.49	1.86
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.704276	9,970,427.56	100.203100	10,020,310.00	49,882.44	0.93
		Base		99.704276	9,970,427.56	100.203100	10,020,310.00	49,882.44	0.93
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.972729	4,321,445.19	100.046900	4,324,651.31	3,206.12	0.40
		Base		99.972729	4,321,445.19	100.046900	4,324,651.31	3,206.12	0.40
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.944990	4,320,246.12	100.046900	4,324,651.31	4,405.19	0.40
		Base		99.944990	4,320,246.12	100.046900	4,324,651.31	4,405.19	0.40
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.230218	2,144,674.61	99.093800	2,141,726.19	-2,948.42	0.20
		Base		99.230218	2,144,674.61	99.093800	2,141,726.19	-2,948.42	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.311223	19,862,244.66	101.078100	20,215,620.00	353,375.34	1.88
		Base		99.311223	19,862,244.66	101.078100	20,215,620.00	353,375.34	1.88
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.943126	19,988,625.27	100.031200	20,006,240.00	17,614.73	1.86
		Base		99.943126	19,988,625.27	100.031200	20,006,240.00	17,614.73	1.86
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.980290	19,996,058.09	100.164100	20,032,820.00	36,761.91	1.86
		Base		99.980290	19,996,058.09	100.164100	20,032,820.00	36,761.91	1.86
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.992794	6,483,468.12	99.843900	6,473,813.90	-9,654.22	0.60
Original Face:		Base	6,483,935.000	99.992794	6,483,468.12	99.843900	6,473,813.90	-9,654.22	0.60
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	111.370786	4,814,140.33	111.823600	4,833,713.77	19,573.44	0.45
		Base		111.370786	4,814,140.33	111.823600	4,833,713.77	19,573.44	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	4,322,624.000	99.999992	4,322,623.64	100.632900	4,349,981.89	27,358.25	0.40
		Base		99.999992	4,322,623.64	100.632900	4,349,981.89	27,358.25	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	99.936700	3,455,910.02	-2,188.85	0.32
		Base		99.999996	3,458,098.87	99.936700	3,455,910.02	-2,188.85	0.32
US DOLLAR Total									
		Local	828,803,700.870		831,435,433.99		831,439,557.93	4,123.94	77.20
Original Face:		Base	442,315,190.000		831,435,433.99		831,439,557.93	4,123.94	77.20
FIXED INCOME Total									
		Base	828,803,700.870		831,435,433.99		831,439,557.93	4,123.94	77.20
Original Face:			442,315,190.000						

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

Holdings

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

As of: *March 31, 2015* *View Date:* *April 14, 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
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,074,511,283.370	Base	1,077,026,423.03		1,077,036,542.61	10,119.58	100.00
Original Face:		442,315,190.000						

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

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-670,798.210	Local	-670,798.21	-670,798.21	0.08	0.00		0.00
		Base	-670,798.21	-670,798.21	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	13,405,972.980	Local	13,405,972.98	13,405,972.98	1.63	0.00		0.00
		Base	13,405,972.98	13,405,972.98	1.63	0.00	0.00	0.00
EQUITY								
	19,634,390.300	Local	530,365,022.21	806,714,022.01	98.28	276,348,999.80		276,348,999.80
		Base	530,365,022.21	806,714,022.01	98.28	276,348,999.80	0.00	276,348,999.80
US DOLLAR Total								
	32,369,565.070	Local	543,100,196.98	819,449,196.78	100.00	276,348,999.80		276,348,999.80
		Base	543,100,196.98	819,449,196.78	100.00	276,348,999.80	0.00	276,348,999.80
FUND Total								
	32,369,565.070	Base	543,100,196.98	819,449,196.78	100.00	276,348,999.80	0.00	276,348,999.80

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-403,229.980	Local	-403,229.98	-403,229.98	0.08	0.00		0.00
		Base	-403,229.98	-403,229.98	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	4,991,848.810	Local	4,991,848.81	4,991,848.81	0.95	0.00		0.00
		Base	4,991,848.81	4,991,848.81	0.95	0.00	0.00	0.00
EQUITY								
	17,873,095.000	Local	384,233,139.50	519,553,922.19	98.97	135,320,782.69		135,320,782.69
		Base	384,233,139.50	519,553,922.19	98.97	135,320,782.69	0.00	135,320,782.69
US DOLLAR Total								
	22,461,713.830	Local	388,821,758.33	524,142,541.02	100.00	135,320,782.69		135,320,782.69
		Base	388,821,758.33	524,142,541.02	100.00	135,320,782.69	0.00	135,320,782.69
FUND Total								
	22,461,713.830	Base	388,821,758.33	524,142,541.02	100.00	135,320,782.69	0.00	135,320,782.69

