# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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 | | | | | | | | |
| | | | 1,797,578.020 | Local | 1.000000 | 1,797,578.02 | 1.000000 | 1,797,578.02 | 0.00 | 0.23 |
| | | | | Base | 1.000000 | 1,797,578.02 | 1.000000 | 1,797,578.02 | 0.00 | 0.23 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 1,797,578.020 | Local | | 1,797,578.02 | | 1,797,578.02 | 0.00 | 0.23 |
| | | | | Base | | 1,797,578.02 | | 1,797,578.02 | 0.00 | 0.23 |
| **CASH Total** | | | | | | | | | |
| | | | 1,797,578.020 | Base | | 1,797,578.02 | | 1,797,578.02 | 0.00 | 0.23 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.124976 | 31 Dec 2099 | | |
| | | | 11,375,306.230 | Local | 100.000000 | 11,375,306.23 | 100.000000 | 11,375,306.23 | 0.00 | 1.47 |
| | | | | Base | 100.000000 | 11,375,306.23 | 100.000000 | 11,375,306.23 | 0.00 | 1.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 11,375,306.230 | Local | | 11,375,306.23 | | 11,375,306.23 | 0.00 | 1.47 |
| | | | | Base | | 11,375,306.23 | | 11,375,306.23 | 0.00 | 1.47 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 11,375,306.230 | Base | | 11,375,306.23 | | 11,375,306.23 | 0.00 | 1.47 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | | 40,296.000 | Local | 38.632725 | 1,556,744.29 | 49.040000 | 1,976,115.84 | 419,371.55 | 0.26 |
| | | | | Base | 38.632725 | 1,556,744.29 | 49.040000 | 1,976,115.84 | 419,371.55 | 0.26 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | | Local | 29,808.000 | 48.028983 | 1,431,647.93 | 72.380000 | 2,157,503.04 | 725,855.11 | 0.28 |
| | | Base | | 48.028983 | 1,431,647.93 | 72.380000 | 2,157,503.04 | 725,855.11 | 0.28 |
| 002535300 | AARON S INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 32,483.000 | 21.174351 | 687,806.44 | 37.650000 | 1,222,984.95 | 535,178.51 | 0.16 |
| | | Base | | 21.174351 | 687,806.44 | 37.650000 | 1,222,984.95 | 535,178.51 | 0.16 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,986.000 | 39.669655 | 1,387,882.56 | 19.860000 | 694,821.96 | -693,060.60 | 0.09 |
| | | Base | | 39.669655 | 1,387,882.56 | 19.860000 | 694,821.96 | -693,060.60 | 0.09 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 58,713.000 | 9.779752 | 574,198.57 | 21.330000 | 1,252,348.29 | 678,149.72 | 0.16 |
| | | Base | | 9.779752 | 574,198.57 | 21.330000 | 1,252,348.29 | 678,149.72 | 0.16 |
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,841.000 | 57.854981 | 1,263,610.63 | 194.870000 | 4,256,155.67 | 2,992,545.04 | 0.55 |
| | | Base | | 57.854981 | 1,263,610.63 | 194.870000 | 4,256,155.67 | 2,992,545.04 | 0.55 |
| 005125109 | ACXIOM CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 39,314.000 | 16.605683 | 652,835.83 | 20.960000 | 824,021.44 | 171,185.61 | 0.11 |
| | | Base | | 16.605683 | 652,835.83 | 20.960000 | 824,021.44 | 171,185.61 | 0.11 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,874.000 | 28.000071 | 752,473.91 | 27.500000 | 739,035.00 | -13,438.91 | 0.10 |
| | | Base | | 28.000071 | 752,473.91 | 27.500000 | 739,035.00 | -13,438.91 | 0.10 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 316,942.000 | 3.719943 | 1,179,006.24 | 1.810000 | 573,665.02 | -605,341.22 | 0.07 |
| | | Base | | 3.719943 | 1,179,006.24 | 1.810000 | 573,665.02 | -605,341.22 | 0.07 |
| 009728106 | AKORN INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 39,708.000 | 43.288853 | 1,718,913.78 | 39.790000 | 1,579,981.32 | -138,932.46 | 0.20 |
| | | Base | | 43.288853 | 1,718,913.78 | 39.790000 | 1,579,981.32 | -138,932.46 | 0.20 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,194.000 | 16.533163 | 1,077,863.03 | 74.860000 | 4,880,422.84 | 3,802,559.81 | 0.63 |
| | | Base | | 16.533163 | 1,077,863.03 | 74.860000 | 4,880,422.84 | 3,802,559.81 | 0.63 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 56,418.000 | Local | 45.835938 | 2,585,971.93 | 45.210000 | 2,550,657.78 | -35,314.15 | 0.33 |
| | | | Base | 45.835938 | 2,585,971.93 | 45.210000 | 2,550,657.78 | -35,314.15 | 0.33 |
| 014491104 | ALEXANDER + BALDWIN INC COMMON STOCK | | | | | | | | |
| | | 22,848.000 | Local | 20.337805 | 464,678.16 | 33.830000 | 772,947.84 | 308,269.68 | 0.10 |
| | | | Base | 20.337805 | 464,678.16 | 33.830000 | 772,947.84 | 308,269.68 | 0.10 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | 36,229.000 | Local | 66.778930 | 2,419,333.87 | 85.990000 | 3,115,331.71 | 695,997.84 | 0.40 |
| | | | Base | 66.778930 | 2,419,333.87 | 85.990000 | 3,115,331.71 | 695,997.84 | 0.40 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 36,548.000 | Local | 62.219217 | 2,273,987.96 | 56.600000 | 2,068,616.80 | -205,371.16 | 0.27 |
| | | | Base | 62.219217 | 2,273,987.96 | 56.600000 | 2,068,616.80 | -205,371.16 | 0.27 |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1. | | | | | | | | |
| | | 8,077.000 | Local | 347.421066 | 2,806,119.95 | 469.790000 | 3,794,493.83 | 988,373.88 | 0.49 |
| | | | Base | 347.421066 | 2,806,119.95 | 469.790000 | 3,794,493.83 | 988,373.88 | 0.49 |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | 54,924.000 | Local | 28.509874 | 1,565,876.30 | 19.310000 | 1,060,582.44 | -505,293.86 | 0.14 |
| | | | Base | 28.509874 | 1,565,876.30 | 19.310000 | 1,060,582.44 | -505,293.86 | 0.14 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 56,816.000 | Local | 35.411418 | 2,011,935.15 | 56.670000 | 3,219,762.72 | 1,207,827.57 | 0.42 |
| | | | Base | 35.411418 | 2,011,935.15 | 56.670000 | 3,219,762.72 | 1,207,827.57 | 0.42 |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | | |
| | | 85,506.000 | Local | 16.335871 | 1,396,814.99 | 13.770000 | 1,177,417.62 | -219,397.37 | 0.15 |
| | | | Base | 16.335871 | 1,396,814.99 | 13.770000 | 1,177,417.62 | -219,397.37 | 0.15 |
| 024835100 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | | | | | | | |
| | | 56,482.000 | Local | 41.262095 | 2,330,565.66 | 34.250000 | 1,934,508.50 | -396,057.16 | 0.25 |
| | | | Base | 41.262095 | 2,330,565.66 | 34.250000 | 1,934,508.50 | -396,057.16 | 0.25 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | | 88,450.000 | Local | 17.769843 | 1,571,742.61 | 17.020000 | 1,505,419.00 | -66,323.61 | 0.19 |
| | | | Base | 17.769843 | 1,571,742.61 | 17.020000 | 1,505,419.00 | -66,323.61 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 37,136.000 | 34.684507 | 1,288,043.87 | 69.060000 | 2,564,612.16 | 1,276,568.29 | 0.33 |
| | | Base | | 34.684507 | 1,288,043.87 | 69.060000 | 2,564,612.16 | 1,276,568.29 | 0.33 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,146.000 | 49.766650 | 2,246,765.16 | 88.600000 | 3,999,935.60 | 1,753,170.44 | 0.52 |
| | | Base | | 49.766650 | 2,246,765.16 | 88.600000 | 3,999,935.60 | 1,753,170.44 | 0.52 |
| 037604105 | APOLLO EDUCATION GROUP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 48,507.000 | 18.373347 | 891,235.95 | 11.110000 | 538,912.77 | -352,323.18 | 0.07 |
| | | Base | | 18.373347 | 891,235.95 | 11.110000 | 538,912.77 | -352,323.18 | 0.07 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,482.000 | 43.691624 | 1,375,499.71 | 67.360000 | 2,120,627.52 | 745,127.81 | 0.27 |
| | | Base | | 43.691624 | 1,375,499.71 | 67.360000 | 2,120,627.52 | 745,127.81 | 0.27 |