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	13,986,261.930	Local	13,986,261.93	13,986,261.93	0.74	0.00		0.00
		Base	13,986,261.93	13,986,261.93	0.74	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								
	1,742,866,771.270	Local	1,803,588,143.15	1,871,127,973.35	99.23	67,539,830.20		67,539,830.20
Original Face:	1,186,404,190.000	Base	1,803,588,143.15	1,871,127,973.35	99.23	67,539,830.20	0.00	67,539,830.20
US DOLLAR Total								
	1,757,338,893.030	Local	1,818,060,264.91	1,885,600,095.11	100.00	67,539,830.20		67,539,830.20
Original Face:	1,186,404,190.000	Base	1,818,060,264.91	1,885,600,095.11	100.00	67,539,830.20	0.00	67,539,830.20
FUND Total								
	1,757,338,893.030	Base	1,818,060,264.91	1,885,600,095.11	100.00	67,539,830.20	0.00	67,539,830.20
Original Face:	1,186,404,190.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-226,187.110	Local	-226,187.11	-226,187.11	0.09	0.00		0.00
		Base	-226,187.11	-226,187.11	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	23,000,000.000	Local	22,995,666.66	22,995,277.65	8.65	-389.01		-389.01
		Base	22,995,666.66	22,995,277.65	8.65	-389.01	0.00	-389.01
FIXED INCOME								
	238,832,134.840	Local	241,175,975.04	242,698,440.65	91.27	1,522,465.61		1,522,465.61
Original Face:	162,059,358.000	Base	241,175,975.04	242,698,440.65	91.27	1,522,465.61	0.00	1,522,465.61
US DOLLAR Total								
	261,605,947.730	Local	263,945,454.59	265,467,531.19	100.00	1,522,076.60		1,522,076.60
Original Face:	162,059,358.000	Base	263,945,454.59	265,467,531.19	100.00	1,522,076.60	0.00	1,522,076.60
FUND Total								
	261,605,947.730	Base	263,945,454.59	265,467,531.19	100.00	1,522,076.60	0.00	1,522,076.60
Original Face:	162,059,358.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	61,924.630	Local	61,924.63	61,924.63	0.04	0.00		0.00
		Base	61,924.63	61,924.63	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	26,387,765.880	Local	26,387,765.88	26,387,765.88	18.05	0.00		0.00
		Base	26,387,765.88	26,387,765.88	18.05	0.00	0.00	0.00
FIXED INCOME								
	116,539,772.940	Local	119,435,981.54	119,725,320.51	81.91	289,338.97		289,338.97
Original Face:	106,556,139.000	Base	119,435,981.54	119,725,320.51	81.91	289,338.97	0.00	289,338.97
US DOLLAR Total								
	142,989,463.450	Local	145,885,672.05	146,175,011.02	100.00	289,338.97		289,338.97
Original Face:	106,556,139.000	Base	145,885,672.05	146,175,011.02	100.00	289,338.97	0.00	289,338.97
FUND Total								
	142,989,463.450	Base	145,885,672.05	146,175,011.02	100.00	289,338.97	0.00	289,338.97
Original Face:	106,556,139.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-1,167,420.310	Local	-1,167,420.31	-1,167,420.31	0.06	0.00		0.00
		Base	-1,167,420.31	-1,167,420.31	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	284,812.430	Local	284,812.43	284,812.43	0.01	0.00		0.00
		Base	284,812.43	284,812.43	0.01	0.00	0.00	0.00
EQUITY								
	30,937,905.000	Local	1,195,664,824.34	1,910,424,274.00	99.92	714,759,449.66		714,759,449.66
		Base	1,195,664,824.34	1,910,424,274.00	99.92	714,759,449.66	0.00	714,759,449.66
US DOLLAR Total								
	30,055,297.120	Local	1,194,782,216.46	1,909,541,666.12	100.00	714,759,449.66		714,759,449.66
		Base	1,194,782,216.46	1,909,541,666.12	100.00	714,759,449.66	0.00	714,759,449.66
FUND Total								
	30,055,297.120	Base	1,194,782,216.46	1,909,541,666.12	100.00	714,759,449.66	0.00	714,759,449.66