| 03836W103 | AQUA AMERICA INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 89,048.000 | 16.728689 | 1,489,656.28 | 25.360000 | 2,258,257.28 | 768,601.00 | 0.29 |
| | | Base | | 16.728689 | 1,489,656.28 | 25.360000 | 2,258,257.28 | 768,601.00 | 0.29 |
| 04270V106 | ARRIS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,722.000 | 31.923294 | 2,129,986.04 | 26.420000 | 1,762,795.24 | -367,190.80 | 0.23 |
| | | Base | | 31.923294 | 2,129,986.04 | 26.420000 | 1,762,795.24 | -367,190.80 | 0.23 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 48,119.000 | 31.160478 | 1,499,411.04 | 55.920000 | 2,690,814.48 | 1,191,403.44 | 0.35 |
| | | Base | | 31.160478 | 1,499,411.04 | 55.920000 | 2,690,814.48 | 1,191,403.44 | 0.35 |
| 04351G101 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 85,972.040 | 12.803968 | 1,100,783.27 | 12.070000 | 1,037,682.52 | -63,100.75 | 0.13 |
| | | Base | | 12.803968 | 1,100,783.27 | 12.070000 | 1,037,682.52 | -63,100.75 | 0.13 |
| 044209104 | ASHLAND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,265.000 | 44.880085 | 1,403,175.85 | 104.970000 | 3,281,887.05 | 1,878,711.20 | 0.42 |
| | | Base | | 44.880085 | 1,403,175.85 | 104.970000 | 3,281,887.05 | 1,878,711.20 | 0.42 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,703.000 | 17.515672 | 1,343,504.56 | 18.360000 | 1,408,267.08 | 64,762.52 | 0.18 |
| | | Base | | 17.515672 | 1,343,504.56 | 18.360000 | 1,408,267.08 | 64,762.52 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 049513104 | ATMEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 209,900.000 | Local | 6.182861 | 1,297,782.48 | 8.170000 | 1,714,883.00 | 417,100.52 | 0.22 |
| | | | Base | 6.182861 | 1,297,782.48 | 8.170000 | 1,714,883.00 | 417,100.52 | 0.22 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK NPV | | | | | | | | |
| | | 50,803.000 | Local | 33.845993 | 1,719,477.97 | 54.790000 | 2,783,496.37 | 1,064,018.40 | 0.36 |
| | | | Base | 33.845993 | 1,719,477.97 | 54.790000 | 2,783,496.37 | 1,064,018.40 | 0.36 |
| 050095108 | ATWOOD OCEANICS INC COMMON STOCK USD1. | | | | | | | | |
| | | 30,234.000 | Local | 29.857919 | 902,724.32 | 19.110000 | 577,771.74 | -324,952.58 | 0.07 |
| | | | Base | 29.857919 | 902,724.32 | 19.110000 | 577,771.74 | -324,952.58 | 0.07 |
| 053807103 | AVNET INC COMMON STOCK USD1. | | | | | | | | |
| | | 68,305.000 | Local | 28.945694 | 1,977,135.65 | 42.400000 | 2,896,132.00 | 918,996.35 | 0.37 |
| | | | Base | 28.945694 | 1,977,135.65 | 42.400000 | 2,896,132.00 | 918,996.35 | 0.37 |
| 054303102 | AVON PRODUCTS INC COMMON STOCK USD.25 | | | | | | | | |
| | | 218,803.000 | Local | 7.849537 | 1,717,502.30 | 5.190000 | 1,135,587.57 | -581,914.73 | 0.15 |
| | | | Base | 7.849537 | 1,717,502.30 | 5.190000 | 1,135,587.57 | -581,914.73 | 0.15 |
| 059692103 | BANCORPSOUTH INC COMMON STOCK USD2.5 | | | | | | | | |
| | | 43,213.000 | Local | 17.632241 | 761,942.04 | 23.760000 | 1,026,740.88 | 264,798.84 | 0.13 |
| | | | Base | 17.632241 | 761,942.04 | 23.760000 | 1,026,740.88 | 264,798.84 | 0.13 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 21,935.000 | Local | 52.600202 | 1,153,785.43 | 62.060000 | 1,361,286.10 | 207,500.67 | 0.18 |
| | | | Base | 52.600202 | 1,153,785.43 | 62.060000 | 1,361,286.10 | 207,500.67 | 0.18 |
| 063904106 | BANK OF THE OZARKS COMMON STOCK USD.01 | | | | | | | | |
| | | 35,347.000 | Local | 44.655403 | 1,578,434.52 | 41.800000 | 1,477,504.60 | -100,929.92 | 0.19 |
| | | | Base | 44.655403 | 1,578,434.52 | 41.800000 | 1,477,504.60 | -100,929.92 | 0.19 |
| 073302101 | B/E AEROSPACE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 53,390.000 | Local | 25.279450 | 1,349,669.84 | 48.750000 | 2,602,762.50 | 1,253,092.66 | 0.34 |
| | | | Base | 25.279450 | 1,349,669.84 | 48.750000 | 2,602,762.50 | 1,253,092.66 | 0.34 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | | |
| | | 21,448.000 | Local | 78.348201 | 1,680,412.21 | 50.390000 | 1,080,764.72 | -599,647.49 | 0.14 |
| | | | Base | 78.348201 | 1,680,412.21 | 50.390000 | 1,080,764.72 | -599,647.49 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 081437105 | BEMIS COMPANY COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 49,003.000 | 45.062799 | 2,208,212.34 | 42.420000 | 2,078,707.26 | -129,505.08 | 0.27 |
| | | Base | | 45.062799 | 2,208,212.34 | 42.420000 | 2,078,707.26 | -129,505.08 | 0.27 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 50,226.000 | 26.816091 | 1,346,865.01 | 54.280000 | 2,726,267.28 | 1,379,402.27 | 0.35 |
| | | Base | | 26.816091 | 1,346,865.01 | 54.280000 | 2,726,267.28 | 1,379,402.27 | 0.35 |
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,122.000 | 35.038478 | 950,313.59 | 47.990000 | 1,301,584.78 | 351,271.19 | 0.17 |
| | | Base | | 35.038478 | 950,313.59 | 47.990000 | 1,301,584.78 | 351,271.19 | 0.17 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,403.000 | 96.484564 | 1,003,728.92 | 139.330000 | 1,449,449.99 | 445,721.07 | 0.19 |
| | | Base | | 96.484564 | 1,003,728.92 | 139.330000 | 1,449,449.99 | 445,721.07 | 0.19 |
| 09063H107 | BIOMED REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 102,354.000 | 19.620050 | 2,008,190.60 | 18.500000 | 1,893,549.00 | -114,641.60 | 0.24 |
| | | Base | | 19.620050 | 2,008,190.60 | 18.500000 | 1,893,549.00 | -114,641.60 | 0.24 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,684.000 | 72.501068 | 1,354,609.96 | 94.480000 | 1,765,264.32 | 410,654.36 | 0.23 |
| | | Base | | 72.501068 | 1,354,609.96 | 94.480000 | 1,765,264.32 | 410,654.36 | 0.23 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,541.000 | 33.207133 | 748,521.99 | 39.780000 | 896,680.98 | 148,158.99 | 0.12 |
| | | Base | | 33.207133 | 748,521.99 | 39.780000 | 896,680.98 | 148,158.99 | 0.12 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,588.000 | 313.572951 | 1,438,672.70 | 205.070000 | 940,861.16 | -497,811.54 | 0.12 |
| | | Base | | 313.572951 | 1,438,672.70 | 205.070000 | 940,861.16 | -497,811.54 | 0.12 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,745.000 | 20.581021 | 632,763.50 | 53.130000 | 1,633,481.85 | 1,000,718.35 | 0.21 |
| | | Base | | 20.581021 | 632,763.50 | 53.130000 | 1,633,481.85 | 1,000,718.35 | 0.21 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,285.000 | 24.359811 | 1,468,531.23 | 52.790000 | 3,182,445.15 | 1,713,913.92 | 0.41 |
| | | Base | | 24.359811 | 1,468,531.23 | 52.790000 | 3,182,445.15 | 1,713,913.92 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 58,082.000 | 21.817765 | 1,267,219.41 | 32.060000 | 1,862,108.92 | 594,889.51 | 0.24 |
| | | Base | | 21.817765 | 1,267,219.41 | 32.060000 | 1,862,108.92 | 594,889.51 | 0.24 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 46,618.000 | 24.452584 | 1,139,930.54 | 49.710000 | 2,317,380.78 | 1,177,450.24 | 0.30 |
| | | Base | | 24.452584 | 1,139,930.54 | 49.710000 | 2,317,380.78 | 1,177,450.24 | 0.30 |
| 119848109 | BUFFALO WILD WINGS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 9,553.000 | 188.784354 | 1,803,456.93 | 189.680000 | 1,812,013.04 | 8,556.11 | 0.23 |
| | | Base | | 188.784354 | 1,803,456.93 | 189.680000 | 1,812,013.04 | 8,556.11 | 0.23 |
| 12503M108 | CBOE HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 41,979.000 | 30.388884 | 1,275,694.97 | 63.260000 | 2,655,591.54 | 1,379,896.57 | 0.34 |