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	261,713,486.700	Local	261,647,919.34	261,651,536.70	26.86	3,617.36		3,617.36
		Base	261,647,919.34	261,651,536.70	26.86	3,617.36	0.00	3,617.36
FIXED INCOME								
	703,497,828.140	Local	715,494,480.61	712,313,740.67	73.14	-3,180,739.94		-3,180,739.94
Original Face:	703,221,595.000	Base	715,494,480.61	712,313,740.67	73.14	-3,180,739.94	0.00	-3,180,739.94
US DOLLAR Total								
	965,211,314.850	Local	977,142,399.96	973,965,277.38	100.00	-3,177,122.58		-3,177,122.58
Original Face:	703,221,595.000	Base	977,142,399.96	973,965,277.38	100.00	-3,177,122.58	0.00	-3,177,122.58
FUND Total								
	965,211,314.850	Base	977,142,399.96	973,965,277.38	100.00	-3,177,122.58	0.00	-3,177,122.58
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	375.010	Local	375.01	375.01	0.00	0.00		0.00
		Base	375.01	375.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	328,619,909.850	Local	328,593,546.19	328,583,405.76	26.09	-10,140.43		-10,140.43
		Base	328,593,546.19	328,583,405.76	26.09	-10,140.43	0.00	-10,140.43
FIXED INCOME								
	927,943,778.720	Local	932,213,121.62	930,761,059.36	73.91	-1,452,062.26		-1,452,062.26
Original Face:	628,609,576.000	Base	932,213,121.62	930,761,059.36	73.91	-1,452,062.26	0.00	-1,452,062.26
US DOLLAR Total								
	1,256,564,063.580	Local	1,260,807,042.82	1,259,344,840.13	100.00	-1,462,202.69		-1,462,202.69
Original Face:	628,609,576.000	Base	1,260,807,042.82	1,259,344,840.13	100.00	-1,462,202.69	0.00	-1,462,202.69
FUND Total								
	1,256,564,063.580	Base	1,260,807,042.82	1,259,344,840.13	100.00	-1,462,202.69	0.00	-1,462,202.69
Original Face:	628,609,576.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-1,204,681.230	Local	-1,204,681.23	-1,204,681.23	1.17	0.00		0.00
		Base	-1,204,681.23	-1,204,681.23	1.17	0.00	0.00	0.00
CASH EQUIVALENT								
	2,430,291.350	Local	2,431,340.56	2,436,944.43	2.37	5,603.87		5,603.87
		Base	2,431,340.56	2,436,944.43	2.37	5,603.87	0.00	5,603.87
FIXED INCOME								
	98,820,913.320	Local	99,176,691.79	99,287,971.47	96.46	111,279.68		111,279.68
Original Face:	53,377,000.000	Base	99,176,691.79	99,287,971.47	96.46	111,279.68	0.00	111,279.68
US DOLLAR Total								
	100,046,523.440	Local	100,403,351.12	100,520,234.67	100.00	116,883.55		116,883.55
Original Face:	53,377,000.000	Base	100,403,351.12	100,520,234.67	100.00	116,883.55	0.00	116,883.55
FUND Total								
	100,046,523.440	Base	100,403,351.12	100,520,234.67	100.00	116,883.55	0.00	116,883.55
Original Face:	53,377,000.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	265,233,802.580	Local	265,233,802.58	265,233,802.58	26.36	0.00		0.00
		Base	265,233,802.58	265,233,802.58	26.36	0.00	0.00	0.00
FIXED INCOME								
	742,211,018.730	Local	743,154,215.15	740,793,845.83	73.64	-2,360,369.32		-2,360,369.32
Original Face:	295,821,631.000	Base	743,154,215.15	740,793,845.83	73.64	-2,360,369.32	0.00	-2,360,369.32
US DOLLAR Total								
	1,007,444,821.310	Local	1,008,388,017.73	1,006,027,648.41	100.00	-2,360,369.32		-2,360,369.32
Original Face:	295,821,631.000	Base	1,008,388,017.73	1,006,027,648.41	100.00	-2,360,369.32	0.00	-2,360,369.32
FUND Total								
	1,007,444,821.310	Base	1,008,388,017.73	1,006,027,648.41	100.00	-2,360,369.32	0.00	-2,360,369.32
Original Face:	295,821,631.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	869,133,369.080	Local	869,039,611.92	869,048,943.77	80.71	9,331.85		9,331.85
		Base	869,039,611.92	869,048,943.77	80.71	9,331.85	0.00	9,331.85
FIXED INCOME								
	207,671,954.480	Local	207,723,064.30	207,718,611.31	19.29	-4,452.99		-4,452.99
Original Face:	197,250,000.000	Base	207,723,064.30	207,718,611.31	19.29	-4,452.99	0.00	-4,452.99
US DOLLAR Total								
	1,076,805,323.540	Local	1,076,762,676.20	1,076,767,555.06	100.00	4,878.86		4,878.86
Original Face:	197,250,000.000	Base	1,076,762,676.20	1,076,767,555.06	100.00	4,878.86	0.00	4,878.86
FUND Total								
	1,076,805,323.540	Base	1,076,762,676.20	1,076,767,555.06	100.00	4,878.86	0.00	4,878.86
Original Face:	197,250,000.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	848,254,330.450	Local	848,211,933.03	848,216,005.45	86.25	4,072.42		4,072.42
		Base	848,211,933.03	848,216,005.45	86.25	4,072.42	0.00	4,072.42
FIXED INCOME								
	134,200,000.000	Local	135,225,448.45	135,187,508.00	13.75	-37,940.45		-37,940.45
		Base	135,225,448.45	135,187,508.00	13.75	-37,940.45	0.00	-37,940.45
US DOLLAR Total								
	982,454,330.440	Local	983,437,381.47	983,403,513.44	100.00	-33,868.03		-33,868.03
		Base	983,437,381.47	983,403,513.44	100.00	-33,868.03	0.00	-33,868.03
FUND Total								
	982,454,330.440	Base	983,437,381.47	983,403,513.44	100.00	-33,868.03	0.00	-33,868.03

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	8,805,573.540	Local	8,805,573.54	8,805,573.54	2.67	0.00		0.00
		Base	8,805,573.54	8,805,573.54	2.67	0.00	0.00	0.00
FIXED INCOME								
	306,650,000.000	Local	320,915,140.53	320,983,818.27	97.33	68,677.74		68,677.74
		Base	320,915,140.53	320,983,818.27	97.33	68,677.74	0.00	68,677.74
US DOLLAR Total								
	315,455,573.540	Local	329,720,714.07	329,789,391.81	100.00	68,677.74		68,677.74
		Base	329,720,714.07	329,789,391.81	100.00	68,677.74	0.00	68,677.74
FUND Total								
	315,455,573.540	Base	329,720,714.07	329,789,391.81	100.00	68,677.74	0.00	68,677.74