| | | Base | | 30.388884 | 1,275,694.97 | 63.260000 | 2,655,591.54 | 1,379,896.57 | 0.34 |
| 12508E101 | CDK GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 80,623.000 | 31.539839 | 2,542,836.40 | 49.540000 | 3,994,063.42 | 1,451,227.02 | 0.52 |
| | | Base | | 31.539839 | 2,542,836.40 | 49.540000 | 3,994,063.42 | 1,451,227.02 | 0.52 |
| 125134106 | CEB INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,827.000 | 35.328488 | 594,472.46 | 71.620000 | 1,205,149.74 | 610,677.28 | 0.16 |
| | | Base | | 35.328488 | 594,472.46 | 71.620000 | 1,205,149.74 | 610,677.28 | 0.16 |
| 12561W105 | CLECO CORPORATION COMMON STOCK USD1. | | | | | | | | |
| | | Local | 30,416.000 | 31.227254 | 949,808.16 | 53.580000 | 1,629,689.28 | 679,881.12 | 0.21 |
| | | Base | | 31.227254 | 949,808.16 | 53.580000 | 1,629,689.28 | 679,881.12 | 0.21 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 99,041.000 | 17.674475 | 1,750,497.71 | 17.890000 | 1,771,843.49 | 21,345.78 | 0.23 |
| | | Base | | 17.674475 | 1,750,497.71 | 17.890000 | 1,771,843.49 | 21,345.78 | 0.23 |
| 12646R105 | CST BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,745.000 | 31.834555 | 1,233,429.82 | 34.720000 | 1,345,226.40 | 111,796.58 | 0.17 |
| | | Base | | 31.834555 | 1,233,429.82 | 34.720000 | 1,345,226.40 | 111,796.58 | 0.17 |
| 126804301 | CABELA S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,119.000 | 56.119586 | 1,353,548.30 | 44.970000 | 1,084,631.43 | -268,916.87 | 0.14 |
| | | Base | | 56.119586 | 1,353,548.30 | 44.970000 | 1,084,631.43 | -268,916.87 | 0.14 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 2,229.000 | Local | 359.971359 | 802,376.16 | 415.340000 | 925,792.86 | 123,416.70 | 0.12 |
| | | | Base | 359.971359 | 802,376.16 | 415.340000 | 925,792.86 | 123,416.70 | 0.12 |
| 127055101 | CABOT CORP COMMON STOCK USD1. | | | | | | | | |
| | | 31,918.000 | Local | 30.366873 | 969,249.85 | 33.870000 | 1,081,062.66 | 111,812.81 | 0.14 |
| | | | Base | 30.366873 | 969,249.85 | 33.870000 | 1,081,062.66 | 111,812.81 | 0.14 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 147,185.000 | Local | 8.690155 | 1,279,060.44 | 20.020000 | 2,946,643.70 | 1,667,583.26 | 0.38 |
| | | | Base | 8.690155 | 1,279,060.44 | 20.020000 | 2,946,643.70 | 1,667,583.26 | 0.38 |
| 13057Q107 | CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 155,298.000 | Local | 7.197683 | 1,117,785.72 | 3.880000 | 602,556.24 | -515,229.48 | 0.08 |
| | | | Base | 7.197683 | 1,117,785.72 | 3.880000 | 602,556.24 | -515,229.48 | 0.08 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | 43,674.000 | Local | 46.076087 | 2,012,327.01 | 72.030000 | 3,145,838.22 | 1,133,511.21 | 0.41 |
| | | | Base | 46.076087 | 2,012,327.01 | 72.030000 | 3,145,838.22 | 1,133,511.21 | 0.41 |
| 141624106 | CARE CAPITAL PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | 41,599.000 | Local | 33.106364 | 1,377,191.65 | 31.790000 | 1,322,432.21 | -54,759.44 | 0.17 |
| | | | Base | 33.106364 | 1,377,191.65 | 31.790000 | 1,322,432.21 | -54,759.44 | 0.17 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1. | | | | | | | | |
| | | 32,855.000 | Local | 46.712522 | 1,534,739.92 | 100.700000 | 3,308,498.50 | 1,773,758.58 | 0.43 |
| | | | Base | 46.712522 | 1,534,739.92 | 100.700000 | 3,308,498.50 | 1,773,758.58 | 0.43 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5. | | | | | | | | |
| | | 25,348.000 | Local | 40.809102 | 1,034,429.13 | 39.000000 | 988,572.00 | -45,857.13 | 0.13 |
| | | | Base | 40.809102 | 1,034,429.13 | 39.000000 | 988,572.00 | -45,857.13 | 0.13 |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | | 26,422.000 | Local | 51.103536 | 1,350,257.64 | 98.310000 | 2,597,546.82 | 1,247,289.18 | 0.34 |
| | | | Base | 51.103536 | 1,350,257.64 | 98.310000 | 2,597,546.82 | 1,247,289.18 | 0.34 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | | |
| | | 19,477.000 | Local | 97.403567 | 1,897,129.28 | 105.860000 | 2,061,835.22 | 164,705.94 | 0.27 |
| | | | Base | 97.403567 | 1,897,129.28 | 105.860000 | 2,061,835.22 | 164,705.94 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,378.000 | 33.958172 | 1,676,786.63 | 31.790000 | 1,569,726.62 | -107,060.01 | 0.20 |
| | | Base | | 33.958172 | 1,676,786.63 | 31.790000 | 1,569,726.62 | -107,060.01 | 0.20 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,375.000 | 13.495246 | 504,384.83 | 29.630000 | 1,107,421.25 | 603,036.42 | 0.14 |
| | | Base | | 13.495246 | 504,384.83 | 29.630000 | 1,107,421.25 | 603,036.42 | 0.14 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,802.000 | 40.464020 | 2,419,829.35 | 61.720000 | 3,690,979.44 | 1,271,150.09 | 0.48 |
| | | Base | | 40.464020 | 2,419,829.35 | 61.720000 | 3,690,979.44 | 1,271,150.09 | 0.48 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,817.000 | 38.488164 | 916,672.61 | 68.890000 | 1,640,753.13 | 724,080.52 | 0.21 |
| | | Base | | 38.488164 | 916,672.61 | 68.890000 | 1,640,753.13 | 724,080.52 | 0.21 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,806.000 | 26.704576 | 609,024.57 | 54.270000 | 1,237,681.62 | 628,657.05 | 0.16 |
| | | Base | | 26.704576 | 609,024.57 | 54.270000 | 1,237,681.62 | 628,657.05 | 0.16 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 91,049.000 | 15.968706 | 1,453,934.73 | 9.670000 | 880,443.83 | -573,490.90 | 0.11 |
| | | Base | | 15.968706 | 1,453,934.73 | 9.670000 | 880,443.83 | -573,490.90 | 0.11 |
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,093.000 | 11.354757 | 818,598.52 | 14.910000 | 1,074,906.63 | 256,308.11 | 0.14 |
| | | Base | | 11.354757 | 818,598.52 | 14.910000 | 1,074,906.63 | 256,308.11 | 0.14 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 65,817.000 | 32.281089 | 2,124,644.44 | 86.280000 | 5,678,690.76 | 3,554,046.32 | 0.73 |
| | | Base | | 32.281089 | 2,124,644.44 | 86.280000 | 5,678,690.76 | 3,554,046.32 | 0.73 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,203.000 | 16.924044 | 1,018,878.24 | 22.360000 | 1,346,139.08 | 327,260.84 | 0.17 |
| | | Base | | 16.924044 | 1,018,878.24 | 22.360000 | 1,346,139.08 | 327,260.84 | 0.17 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 52,844.000 | 24.527987 | 1,296,156.97 | 35.550000 | 1,878,604.20 | 582,447.23 | 0.24 |
| | | Base | | 24.527987 | 1,296,156.97 | 35.550000 | 1,878,604.20 | 582,447.23 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 178566105 | CITY NATIONAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,328.000 | 55.072788 | 1,339,810.79 | 87.780000 | 2,135,511.84 | 795,701.05 | 0.28 |
| | | Base | | 55.072788 | 1,339,810.79 | 87.780000 | 2,135,511.84 | 795,701.05 | 0.28 |
| 179895107 | CLARCOR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,225.000 | 49.958693 | 1,260,208.04 | 56.370000 | 1,421,933.25 | 161,725.21 | 0.18 |
| | | Base | | 49.958693 | 1,260,208.04 | 56.370000 | 1,421,933.25 | 161,725.21 | 0.18 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,848.000 | 41.007173 | 1,100,960.57 | 49.120000 | 1,318,773.76 | 217,813.19 | 0.17 |
| | | Base | | 41.007173 | 1,100,960.57 | 49.120000 | 1,318,773.76 | 217,813.19 | 0.17 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | | |
| | | Local | 43,817.000 | 43.291213 | 1,896,891.10 | 35.560000 | 1,558,132.52 | -338,758.58 | 0.20 |
| | | Base | | 43.291213 | 1,896,891.10 | 35.560000 | 1,558,132.52 | -338,758.58 | 0.20 |
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 42,009.000 | 31.306787 | 1,315,166.83 | 44.810000 | 1,882,423.29 | 567,256.46 | 0.24 |
| | | Base | | 31.306787 | 1,315,166.83 | 44.810000 | 1,882,423.29 | 567,256.46 | 0.24 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,200.000 | 14.244464 | 829,027.81 | 15.700000 | 913,740.00 | 84,712.19 | 0.12 |
| | | Base | | 14.244464 | 829,027.81 | 15.700000 | 913,740.00 | 84,712.19 | 0.12 |
| 20341J104 | COMMUNICATIONS SALES + LE REIT USD.0001 | | | | | | | | |
| | | Local | 60,278.000 | 28.991273 | 1,747,535.97 | 20.100000 | 1,211,587.80 | -535,948.17 | 0.16 |
| | | Base | | 28.991273 | 1,747,535.97 | 20.100000 | 1,211,587.80 | -535,948.17 | 0.16 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,350.000 | 27.116173 | 1,609,344.86 | 53.700000 | 3,187,095.00 | 1,577,750.14 | 0.41 |
| | | Base | | 27.116173 | 1,609,344.86 | 53.700000 | 3,187,095.00 | 1,577,750.14 | 0.41 |
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,382.000 | 74.579262 | 1,594,653.77 | 35.840000 | 766,330.88 | -828,322.89 | 0.10 |
| | | Base | | 74.579262 | 1,594,653.77 | 35.840000 | 766,330.88 | -828,322.89 | 0.10 |
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,930.000 | 87.439412 | 1,480,349.25 | 81.000000 | 1,371,330.00 | -109,019.25 | 0.18 |
| | | Base | | 87.439412 | 1,480,349.25 | 81.000000 | 1,371,330.00 | -109,019.25 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 205944101 | CON WAY INC COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 28,982.000 | 31.833043 | 922,585.24 | 35.200000 | 1,020,166.40 | 97,581.16 | 0.13 |
| | | Base | | 31.833043 | 922,585.24 | 35.200000 | 1,020,166.40 | 97,581.16 | 0.13 |
| 212485106 | CONVERGYS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 49,703.000 | 11.613418 | 577,221.71 | 22.600000 | 1,123,287.80 | 546,066.09 | 0.15 |
| | | Base | | 11.613418 | 577,221.71 | 22.600000 | 1,123,287.80 | 546,066.09 | 0.15 |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 24,436.000 | 84.982351 | 2,076,628.73 | 162.420000 | 3,968,895.12 | 1,892,266.39 | 0.51 |
| | | Base | | 84.982351 | 2,076,628.73 | 162.420000 | 3,968,895.12 | 1,892,266.39 | 0.51 |
| 217204106 | COPART INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 57,265.000 | 22.504658 | 1,288,729.25 | 35.020000 | 2,005,420.30 | 716,691.05 | 0.26 |
| | | Base | | 22.504658 | 1,288,729.25 | 35.020000 | 2,005,420.30 | 716,691.05 | 0.26 |
| 21871D103 | CORELOGIC INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 45,368.000 | 18.750944 | 850,692.83 | 37.950000 | 1,721,715.60 | 871,022.77 | 0.22 |
| | | Base | | 18.750944 | 850,692.83 | 37.950000 | 1,721,715.60 | 871,022.77 | 0.22 |
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 47,543.000 | 31.944971 | 1,518,759.76 | 21.030000 | 999,829.29 | -518,930.47 | 0.13 |
| | | Base | | 31.944971 | 1,518,759.76 | 21.030000 | 999,829.29 | -518,930.47 | 0.13 |
| 22025Y407 | CORRECTIONS CORP OF AMERICA REIT USD.01 | | | | | | | | |
| | | Local | 67,011.000 | 30.117721 | 2,018,218.58 | 29.380000 | 1,968,783.18 | -49,435.40 | 0.25 |
| | | Base | | 30.117721 | 2,018,218.58 | 29.380000 | 1,968,783.18 | -49,435.40 | 0.25 |
| 22357R103 | COVISINT CORP W/I COMMON STOCK | | | | | | | | |
| | | Local | 6.000 | 2.700000 | 16.20 | 2.700000 | 16.20 | 0.00 | 0.00 |
| | | Base | | 2.700000 | 16.20 | 2.700000 | 16.20 | 0.00 | 0.00 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,048.000 | 151.525269 | 1,825,576.44 | 144.180000 | 1,737,080.64 | -88,495.80 | 0.22 |
| | | Base | | 151.525269 | 1,825,576.44 | 144.180000 | 1,737,080.64 | -88,495.80 | 0.22 |
| 224399105 | CRANE CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,500.000 | 37.323949 | 914,436.75 | 52.540000 | 1,287,230.00 | 372,793.25 | 0.17 |
| | | Base | | 37.323949 | 914,436.75 | 52.540000 | 1,287,230.00 | 372,793.25 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 225447101 | CREE INC COMMON STOCK USD.00125 | | | | | | | | |
| | | Local | 54,874.000 | 34.150428 | 1,873,970.56 | 27.220000 | 1,493,670.28 | -380,300.28 | 0.19 |
| | | Base | | 34.150428 | 1,873,970.56 | 27.220000 | 1,493,670.28 | -380,300.28 | 0.19 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,642.000 | 58.322150 | 1,612,140.88 | 64.660000 | 1,787,331.72 | 175,190.84 | 0.23 |
| | | Base | | 58.322150 | 1,612,140.88 | 64.660000 | 1,787,331.72 | 175,190.84 | 0.23 |
| 232806109 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 166,918.000 | 15.702005 | 2,620,947.31 | 10.000000 | 1,669,180.00 | -951,767.31 | 0.22 |
| | | Base | | 15.702005 | 2,620,947.31 | 10.000000 | 1,669,180.00 | -951,767.31 | 0.22 |
| 232820100 | CYTEC INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,906.000 | 27.466435 | 986,209.83 | 74.200000 | 2,664,225.20 | 1,678,015.37 | 0.34 |
| | | Base | | 27.466435 | 986,209.83 | 74.200000 | 2,664,225.20 | 1,678,015.37 | 0.34 |
| 233326107 | DST SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,211.000 | 51.192356 | 727,494.57 | 102.420000 | 1,455,490.62 | 727,996.05 | 0.19 |
| | | Base | | 51.192356 | 727,494.57 | 102.420000 | 1,455,490.62 | 727,996.05 | 0.19 |
| 235825205 | DANA HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 82,041.000 | 21.413155 | 1,756,756.64 | 17.540000 | 1,438,999.14 | -317,757.50 | 0.19 |
| | | Base | | 21.413155 | 1,756,756.64 | 17.540000 | 1,438,999.14 | -317,757.50 | 0.19 |
| 242370203 | DEAN FOODS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,451.000 | 19.935550 | 945,961.77 | 16.460000 | 781,043.46 | -164,918.31 | 0.10 |
| | | Base | | 19.935550 | 945,961.77 | 16.460000 | 781,043.46 | -164,918.31 | 0.10 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,745.000 | 64.013830 | 1,071,911.59 | 64.390000 | 1,078,210.55 | 6,298.96 | 0.14 |
| | | Base | | 64.013830 | 1,071,911.59 | 64.390000 | 1,078,210.55 | 6,298.96 | 0.14 |
| 247916208 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 179,343.000 | 7.560574 | 1,355,936.00 | 4.340000 | 778,348.62 | -577,587.38 | 0.10 |
| | | Base | | 7.560574 | 1,355,936.00 | 4.340000 | 778,348.62 | -577,587.38 | 0.10 |
| 248019101 | DELUXE CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,110.000 | 25.241954 | 633,825.46 | 58.010000 | 1,456,631.10 | 822,805.64 | 0.19 |
| | | Base | | 25.241954 | 633,825.46 | 58.010000 | 1,456,631.10 | 822,805.64 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 251893103 | DEVRY EDUCATION GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,840.000 | 24.970627 | 720,152.87 | 26.160000 | 754,454.40 | 34,301.53 | 0.10 |
| | | Base | | 24.970627 | 720,152.87 | 26.160000 | 754,454.40 | 34,301.53 | 0.10 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,848.000 | 32.495000 | 1,587,315.76 | 50.130000 | 2,448,750.24 | 861,434.48 | 0.32 |
| | | Base | | 32.495000 | 1,587,315.76 | 50.130000 | 2,448,750.24 | 861,434.48 | 0.32 |
| 253651103 | DIEBOLD INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 32,611.000 | 29.388755 | 958,396.68 | 31.120000 | 1,014,854.32 | 56,457.64 | 0.13 |
| | | Base | | 29.388755 | 958,396.68 | 31.120000 | 1,014,854.32 | 56,457.64 | 0.13 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,757.000 | 63.235067 | 1,755,215.76 | 105.940000 | 2,940,576.58 | 1,185,360.82 | 0.38 |