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	2,079,862.270	Local	2,079,862.27	2,079,862.27	0.68	0.00		0.00
		Base	2,079,862.27	2,079,862.27	0.68	0.00	0.00	0.00
CASH EQUIVALENT								
	61,386,306.150	Local	61,382,745.04	61,382,745.04	20.10	0.00		0.00
		Base	61,382,745.04	61,382,745.04	20.10	0.00	0.00	0.00
FIXED INCOME								
	237,463,358.610	Local	239,056,243.65	241,933,005.28	79.22	2,876,761.63		2,876,761.63
Original Face:	179,859,028.000	Base	239,056,243.65	241,933,005.28	79.22	2,876,761.63	0.00	2,876,761.63
US DOLLAR Total								
	300,929,527.030	Local	302,518,850.96	305,395,612.59	100.00	2,876,761.63		2,876,761.63
Original Face:	179,859,028.000	Base	302,518,850.96	305,395,612.59	100.00	2,876,761.63	0.00	2,876,761.63
FUND Total								
	300,929,527.030	Base	302,518,850.96	305,395,612.59	100.00	2,876,761.63	0.00	2,876,761.63
Original Face:	179,859,028.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	12,156,809.720	Local	12,156,809.72	12,156,809.72	100.00	0.00		0.00
		Base	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00
US DOLLAR Total								
	12,156,809.720	Local	12,156,809.72	12,156,809.72	100.00	0.00		0.00
		Base	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00
FUND Total								
	12,156,809.720	Base	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	189,810.180	Local	189,810.18	189,810.18	0.06	0.00		0.00
		Base	189,810.18	189,810.18	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	13,000,000.000	Local	13,000,000.00	12,997,800.00	3.81	-2,200.00		-2,200.00
		Base	13,000,000.00	12,997,800.00	3.81	-2,200.00	0.00	-2,200.00
FIXED INCOME								
	322,306,707.230	Local	327,434,883.80	328,202,750.60	96.14	767,866.80		767,866.80
Original Face:	197,735,168.000	Base	327,434,883.80	328,202,750.60	96.14	767,866.80	0.00	767,866.80
US DOLLAR Total								
	335,496,517.410	Local	340,624,693.98	341,390,360.78	100.00	765,666.80		765,666.80
Original Face:	197,735,168.000	Base	340,624,693.98	341,390,360.78	100.00	765,666.80	0.00	765,666.80
FUND Total								
	335,496,517.410	Base	340,624,693.98	341,390,360.78	100.00	765,666.80	0.00	765,666.80
Original Face:	197,735,168.000							

Holdings

Currency Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
	367,548.500	Local	367,548.50	367,548.50	0.03	0.00		0.00
		Base	367,548.50	367,548.50	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	245,340,034.000	Local	245,223,440.54	245,229,436.18	22.77	5,995.64		5,995.64
		Base	245,223,440.54	245,229,436.18	22.77	5,995.64	0.00	5,995.64
FIXED INCOME								
	828,803,700.870	Local	831,435,433.99	831,439,557.93	77.20	4,123.94		4,123.94
Original Face:	442,315,190.000	Base	831,435,433.99	831,439,557.93	77.20	4,123.94	0.00	4,123.94
US DOLLAR Total								
	1,074,511,283.370	Local	1,077,026,423.03	1,077,036,542.61	100.00	10,119.58		10,119.58
Original Face:	442,315,190.000	Base	1,077,026,423.03	1,077,036,542.61	100.00	10,119.58	0.00	10,119.58
FUND Total								
	1,074,511,283.370	Base	1,077,026,423.03	1,077,036,542.61	100.00	10,119.58	0.00	10,119.58
Original Face:	442,315,190.000							

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	-670,798.210	-670,798.21	-670,798.21	0.08	0.00	0.00	0.00
CASH Total	-670,798.210	-670,798.21	-670,798.21	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,405,972.980	13,405,972.98	13,405,972.98	1.63	0.00	0.00	0.00
CASH EQUIVALENT Total	13,405,972.980	13,405,972.98	13,405,972.98	1.63	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	19,634,390.300	530,365,022.21	806,714,022.01	98.28	276,348,999.80	0.00	276,348,999.80
EQUITY Total							
	19,634,390.300	530,365,022.21	806,714,022.01	98.28	276,348,999.80	0.00	276,348,999.80

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	32,369,565.070	543,100,196.98	819,449,196.78	100.00	276,348,999.80	0.00	276,348,999.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-403,229.980	-403,229.98	-403,229.98	0.08	0.00	0.00	0.00
CASH Total	-403,229.980	-403,229.98	-403,229.98	0.08	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	4,991,848.810	4,991,848.81	4,991,848.81	0.95	0.00	0.00	0.00
CASH EQUIVALENT Total	4,991,848.810	4,991,848.81	4,991,848.81	0.95	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	17,873,095.000	384,233,139.50	519,553,922.19	98.97	135,320,782.69	0.00	135,320,782.69
EQUITY Total	17,873,095.000	384,233,139.50	519,553,922.19	98.97	135,320,782.69	0.00	135,320,782.69

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	22,461,713.830	388,821,758.33	524,142,541.02	100.00	135,320,782.69	0.00	135,320,782.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13,986,261.930	13,986,261.93	13,986,261.93	0.74	0.00	0.00	0.00
CASH Total	13,986,261.930	13,986,261.93	13,986,261.93	0.74	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	1,742,866,771.270	1,803,588,143.15	1,871,127,973.35	99.23	67,539,830.20	0.00	67,539,830.20
FIXED INCOME Total	1,742,866,771.270	1,803,588,143.15	1,871,127,973.35	99.23	67,539,830.20	0.00	67,539,830.20

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	1,757,338,893.030	1,818,060,264.91	1,885,600,095.11	100.00	67,539,830.20	0.00	67,539,830.20

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	-226,187.110	-226,187.11	-226,187.11	0.09	0.00	0.00	0.00
CASH Total	-226,187.110	-226,187.11	-226,187.11	0.09	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	23,000,000.000	22,995,666.66	22,995,277.65	8.65	-389.01	0.00	-389.01
CASH EQUIVALENT Total	23,000,000.000	22,995,666.66	22,995,277.65	8.65	-389.01	0.00	-389.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	238,832,134.840	241,175,975.04	242,698,440.65	91.27	1,522,465.61	0.00	1,522,465.61
FIXED INCOME Total							
	238,832,134.840	241,175,975.04	242,698,440.65	91.27	1,522,465.61	0.00	1,522,465.61

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	261,605,947.730	263,945,454.59	265,467,531.19	100.00	1,522,076.60	0.00	1,522,076.60

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	61,924.630	61,924.63	61,924.63	0.04	0.00	0.00	0.00
CASH Total	61,924.630	61,924.63	61,924.63	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	26,387,765.880	26,387,765.88	26,387,765.88	18.05	0.00	0.00	0.00
CASH EQUIVALENT Total	26,387,765.880	26,387,765.88	26,387,765.88	18.05	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	116,539,772.940	119,435,981.54	119,725,320.51	81.91	289,338.97	0.00	289,338.97
FIXED INCOME Total	116,539,772.940	119,435,981.54	119,725,320.51	81.91	289,338.97	0.00	289,338.97

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	142,989,463.450	145,885,672.05	146,175,011.02	100.00	289,338.97	0.00	289,338.97

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,167,420.310	-1,167,420.31	-1,167,420.31	0.06	0.00	0.00	0.00
CASH Total	-1,167,420.310	-1,167,420.31	-1,167,420.31	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	284,812.430	284,812.43	284,812.43	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	284,812.430	284,812.43	284,812.43	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	30,937,905.000	1,195,664,824.34	1,910,424,274.00	99.92	714,759,449.66	0.00	714,759,449.66
EQUITY Total	30,937,905.000	1,195,664,824.34	1,910,424,274.00	99.92	714,759,449.66	0.00	714,759,449.66

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	30,055,297.120	1,194,782,216.46	1,909,541,666.12	100.00	714,759,449.66	0.00	714,759,449.66

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	261,713,486.700	261,647,919.34	261,651,536.70	26.86	3,617.36	0.00	3,617.36
CASH EQUIVALENT Total	261,713,486.700	261,647,919.34	261,651,536.70	26.86	3,617.36	0.00	3,617.36

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	703,497,828.140	715,494,480.61	712,313,740.67	73.14	-3,180,739.94	0.00	-3,180,739.94
FIXED INCOME Total	703,497,828.140	715,494,480.61	712,313,740.67	73.14	-3,180,739.94	0.00	-3,180,739.94

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	965,211,314.850	977,142,399.96	973,965,277.38	100.00	-3,177,122.58	0.00	-3,177,122.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	375.010	375.01	375.01	0.00	0.00	0.00	0.00
CASH Total	375.010	375.01	375.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	328,619,909.850	328,593,546.19	328,583,405.76	26.09	-10,140.43	0.00	-10,140.43
CASH EQUIVALENT Total	328,619,909.850	328,593,546.19	328,583,405.76	26.09	-10,140.43	0.00	-10,140.43

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	927,943,778.720	932,213,121.62	930,761,059.36	73.91	-1,452,062.26	0.00	-1,452,062.26
FIXED INCOME Total	927,943,778.720	932,213,121.62	930,761,059.36	73.91	-1,452,062.26	0.00	-1,452,062.26

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	1,256,564,063.580	1,260,807,042.82	1,259,344,840.13	100.00	-1,462,202.69	0.00	-1,462,202.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,204,681.230	-1,204,681.23	-1,204,681.23	1.17	0.00	0.00	0.00
CASH Total	-1,204,681.230	-1,204,681.23	-1,204,681.23	1.17	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,430,291.350	2,431,340.56	2,436,944.43	2.37	5,603.87	0.00	5,603.87
CASH EQUIVALENT Total	2,430,291.350	2,431,340.56	2,436,944.43	2.37	5,603.87	0.00	5,603.87

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	98,820,913.320	99,176,691.79	99,287,971.47	96.46	111,279.68	0.00	111,279.68
FIXED INCOME Total	98,820,913.320	99,176,691.79	99,287,971.47	96.46	111,279.68	0.00	111,279.68

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	100,046,523.440	100,403,351.12	100,520,234.67	100.00	116,883.55	0.00	116,883.55

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	265,233,802.580	265,233,802.58	265,233,802.58	26.36	0.00	0.00	0.00
CASH EQUIVALENT Total	265,233,802.580	265,233,802.58	265,233,802.58	26.36	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							
	742,211,018.730	743,154,215.15	740,793,845.83	73.64	-2,360,369.32	0.00	-2,360,369.32
FIXED INCOME Total							
	742,211,018.730	743,154,215.15	740,793,845.83	73.64	-2,360,369.32	0.00	-2,360,369.32

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	1,007,444,821.310	1,008,388,017.73	1,006,027,648.41	100.00	-2,360,369.32	0.00	-2,360,369.32

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	869,133,369.080	869,039,611.92	869,048,943.77	80.71	9,331.85	0.00	9,331.85
CASH EQUIVALENT Total	869,133,369.080	869,039,611.92	869,048,943.77	80.71	9,331.85	0.00	9,331.85

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	207,671,954.480	207,723,064.30	207,718,611.31	19.29	-4,452.99	0.00	-4,452.99
FIXED INCOME Total							
	207,671,954.480	207,723,064.30	207,718,611.31	19.29	-4,452.99	0.00	-4,452.99

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	1,076,805,323.540	1,076,762,676.20	1,076,767,555.06	100.00	4,878.86	0.00	4,878.86

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	848,254,330.450	848,211,933.03	848,216,005.45	86.25	4,072.42	0.00	4,072.42
CASH EQUIVALENT Total	848,254,330.450	848,211,933.03	848,216,005.45	86.25	4,072.42	0.00	4,072.42