| | | Base | | 63.235067 | 1,755,215.76 | 105.940000 | 2,940,576.58 | 1,185,360.82 | 0.38 |
| 257559203 | DOMTAR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,191.000 | 50.041263 | 1,610,878.29 | 40.210000 | 1,294,400.11 | -316,478.18 | 0.17 |
| | | Base | | 50.041263 | 1,610,878.29 | 40.210000 | 1,294,400.11 | -316,478.18 | 0.17 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 63,586.000 | 25.454433 | 1,618,545.58 | 31.310000 | 1,990,877.66 | 372,332.08 | 0.26 |
| | | Base | | 25.454433 | 1,618,545.58 | 31.310000 | 1,990,877.66 | 372,332.08 | 0.26 |
| 257867101 | RR DONNELLEY + SONS CO COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 104,905.000 | 11.653374 | 1,222,497.19 | 15.700000 | 1,647,008.50 | 424,511.31 | 0.21 |
| | | Base | | 11.653374 | 1,222,497.19 | 15.700000 | 1,647,008.50 | 424,511.31 | 0.21 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | | |
| | | Local | 68,953.000 | 29.821826 | 2,056,304.36 | 27.630000 | 1,905,171.39 | -151,132.97 | 0.25 |
| | | Base | | 29.821826 | 2,056,304.36 | 27.630000 | 1,905,171.39 | -151,132.97 | 0.25 |
| 26153C103 | DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,693.000 | 29.331338 | 1,076,254.80 | 19.940000 | 731,658.42 | -344,596.38 | 0.09 |
| | | Base | | 29.331338 | 1,076,254.80 | 19.940000 | 731,658.42 | -344,596.38 | 0.09 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,587.000 | 74.626940 | 1,461,717.87 | 68.940000 | 1,350,327.78 | -111,390.09 | 0.17 |
| | | Base | | 74.626940 | 1,461,717.87 | 68.940000 | 1,350,327.78 | -111,390.09 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 264411505 | DUKE REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 173,525.000 | 12.965426 | 2,249,825.46 | 18.060000 | 3,133,861.50 | 884,036.04 | 0.40 |
| | | Base | | 12.965426 | 2,249,825.46 | 18.060000 | 3,133,861.50 | 884,036.04 | 0.40 |
| 265504100 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 48,397.000 | 52.497367 | 2,540,715.09 | 50.160000 | 2,427,593.52 | -113,121.57 | 0.31 |
| | | Base | | 52.497367 | 2,540,715.09 | 50.160000 | 2,427,593.52 | -113,121.57 | 0.31 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,262.000 | 70.257660 | 1,774,849.00 | 81.830000 | 2,067,189.46 | 292,340.46 | 0.27 |
| | | Base | | 70.257660 | 1,774,849.00 | 81.830000 | 2,067,189.46 | 292,340.46 | 0.27 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 72,801.000 | 22.277020 | 1,621,789.30 | 40.410000 | 2,941,888.41 | 1,320,099.11 | 0.38 |
| | | Base | | 22.277020 | 1,621,789.30 | 40.410000 | 2,941,888.41 | 1,320,099.11 | 0.38 |
| 278265103 | EATON VANCE CORP COMMON STOCK USD.00390625 | | | | | | | | |
| | | Local | 59,311.000 | 27.775413 | 1,647,387.53 | 34.670000 | 2,056,312.37 | 408,924.84 | 0.27 |
| | | Base | | 27.775413 | 1,647,387.53 | 34.670000 | 2,056,312.37 | 408,924.84 | 0.27 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,275.000 | 46.609212 | 1,457,703.12 | 88.060000 | 2,754,076.50 | 1,296,373.38 | 0.36 |
| | | Base | | 46.609212 | 1,457,703.12 | 88.060000 | 2,754,076.50 | 1,296,373.38 | 0.36 |
| 29265N108 | ENERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,622.000 | 59.017016 | 2,338,372.21 | 52.000000 | 2,060,344.00 | -278,028.21 | 0.27 |
| | | Base | | 59.017016 | 2,338,372.21 | 52.000000 | 2,060,344.00 | -278,028.21 | 0.27 |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 31,275.000 | 24.968489 | 780,889.50 | 41.760000 | 1,306,044.00 | 525,154.50 | 0.17 |
| | | Base | | 24.968489 | 780,889.50 | 41.760000 | 1,306,044.00 | 525,154.50 | 0.17 |
| 294752100 | EQUITY ONE INC REIT USD.01 | | | | | | | | |
| | | Local | 40,365.000 | 19.333064 | 780,379.13 | 23.510000 | 948,981.15 | 168,602.02 | 0.12 |
| | | Base | | 19.333064 | 780,379.13 | 23.510000 | 948,981.15 | 168,602.02 | 0.12 |
| 297425100 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 15,494.000 | 81.544988 | 1,263,458.04 | 81.710000 | 1,266,014.74 | 2,556.70 | 0.16 |
| | | Base | | 81.544988 | 1,263,458.04 | 81.710000 | 1,266,014.74 | 2,556.70 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 61,988.000 | 46.114909 | 2,858,570.96 | 73.480000 | 4,554,878.24 | 1,696,307.28 | 0.59 |
| | | Base | | 46.114909 | 2,858,570.96 | 73.480000 | 4,554,878.24 | 1,696,307.28 | 0.59 |
| 30241L109 | FEI COMPANY COMMON STOCK NPV | | | | | | | | |
| | | Local | 20,900.000 | 103.816182 | 2,169,758.20 | 75.480000 | 1,577,532.00 | -592,226.20 | 0.20 |
| | | Base | | 103.816182 | 2,169,758.20 | 75.480000 | 1,577,532.00 | -592,226.20 | 0.20 |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,920.000 | 42.249566 | 883,860.93 | 39.860000 | 833,871.20 | -49,989.73 | 0.11 |
| | | Base | | 42.249566 | 883,860.93 | 39.860000 | 833,871.20 | -49,989.73 | 0.11 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,534.000 | 61.003985 | 1,191,651.84 | 157.920000 | 3,084,809.28 | 1,893,157.44 | 0.40 |
| | | Base | | 61.003985 | 1,191,651.84 | 157.920000 | 3,084,809.28 | 1,893,157.44 | 0.40 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,616.000 | 28.827805 | 450,175.00 | 85.570000 | 1,336,261.12 | 886,086.12 | 0.17 |
| | | Base | | 28.827805 | 450,175.00 | 85.570000 | 1,336,261.12 | 886,086.12 | 0.17 |
| 303726103 | FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,554.000 | 10.451237 | 611,961.73 | 13.600000 | 796,334.40 | 184,372.67 | 0.10 |
| | | Base | | 10.451237 | 611,961.73 | 13.600000 | 796,334.40 | 184,372.67 | 0.10 |
| 313747206 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | Local | 34,540.000 | 88.563876 | 3,058,996.27 | 129.080000 | 4,458,423.20 | 1,399,426.93 | 0.58 |
| | | Base | | 88.563876 | 3,058,996.27 | 129.080000 | 4,458,423.20 | 1,399,426.93 | 0.58 |
| 314211103 | FEDERATED INVESTORS INC CL B COMMON STOCK NPV | | | | | | | | |
| | | Local | 48,052.000 | 21.822658 | 1,048,622.38 | 31.000000 | 1,489,612.00 | 440,989.62 | 0.19 |
| | | Base | | 21.822658 | 1,048,622.38 | 31.000000 | 1,489,612.00 | 440,989.62 | 0.19 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 54,513.000 | 16.361102 | 891,892.77 | 38.860000 | 2,118,375.18 | 1,226,482.41 | 0.27 |
| | | Base | | 16.361102 | 891,892.77 | 38.860000 | 2,118,375.18 | 1,226,482.41 | 0.27 |
| 320517105 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 117,427.000 | 10.994872 | 1,291,094.82 | 14.530000 | 1,706,214.31 | 415,119.49 | 0.22 |
| | | Base | | 10.994872 | 1,291,094.82 | 14.530000 | 1,706,214.31 | 415,119.49 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 33582V108 | FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 177,178.000 | 12.245285 | 2,169,595.02 | 9.250000 | 1,638,896.50 | -530,698.52 | 0.21 |
| | | Base | | 12.245285 | 2,169,595.02 | 9.250000 | 1,638,896.50 | -530,698.52 | 0.21 |
| 337915102 | FIRSTMERIT CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 83,375.000 | 17.259407 | 1,439,003.05 | 17.960000 | 1,497,415.00 | 58,411.95 | 0.19 |
| | | Base | | 17.259407 | 1,439,003.05 | 17.960000 | 1,497,415.00 | 58,411.95 | 0.19 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,969.000 | 13.202520 | 1,227,425.08 | 23.210000 | 2,157,810.49 | 930,385.41 | 0.28 |
| | | Base | | 13.202520 | 1,227,425.08 | 23.210000 | 2,157,810.49 | 930,385.41 | 0.28 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,332.000 | 20.478484 | 1,440,292.76 | 70.790000 | 4,978,802.28 | 3,538,509.52 | 0.64 |