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	134,200,000.000	135,225,448.45	135,187,508.00	13.75	-37,940.45	0.00	-37,940.45
FIXED INCOME Total							
	134,200,000.000	135,225,448.45	135,187,508.00	13.75	-37,940.45	0.00	-37,940.45

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	982,454,330.440	983,437,381.47	983,403,513.44	100.00	-33,868.03	0.00	-33,868.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,805,573.540	8,805,573.54	8,805,573.54	2.67	0.00	0.00	0.00
CASH EQUIVALENT Total	8,805,573.540	8,805,573.54	8,805,573.54	2.67	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							
	306,650,000.000	320,915,140.53	320,983,818.27	97.33	68,677.74	0.00	68,677.74
FIXED INCOME Total							
	306,650,000.000	320,915,140.53	320,983,818.27	97.33	68,677.74	0.00	68,677.74

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	315,455,573.540	329,720,714.07	329,789,391.81	100.00	68,677.74	0.00	68,677.74

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	2,079,862.270	2,079,862.27	2,079,862.27	0.68	0.00	0.00	0.00
CASH Total	2,079,862.270	2,079,862.27	2,079,862.27	0.68	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	61,386,306.150	61,382,745.04	61,382,745.04	20.10	0.00	0.00	0.00
CASH EQUIVALENT Total	61,386,306.150	61,382,745.04	61,382,745.04	20.10	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	237,463,358.610	239,056,243.65	241,933,005.28	79.22	2,876,761.63	0.00	2,876,761.63
FIXED INCOME Total	237,463,358.610	239,056,243.65	241,933,005.28	79.22	2,876,761.63	0.00	2,876,761.63

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	300,929,527.030	302,518,850.96	305,395,612.59	100.00	2,876,761.63	0.00	2,876,761.63

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	12,156,809.720	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	12,156,809.720	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	12,156,809.720	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	189,810.180	189,810.18	189,810.18	0.06	0.00	0.00	0.00
CASH Total	189,810.180	189,810.18	189,810.18	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,000,000.000	13,000,000.00	12,997,800.00	3.81	-2,200.00	0.00	-2,200.00
CASH EQUIVALENT Total	13,000,000.000	13,000,000.00	12,997,800.00	3.81	-2,200.00	0.00	-2,200.00

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							
	322,306,707.230	327,434,883.80	328,202,750.60	96.14	767,866.80	0.00	767,866.80
FIXED INCOME Total							
	322,306,707.230	327,434,883.80	328,202,750.60	96.14	767,866.80	0.00	767,866.80

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	335,496,517.410	340,624,693.98	341,390,360.78	100.00	765,666.80	0.00	765,666.80

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	367,548.500	367,548.50	367,548.50	0.03	0.00	0.00	0.00
CASH Total	367,548.500	367,548.50	367,548.50	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	245,340,034.000	245,223,440.54	245,229,436.18	22.77	5,995.64	0.00	5,995.64
CASH EQUIVALENT Total	245,340,034.000	245,223,440.54	245,229,436.18	22.77	5,995.64	0.00	5,995.64

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	828,803,700.870	831,435,433.99	831,439,557.93	77.20	4,123.94	0.00	4,123.94
FIXED INCOME Total	828,803,700.870	831,435,433.99	831,439,557.93	77.20	4,123.94	0.00	4,123.94

Holdings

Asset Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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	1,074,511,283.370	1,077,026,423.03	1,077,036,542.61	100.00	10,119.58	0.00	10,119.58

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-670,798.210	-670,798.21	-670,798.21	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,405,972.980	13,405,972.98	13,405,972.98	1.63	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							
	19,634,390.300	530,365,022.21	806,714,022.01	98.28	276,348,999.80	0.00	276,348,999.80
					300,054,445.03 GN	0.00 GN	300,054,445.03 GN
					-23,705,445.23 LS	0.00 LS	-23,705,445.23 LS
FUND Total							
0.000	32,369,565.070	543,100,196.98	819,449,196.78	100.00	276,348,999.80	0.00	276,348,999.80
					300,054,445.03 GN	0.00 GN	300,054,445.03 GN
					-23,705,445.23 LS	0.00 LS	-23,705,445.23 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-403,229.980	-403,229.98	-403,229.98	0.08	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							
	4,991,848.810	4,991,848.81	4,991,848.81	0.95	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							
	17,873,095.000	384,233,139.50	519,553,922.19	98.97	135,320,782.69	0.00	135,320,782.69
					159,098,726.46 GN	0.00 GN	159,098,726.46 GN
					-23,777,943.77 LS	0.00 LS	-23,777,943.77 LS
FUND Total							
0.000	22,461,713.830	388,821,758.33	524,142,541.02	100.00	135,320,782.69	0.00	135,320,782.69
					159,098,726.46 GN	0.00 GN	159,098,726.46 GN
					-23,777,943.77 LS	0.00 LS	-23,777,943.77 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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								
		13,986,261.930	13,986,261.93	13,986,261.93	0.74	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								
		1,742,866,771.270	1,803,588,143.15	1,871,127,973.35	99.23	67,539,830.20	0.00	67,539,830.20
						71,612,117.77 GN	0.00 GN	71,612,117.77 GN
						-4,072,287.57 LS	0.00 LS	-4,072,287.57 LS
Original Face:	1,186,404,190.000							
FUND Total								
	0.000	1,757,338,893.030	1,818,060,264.91	1,885,600,095.11	100.00	67,539,830.20	0.00	67,539,830.20
						71,612,117.77 GN	0.00 GN	71,612,117.77 GN
						-4,072,287.57 LS	0.00 LS	-4,072,287.57 LS
Original Face:	1,186,404,190.000							

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-226,187.110	-226,187.11	-226,187.11	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	23,000,000.000	22,995,666.66	22,995,277.65	8.65	-389.01	0.00	-389.01
					0.00 GN	0.00 GN	0.00 GN
					-389.01 LS	0.00 LS	-389.01 LS
FIXED INCOME							
	238,832,134.840	241,175,975.04	242,698,440.65	91.27	1,522,465.61	0.00	1,522,465.61
					1,586,990.48 GN	0.00 GN	1,586,990.48 GN
					-64,524.87 LS	0.00 LS	-64,524.87 LS
Original Face:	162,059,358.000						
FUND Total							
0.000	261,605,947.730	263,945,454.59	265,467,531.19	100.00	1,522,076.60	0.00	1,522,076.60
					1,586,990.48 GN	0.00 GN	1,586,990.48 GN
					-64,913.88 LS	0.00 LS	-64,913.88 LS
Original Face:	162,059,358.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	61,924.630	61,924.63	61,924.63	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	26,387,765.880	26,387,765.88	26,387,765.88	18.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	116,539,772.940	119,435,981.54	119,725,320.51	81.91	289,338.97	0.00	289,338.97
					547,784.93 GN	0.00 GN	547,784.93 GN
					-258,445.96 LS	0.00 LS	-258,445.96 LS
Original Face:	106,556,139.000						
FUND Total							
0.000	142,989,463.450	145,885,672.05	146,175,011.02	100.00	289,338.97	0.00	289,338.97
					547,784.93 GN	0.00 GN	547,784.93 GN
					-258,445.96 LS	0.00 LS	-258,445.96 LS
Original Face:	106,556,139.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-1,167,420.310	-1,167,420.31	-1,167,420.31	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	284,812.430	284,812.43	284,812.43	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,937,905.000	1,195,664,824.34	1,910,424,274.00	99.92	714,759,449.66	0.00	714,759,449.66
					774,093,633.29 GN	0.00 GN	774,093,633.29 GN
					-59,334,183.63 LS	0.00 LS	-59,334,183.63 LS
FUND Total							
0.000	30,055,297.120	1,194,782,216.46	1,909,541,666.12	100.00	714,759,449.66	0.00	714,759,449.66
					774,093,633.29 GN	0.00 GN	774,093,633.29 GN
					-59,334,183.63 LS	0.00 LS	-59,334,183.63 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	261,713,486.700	261,647,919.34	261,651,536.70	26.86	3,617.36	0.00	3,617.36
					6,047.36 GN	0.00 GN	6,047.36 GN
					-2,430.00 LS	0.00 LS	-2,430.00 LS
FIXED INCOME							
	703,497,828.140	715,494,480.61	712,313,740.67	73.14	-3,180,739.94	0.00	-3,180,739.94
					1,479,019.71 GN	0.00 GN	1,479,019.71 GN
					-4,659,759.65 LS	0.00 LS	-4,659,759.65 LS
Original Face: 703,221,595.000							
FUND Total							
0.000	965,211,314.850	977,142,399.96	973,965,277.38	100.00	-3,177,122.58	0.00	-3,177,122.58
					1,485,067.07 GN	0.00 GN	1,485,067.07 GN
					-4,662,189.65 LS	0.00 LS	-4,662,189.65 LS
Original Face: 703,221,595.000							

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	375.010	375.01	375.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	328,619,909.850	328,593,546.19	328,583,405.76	26.09	-10,140.43	0.00	-10,140.43
					4,223.33 GN	0.00 GN	4,223.33 GN
					-14,363.76 LS	0.00 LS	-14,363.76 LS
FIXED INCOME							
	927,943,778.720	932,213,121.62	930,761,059.36	73.91	-1,452,062.26	0.00	-1,452,062.26
					2,053,609.55 GN	0.00 GN	2,053,609.55 GN
					-3,505,671.81 LS	0.00 LS	-3,505,671.81 LS
Original Face: 628,609,576.000							
FUND Total							
0.000	1,256,564,063.580	1,260,807,042.82	1,259,344,840.13	100.00	-1,462,202.69	0.00	-1,462,202.69
					2,057,832.88 GN	0.00 GN	2,057,832.88 GN
					-3,520,035.57 LS	0.00 LS	-3,520,035.57 LS
Original Face: 628,609,576.000							