| | | Base | | 20.478484 | 1,440,292.76 | 70.790000 | 4,978,802.28 | 3,538,509.52 | 0.64 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 71,630.000 | 22.700851 | 1,626,061.93 | 42.140000 | 3,018,488.20 | 1,392,426.27 | 0.39 |
| | | Base | | 22.700851 | 1,626,061.93 | 42.140000 | 3,018,488.20 | 1,392,426.27 | 0.39 |
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 80,173.000 | 18.576422 | 1,489,327.47 | 47.850000 | 3,836,278.05 | 2,346,950.58 | 0.50 |
| | | Base | | 18.576422 | 1,489,327.47 | 47.850000 | 3,836,278.05 | 2,346,950.58 | 0.50 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 88,858.000 | 9.944698 | 883,665.95 | 12.160000 | 1,080,513.28 | 196,847.33 | 0.14 |
| | | Base | | 9.944698 | 883,665.95 | 12.160000 | 1,080,513.28 | 196,847.33 | 0.14 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 22,077.000 | 31.654135 | 698,828.33 | 49.570000 | 1,094,356.89 | 395,528.56 | 0.14 |
| | | Base | | 31.654135 | 698,828.33 | 49.570000 | 1,094,356.89 | 395,528.56 | 0.14 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 84,463.000 | 33.415174 | 2,822,345.81 | 43.720000 | 3,692,722.36 | 870,376.55 | 0.48 |
| | | Base | | 33.415174 | 2,822,345.81 | 43.720000 | 3,692,722.36 | 870,376.55 | 0.48 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 41,754.000 | 34.647342 | 1,446,665.10 | 85.510000 | 3,570,384.54 | 2,123,719.44 | 0.46 |
| | | Base | | 34.647342 | 1,446,665.10 | 85.510000 | 3,570,384.54 | 2,123,719.44 | 0.46 |

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|---|---|---|---|---|---|---|---|---|---|
| 371559105 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,808.000 | 77.785925 | 2,007,499.16 | 68.380000 | 1,764,751.04 | -242,748.12 | 0.23 |
| | | Base | | 77.785925 | 2,007,499.16 | 68.380000 | 1,764,751.04 | -242,748.12 | 0.23 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 147,949.000 | 9.879459 | 1,461,656.06 | 15.500000 | 2,293,209.50 | 831,553.44 | 0.30 |
| | | Base | | 9.879459 | 1,461,656.06 | 15.500000 | 2,293,209.50 | 831,553.44 | 0.30 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 33,422.000 | 47.802955 | 1,597,670.35 | 111.390000 | 3,722,876.58 | 2,125,206.23 | 0.48 |
| | | Base | | 47.802955 | 1,597,670.35 | 111.390000 | 3,722,876.58 | 2,125,206.23 | 0.48 |
| 384109104 | GRACO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 29,509.000 | 36.692814 | 1,082,768.25 | 68.990000 | 2,035,825.91 | 953,057.66 | 0.26 |
| | | Base | | 36.692814 | 1,082,768.25 | 68.990000 | 2,035,825.91 | 953,057.66 | 0.26 |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 2,229.000 | 429.047672 | 956,347.26 | 661.560000 | 1,474,617.24 | 518,269.98 | 0.19 |
| | | Base | | 429.047672 | 956,347.26 | 661.560000 | 1,474,617.24 | 518,269.98 | 0.19 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,285.000 | 26.278907 | 480,509.81 | 34.500000 | 630,832.50 | 150,322.69 | 0.08 |
| | | Base | | 26.278907 | 480,509.81 | 34.500000 | 630,832.50 | 150,322.69 | 0.08 |
| 391164100 | GREAT PLAINS ENERGY INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 77,712.000 | 23.713844 | 1,842,850.26 | 24.920000 | 1,936,583.04 | 93,732.78 | 0.25 |
| | | Base | | 23.713844 | 1,842,850.26 | 24.920000 | 1,936,583.04 | 93,732.78 | 0.25 |
| 397624107 | GREIF INC CL A COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,076.000 | 52.651376 | 899,074.89 | 29.280000 | 499,985.28 | -399,089.61 | 0.06 |
| | | Base | | 52.651376 | 899,074.89 | 29.280000 | 499,985.28 | -399,089.61 | 0.06 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,321.000 | 32.863627 | 1,062,185.29 | 22.110000 | 714,617.31 | -347,567.98 | 0.09 |
| | | Base | | 32.863627 | 1,062,185.29 | 22.110000 | 714,617.31 | -347,567.98 | 0.09 |
| 402635304 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,638.000 | 59.662322 | 3,200,167.61 | 35.830000 | 1,921,849.54 | -1,278,318.07 | 0.25 |
| | | Base | | 59.662322 | 3,200,167.61 | 35.830000 | 1,921,849.54 | -1,278,318.07 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 404132102 | HCC INSURANCE HOLDINGS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 48,128.000 | 29.768716 | 1,432,708.75 | 77.270000 | 3,718,850.56 | 2,286,141.81 | 0.48 |
| | | Base | | 29.768716 | 1,432,708.75 | 77.270000 | 3,718,850.56 | 2,286,141.81 | 0.48 |
| 404251100 | HNI CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,372.000 | 30.794503 | 688,934.62 | 46.740000 | 1,045,667.28 | 356,732.66 | 0.14 |
| | | Base | | 30.794503 | 688,934.62 | 46.740000 | 1,045,667.28 | 356,732.66 | 0.14 |
| 404303109 | HSN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,361.000 | 40.904344 | 669,235.98 | 60.810000 | 994,912.41 | 325,676.43 | 0.13 |
| | | Base | | 40.904344 | 669,235.98 | 60.810000 | 994,912.41 | 325,676.43 | 0.13 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,597.000 | 24.565416 | 1,267,501.76 | 60.860000 | 3,140,193.42 | 1,872,691.66 | 0.41 |
| | | Base | | 24.565416 | 1,267,501.76 | 60.860000 | 3,140,193.42 | 1,872,691.66 | 0.41 |
| 40650V100 | HALYARD HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,403.000 | 38.911958 | 910,656.55 | 31.440000 | 735,790.32 | -174,866.23 | 0.10 |
| | | Base | | 38.911958 | 910,656.55 | 31.440000 | 735,790.32 | -174,866.23 | 0.10 |
| 410120109 | HANCOCK HOLDING CO COMMON STOCK USD3.33 | | | | | | | | |
| | | Local | 39,172.000 | 31.443347 | 1,231,698.79 | 28.080000 | 1,099,949.76 | -131,749.03 | 0.14 |
| | | Base | | 31.443347 | 1,231,698.79 | 28.080000 | 1,099,949.76 | -131,749.03 | 0.14 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,237.000 | 46.577409 | 1,035,741.85 | 78.900000 | 1,754,499.30 | 718,757.45 | 0.23 |
| | | Base | | 46.577409 | 1,035,741.85 | 78.900000 | 1,754,499.30 | 718,757.45 | 0.23 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK NPV | | | | | | | | |
| | | Local | 54,021.000 | 24.294656 | 1,312,421.63 | 28.270000 | 1,527,173.67 | 214,752.04 | 0.20 |
| | | Base | | 24.294656 | 1,312,421.63 | 28.270000 | 1,527,173.67 | 214,752.04 | 0.20 |
| 42222G108 | HEALTH NET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,793.000 | 28.194004 | 1,093,730.00 | 64.060000 | 2,485,079.58 | 1,391,349.58 | 0.32 |
| | | Base | | 28.194004 | 1,093,730.00 | 64.060000 | 2,485,079.58 | 1,391,349.58 | 0.32 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV | | | | | | | | |
| | | Local | 49,536.000 | 12.973849 | 642,672.58 | 6.950000 | 344,275.20 | -298,397.38 | 0.04 |
| | | Base | | 12.973849 | 642,672.58 | 6.950000 | 344,275.20 | -298,397.38 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,125.000 | 30.216994 | 1,242,673.89 | 67.960000 | 2,794,855.00 | 1,552,181.11 | 0.36 |
| | | Base | | 30.216994 | 1,242,673.89 | 67.960000 | 2,794,855.00 | 1,552,181.11 | 0.36 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 47,299.000 | 32.020004 | 1,514,514.19 | 37.940000 | 1,794,524.06 | 280,009.87 | 0.23 |
| | | Base | | 32.020004 | 1,514,514.19 | 37.940000 | 1,794,524.06 | 280,009.87 | 0.23 |
| 431475102 | HILL ROM HOLDINGS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,494.000 | 32.764729 | 933,598.19 | 52.840000 | 1,505,622.96 | 572,024.77 | 0.19 |
| | | Base | | 32.764729 | 933,598.19 | 52.840000 | 1,505,622.96 | 572,024.77 | 0.19 |
| 436106108 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,565.000 | 28.626864 | 2,821,606.86 | 46.860000 | 4,618,755.90 | 1,797,149.04 | 0.60 |