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-1,204,681.230	-1,204,681.23	-1,204,681.23	1.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,430,291.350	2,431,340.56	2,436,944.43	2.37	5,603.87	0.00	5,603.87
					5,603.87 GN	0.00 GN	5,603.87 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	98,820,913.320	99,176,691.79	99,287,971.47	96.46	111,279.68	0.00	111,279.68
					164,694.29 GN	0.00 GN	164,694.29 GN
					-53,414.61 LS	0.00 LS	-53,414.61 LS
Original Face:	53,377,000.000						
FUND Total							
0.000	100,046,523.440	100,403,351.12	100,520,234.67	100.00	116,883.55	0.00	116,883.55
					170,298.16 GN	0.00 GN	170,298.16 GN
					-53,414.61 LS	0.00 LS	-53,414.61 LS
Original Face:	53,377,000.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	265,233,802.580	265,233,802.58	265,233,802.58	26.36	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							
	742,211,018.730	743,154,215.15	740,793,845.83	73.64	-2,360,369.32	0.00	-2,360,369.32
					571,928.42 GN	0.00 GN	571,928.42 GN
					-2,932,297.74 LS	0.00 LS	-2,932,297.74 LS
Original Face:	295,821,631.000						
FUND Total							
0.000	1,007,444,821.310	1,008,388,017.73	1,006,027,648.41	100.00	-2,360,369.32	0.00	-2,360,369.32
					571,928.42 GN	0.00 GN	571,928.42 GN
					-2,932,297.74 LS	0.00 LS	-2,932,297.74 LS
Original Face:	295,821,631.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	869,133,369.080	869,039,611.92	869,048,943.77	80.71	9,331.85	0.00	9,331.85
					10,184.27 GN	0.00 GN	10,184.27 GN
					-852.42 LS	0.00 LS	-852.42 LS
FIXED INCOME							
	207,671,954.480	207,723,064.30	207,718,611.31	19.29	-4,452.99	0.00	-4,452.99
					3,311.83 GN	0.00 GN	3,311.83 GN
					-7,764.82 LS	0.00 LS	-7,764.82 LS
Original Face: 197,250,000.000							
FUND Total							
0.000	1,076,805,323.540	1,076,762,676.20	1,076,767,555.06	100.00	4,878.86	0.00	4,878.86
					13,496.10 GN	0.00 GN	13,496.10 GN
					-8,617.24 LS	0.00 LS	-8,617.24 LS
Original Face: 197,250,000.000							

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	848,254,330.450	848,211,933.03	848,216,005.45	86.25	4,072.42	0.00	4,072.42
					4,072.42 GN	0.00 GN	4,072.42 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	134,200,000.000	135,225,448.45	135,187,508.00	13.75	-37,940.45	0.00	-37,940.45
					0.00 GN	0.00 GN	0.00 GN
					-37,940.45 LS	0.00 LS	-37,940.45 LS
FUND Total							
0.000	982,454,330.440	983,437,381.47	983,403,513.44	100.00	-33,868.03	0.00	-33,868.03
					4,072.42 GN	0.00 GN	4,072.42 GN
					-37,940.45 LS	0.00 LS	-37,940.45 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	8,805,573.540	8,805,573.54	8,805,573.54	2.67	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							
	306,650,000.000	320,915,140.53	320,983,818.27	97.33	68,677.74	0.00	68,677.74
					152,902.16 GN	0.00 GN	152,902.16 GN
					-84,224.42 LS	0.00 LS	-84,224.42 LS
FUND Total							
0.000	315,455,573.540	329,720,714.07	329,789,391.81	100.00	68,677.74	0.00	68,677.74
					152,902.16 GN	0.00 GN	152,902.16 GN
					-84,224.42 LS	0.00 LS	-84,224.42 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	2,079,862.270	2,079,862.27	2,079,862.27	0.68	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							
	61,386,306.150	61,382,745.04	61,382,745.04	20.10	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							
	237,463,358.610	239,056,243.65	241,933,005.28	79.22	2,876,761.63	0.00	2,876,761.63
					3,370,040.41 GN	0.00 GN	3,370,040.41 GN
					-493,278.78 LS	0.00 LS	-493,278.78 LS
Original Face:	179,859,028.000						
FUND Total							
0.000	300,929,527.030	302,518,850.96	305,395,612.59	100.00	2,876,761.63	0.00	2,876,761.63
					3,370,040.41 GN	0.00 GN	3,370,040.41 GN
					-493,278.78 LS	0.00 LS	-493,278.78 LS
Original Face:	179,859,028.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	12,156,809.720	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	12,156,809.720	12,156,809.72	12,156,809.72	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	189,810.180	189,810.18	189,810.18	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,000,000.000	13,000,000.00	12,997,800.00	3.81	-2,200.00	0.00	-2,200.00
					0.00 GN	0.00 GN	0.00 GN
					-2,200.00 LS	0.00 LS	-2,200.00 LS
FIXED INCOME							
	322,306,707.230	327,434,883.80	328,202,750.60	96.14	767,866.80	0.00	767,866.80
					2,131,787.08 GN	0.00 GN	2,131,787.08 GN
					-1,363,920.28 LS	0.00 LS	-1,363,920.28 LS
Original Face:	197,735,168.000						
FUND Total							
0.000	335,496,517.410	340,624,693.98	341,390,360.78	100.00	765,666.80	0.00	765,666.80
					2,131,787.08 GN	0.00 GN	2,131,787.08 GN
					-1,366,120.28 LS	0.00 LS	-1,366,120.28 LS
Original Face:	197,735,168.000						

Holdings

Fund Summary

As of: *March 31, 2015*

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

View Date: *April 14, 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							
	367,548.500	367,548.50	367,548.50	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							
	245,340,034.000	245,223,440.54	245,229,436.18	22.77	5,995.64	0.00	5,995.64
					16,932.00 GN	0.00 GN	16,932.00 GN
					-10,936.36 LS	0.00 LS	-10,936.36 LS
FIXED INCOME							
	828,803,700.870	831,435,433.99	831,439,557.93	77.20	4,123.94	0.00	4,123.94
					2,840,429.09 GN	0.00 GN	2,840,429.09 GN
					-2,836,305.15 LS	0.00 LS	-2,836,305.15 LS
Original Face:	442,315,190.000						
FUND Total							
0.000	1,074,511,283.370	1,077,026,423.03	1,077,036,542.61	100.00	10,119.58	0.00	10,119.58
					2,857,361.09 GN	0.00 GN	2,857,361.09 GN
					-2,847,241.51 LS	0.00 LS	-2,847,241.51 LS
Original Face:	442,315,190.000						