| | | Base | | 28.626864 | 2,821,606.86 | 46.860000 | 4,618,755.90 | 1,797,149.04 | 0.60 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 122,931.000 | 24.998065 | 3,073,037.08 | 38.810000 | 4,770,952.11 | 1,697,915.03 | 0.62 |
| | | Base | | 24.998065 | 3,073,037.08 | 38.810000 | 4,770,952.11 | 1,697,915.03 | 0.62 |
| 437306103 | HOME PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 29,126.000 | 58.943558 | 1,716,790.06 | 74.210000 | 2,161,440.46 | 444,650.40 | 0.28 |
| | | Base | | 58.943558 | 1,716,790.06 | 74.210000 | 2,161,440.46 | 444,650.40 | 0.28 |
| 44106M102 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | | | | | | | | |
| | | Local | 75,415.000 | 22.128994 | 1,668,858.05 | 25.720000 | 1,939,673.80 | 270,815.75 | 0.25 |
| | | Base | | 22.128994 | 1,668,858.05 | 25.720000 | 1,939,673.80 | 270,815.75 | 0.25 |
| 443510201 | HUBBELL INC CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,768.000 | 51.483296 | 1,378,104.86 | 98.670000 | 2,641,198.56 | 1,263,093.70 | 0.34 |
| | | Base | | 51.483296 | 1,378,104.86 | 98.670000 | 2,641,198.56 | 1,263,093.70 | 0.34 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,459.000 | 42.146074 | 1,030,850.83 | 112.580000 | 2,753,594.22 | 1,722,743.39 | 0.36 |
| | | Base | | 42.146074 | 1,030,850.83 | 112.580000 | 2,753,594.22 | 1,722,743.39 | 0.36 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,998.000 | 74.743679 | 1,345,236.73 | 84.420000 | 1,519,391.16 | 174,154.43 | 0.20 |
| | | Base | | 74.743679 | 1,345,236.73 | 84.420000 | 1,519,391.16 | 174,154.43 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 450911201 | ITT CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 44,859.000 | 21.244858 | 953,023.07 | 37.410000 | 1,678,175.19 | 725,152.12 | 0.22 |
| | | Base | | 21.244858 | 953,023.07 | 37.410000 | 1,678,175.19 | 725,152.12 | 0.22 |
| 451107106 | IDACORP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 25,320.000 | 37.933641 | 960,479.79 | 59.370000 | 1,503,248.40 | 542,768.61 | 0.19 |
| | | Base | | 37.933641 | 960,479.79 | 59.370000 | 1,503,248.40 | 542,768.61 | 0.19 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,198.000 | 38.579262 | 1,512,229.91 | 71.830000 | 2,815,592.34 | 1,303,362.43 | 0.36 |
| | | Base | | 38.579262 | 1,512,229.91 | 71.830000 | 2,815,592.34 | 1,303,362.43 | 0.36 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 47,067.000 | 31.544537 | 1,484,706.70 | 71.470000 | 3,363,878.49 | 1,879,171.79 | 0.43 |
| | | Base | | 31.544537 | 1,484,706.70 | 71.470000 | 3,363,878.49 | 1,879,171.79 | 0.43 |
| 457153104 | INGRAM MICRO INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 78,582.000 | 19.661675 | 1,545,053.71 | 27.060000 | 2,126,428.92 | 581,375.21 | 0.27 |
| | | Base | | 19.661675 | 1,545,053.71 | 27.060000 | 2,126,428.92 | 581,375.21 | 0.27 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,982.000 | 43.208460 | 1,554,726.80 | 86.340000 | 3,106,685.88 | 1,551,959.08 | 0.40 |
| | | Base | | 43.208460 | 1,554,726.80 | 86.340000 | 3,106,685.88 | 1,551,959.08 | 0.40 |
| 458118106 | INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 74,608.000 | 7.607166 | 567,555.43 | 18.990000 | 1,416,805.92 | 849,250.49 | 0.18 |
| | | Base | | 7.607166 | 567,555.43 | 18.990000 | 1,416,805.92 | 849,250.49 | 0.18 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,138.000 | 38.337015 | 695,356.78 | 49.470000 | 897,286.86 | 201,930.08 | 0.12 |
| | | Base | | 38.337015 | 695,356.78 | 49.470000 | 897,286.86 | 201,930.08 | 0.12 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 29,059.000 | 18.679947 | 542,820.57 | 25.650000 | 745,363.35 | 202,542.78 | 0.10 |
| | | Base | | 18.679947 | 542,820.57 | 25.650000 | 745,363.35 | 202,542.78 | 0.10 |
| 460335201 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,056.000 | 27.310092 | 383,870.65 | 32.090000 | 451,057.04 | 67,186.39 | 0.06 |
| | | Base | | 27.310092 | 383,870.65 | 32.090000 | 451,057.04 | 67,186.39 | 0.06 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 46069S109 | INTERSIL CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | 66,297.000 | Local | 12.251598 | 812,244.17 | 10.540000 | 698,770.38 | -113,473.79 | 0.09 |
| | | | Base | 12.251598 | 812,244.17 | 10.540000 | 698,770.38 | -113,473.79 | 0.09 |
| 466313103 | JABIL CIRCUIT INC COMMON STOCK USD.001 | | | | | | | | |
| | | 97,373.000 | Local | 21.123546 | 2,056,863.03 | 19.350000 | 1,884,167.55 | -172,695.48 | 0.24 |
| | | | Base | 21.123546 | 2,056,863.03 | 19.350000 | 1,884,167.55 | -172,695.48 | 0.24 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,799.000 | Local | 88.824529 | 1,669,812.32 | 78.180000 | 1,469,705.82 | -200,106.50 | 0.19 |
| | | | Base | 88.824529 | 1,669,812.32 | 78.180000 | 1,469,705.82 | -200,106.50 | 0.19 |
| 47102X105 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 74,409.000 | Local | 7.270867 | 541,017.92 | 14.880000 | 1,107,205.92 | 566,188.00 | 0.14 |
| | | | Base | 7.270867 | 541,017.92 | 14.880000 | 1,107,205.92 | 566,188.00 | 0.14 |
| 471109108 | JARDEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 97,545.000 | Local | 28.772730 | 2,806,635.92 | 51.340000 | 5,007,960.30 | 2,201,324.38 | 0.65 |
| | | | Base | 28.772730 | 2,806,635.92 | 51.340000 | 5,007,960.30 | 2,201,324.38 | 0.65 |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 132,334.000 | Local | 8.374250 | 1,108,197.99 | 22.320000 | 2,953,694.88 | 1,845,496.89 | 0.38 |
| | | | Base | 8.374250 | 1,108,197.99 | 22.320000 | 2,953,694.88 | 1,845,496.89 | 0.38 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,560.000 | Local | 67.173410 | 1,515,432.13 | 148.870000 | 3,358,507.20 | 1,843,075.07 | 0.43 |
| | | | Base | 67.173410 | 1,515,432.13 | 148.870000 | 3,358,507.20 | 1,843,075.07 | 0.43 |
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | | |
| | | 72,545.000 | Local | 26.184407 | 1,899,547.77 | 17.440000 | 1,265,184.80 | -634,362.97 | 0.16 |
| | | | Base | 26.184407 | 1,899,547.77 | 17.440000 | 1,265,184.80 | -634,362.97 | 0.16 |
| 482539103 | KLX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 26,527.000 | Local | 19.378876 | 514,063.44 | 39.100000 | 1,037,205.70 | 523,142.26 | 0.13 |
| | | | Base | 19.378876 | 514,063.44 | 39.100000 | 1,037,205.70 | 523,142.26 | 0.13 |
| 485865109 | KATE SPADE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | 64,198.000 | Local | 38.153413 | 2,449,372.80 | 18.960000 | 1,217,194.08 | -1,232,178.72 | 0.16 |
| | | | Base | 38.153413 | 2,449,372.80 | 18.960000 | 1,217,194.08 | -1,232,178.72 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 48666K109 | KB HOME COMMON STOCK USD1. | | | | | | | | |
| | | Local | 45,782.000 | 13.169629 | 602,931.96 | 14.650000 | 670,706.30 | 67,774.34 | 0.09 |
| | | Base | | 13.169629 | 602,931.96 | 14.650000 | 670,706.30 | 67,774.34 | 0.09 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 24,761.000 | 27.760792 | 687,384.97 | 35.420000 | 877,034.62 | 189,649.65 | 0.11 |
| | | Base | | 27.760792 | 687,384.97 | 35.420000 | 877,034.62 | 189,649.65 | 0.11 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 39,868.000 | 29.556264 | 1,178,349.15 | 30.500000 | 1,215,974.00 | 37,624.85 | 0.16 |
| | | Base | | 29.556264 | 1,178,349.15 | 30.500000 | 1,215,974.00 | 37,624.85 | 0.16 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | | |
| | | Local | 85,160.000 | 31.238618 | 2,660,280.71 | 32.040000 | 2,728,526.40 | 68,245.69 | 0.35 |
| | | Base | | 31.238618 | 2,660,280.71 | 32.040000 | 2,728,526.40 | 68,245.69 | 0.35 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 44,281.000 | 55.175040 | 2,443,205.93 | 64.860000 | 2,872,065.66 | 428,859.73 | 0.37 |
| | | Base | | 55.175040 | 2,443,205.93 | 64.860000 | 2,872,065.66 | 428,859.73 | 0.37 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 28,057.000 | 49.257813 | 1,382,026.45 | 70.530000 | 1,978,860.21 | 596,833.76 | 0.26 |
| | | Base | | 49.257813 | 1,382,026.45 | 70.530000 | 1,978,860.21 | 596,833.76 | 0.26 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,365.000 | 30.690207 | 1,361,571.03 | 16.280000 | 722,262.20 | -639,308.83 | 0.09 |
| | | Base | | 30.690207 | 1,361,571.03 | 16.280000 | 722,262.20 | -639,308.83 | 0.09 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 152,978.000 | 11.731041 | 1,794,591.18 | 29.990000 | 4,587,810.22 | 2,793,219.04 | 0.59 |
| | | Base | | 11.731041 | 1,794,591.18 | 29.990000 | 4,587,810.22 | 2,793,219.04 | 0.59 |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | | |
| | | Local | 40,689.000 | 36.198713 | 1,472,889.45 | 53.340000 | 2,170,351.26 | 697,461.81 | 0.28 |
| | | Base | | 36.198713 | 1,472,889.45 | 53.340000 | 2,170,351.26 | 697,461.81 | 0.28 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 9,768.000 | 60.427406 | 590,254.90 | 94.830000 | 926,299.44 | 336,044.54 | 0.12 |
| | | Base | | 60.427406 | 590,254.90 | 94.830000 | 926,299.44 | 336,044.54 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,334.000 | 43.205005 | 964,940.59 | 66.200000 | 1,478,510.80 | 513,570.21 | 0.19 |
| | | Base | | 43.205005 | 964,940.59 | 66.200000 | 1,478,510.80 | 513,570.21 | 0.19 |
| 517942108 | LASALLE HOTEL PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 56,809.000 | 35.894588 | 2,039,135.65 | 31.460000 | 1,787,211.14 | -251,924.51 | 0.23 |
| | | Base | | 35.894588 | 2,039,135.65 | 31.460000 | 1,787,211.14 | -251,924.51 | 0.23 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 31,425.000 | 41.469912 | 1,303,191.97 | 42.080000 | 1,322,364.00 | 19,172.03 | 0.17 |
| | | Base | | 41.469912 | 1,303,191.97 | 42.080000 | 1,322,364.00 | 19,172.03 | 0.17 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,818.000 | 52.097085 | 1,084,557.12 | 118.040000 | 2,457,356.72 | 1,372,799.60 | 0.32 |
| | | Base | | 52.097085 | 1,084,557.12 | 118.040000 | 2,457,356.72 | 1,372,799.60 | 0.32 |
| 529771107 | LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,827.000 | 24.612952 | 758,743.46 | 29.980000 | 924,193.46 | 165,450.00 | 0.12 |
| | | Base | | 24.612952 | 758,743.46 | 29.980000 | 924,193.46 | 165,450.00 | 0.12 |
| 531172104 | LIBERTY PROPERTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 75,170.000 | 34.463268 | 2,590,603.83 | 30.740000 | 2,310,725.80 | -279,878.03 | 0.30 |
| | | Base | | 34.463268 | 2,590,603.83 | 30.740000 | 2,310,725.80 | -279,878.03 | 0.30 |
| 53219L109 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,283.000 | 37.062788 | 825,870.11 | 78.130000 | 1,740,970.79 | 915,100.68 | 0.22 |
| | | Base | | 37.062788 | 825,870.11 | 78.130000 | 1,740,970.79 | 915,100.68 | 0.22 |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV | | | | | | | | |
| | | Local | 38,013.000 | 32.764668 | 1,245,483.34 | 58.650000 | 2,229,462.45 | 983,979.11 | 0.29 |
| | | Base | | 32.764668 | 1,245,483.34 | 58.650000 | 2,229,462.45 | 983,979.11 | 0.29 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,384.000 | 24.687801 | 1,811,689.57 | 24.620000 | 1,806,714.08 | -4,975.49 | 0.23 |
| | | Base | | 24.687801 | 1,811,689.57 | 24.620000 | 1,806,714.08 | -4,975.49 | 0.23 |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 71,639.000 | 9.132425 | 654,237.76 | 16.440000 | 1,177,745.16 | 523,507.40 | 0.15 |
| | | Base | | 9.132425 | 654,237.76 | 16.440000 | 1,177,745.16 | 523,507.40 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,654.000 | Local | 27.920060 | 548,740.86 | 28.490000 | 559,942.46 | 11,201.60 | 0.07 |
| | | | Base | 27.920060 | 548,740.86 | 28.490000 | 559,942.46 | 11,201.60 | 0.07 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | 97,950.000 | Local | 20.383297 | 1,996,543.92 | 17.910000 | 1,754,284.50 | -242,259.42 | 0.23 |
| | | | Base | 20.383297 | 1,996,543.92 | 17.910000 | 1,754,284.50 | -242,259.42 | 0.23 |
| 553498106 | MSA SAFETY INC COMMON STOCK NPV | | | | | | | | |
| | | 15,833.000 | Local | 30.467893 | 482,398.15 | 45.480000 | 720,084.84 | 237,686.69 | 0.09 |
| | | | Base | 30.467893 | 482,398.15 | 45.480000 | 720,084.84 | 237,686.69 | 0.09 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | | |
| | | 25,442.000 | Local | 62.961599 | 1,601,869.00 | 67.690000 | 1,722,168.98 | 120,299.98 | 0.22 |
| | | | Base | 62.961599 | 1,601,869.00 | 67.690000 | 1,722,168.98 | 120,299.98 | 0.22 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | | |
| | | 56,539.000 | Local | 34.035827 | 1,924,351.64 | 60.520000 | 3,421,740.28 | 1,497,388.64 | 0.44 |
| | | | Base | 34.035827 | 1,924,351.64 | 60.520000 | 3,421,740.28 | 1,497,388.64 | 0.44 |
| 554489104 | MACK CALI REALTY CORP REIT USD.01 | | | | | | | | |
| | | 42,134.000 | Local | 26.732631 | 1,126,352.69 | 18.730000 | 789,169.82 | -337,182.87 | 0.10 |
| | | | Base | 26.732631 | 1,126,352.69 | 18.730000 | 789,169.82 | -337,182.87 | 0.10 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 37,106.000 | Local | 57.525582 | 2,134,544.24 | 58.480000 | 2,169,958.88 | 35,414.64 | 0.28 |
| | | | Base | 57.525582 | 2,134,544.24 | 58.480000 | 2,169,958.88 | 35,414.64 | 0.28 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 39,339.000 | Local | 49.009002 | 1,927,965.14 | 86.900000 | 3,418,559.10 | 1,490,593.96 | 0.44 |
| | | | Base | 49.009002 | 1,927,965.14 | 86.900000 | 3,418,559.10 | 1,490,593.96 | 0.44 |
| 577933104 | MAXIMUS INC COMMON STOCK NPV | | | | | | | | |
| | | 33,137.000 | Local | 62.879892 | 2,083,650.99 | 60.550000 | 2,006,445.35 | -77,205.64 | 0.26 |
| | | | Base | 62.879892 | 2,083,650.99 | 60.550000 | 2,006,445.35 | -77,205.64 | 0.26 |
| 58502B106 | MEDNAX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 47,036.000 | Local | 32.419489 | 1,524,883.08 | 80.550000 | 3,788,749.80 | 2,263,866.72 | 0.49 |
| | | | Base | 32.419489 | 1,524,883.08 | 80.550000 | 3,788,749.80 | 2,263,866.72 | 0.49 |

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|---|---|---|---|---|---|---|---|---|---|
| 587200106 | MENTOR GRAPHICS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 49,695.000 | 12.354407 | 613,952.24 | 25.840000 | 1,284,118.80 | 670,166.56 | 0.17 |
| | | Base | | 12.354407 | 613,952.24 | 25.840000 | 1,284,118.80 | 670,166.56 | 0.17 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 18,306.000 | 43.363187 | 793,806.51 | 50.860000 | 931,043.16 | 137,236.65 | 0.12 |
| | | Base | | 43.363187 | 793,806.51 | 50.860000 | 931,043.16 | 137,236.65 | 0.12 |
| 589433101 | MEREDITH CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 18,387.000 | 37.391160 | 687,511.25 | 47.220000 | 868,234.14 | 180,722.89 | 0.11 |
| | | Base | | 37.391160 | 687,511.25 | 47.220000 | 868,234.14 | 180,722.89 | 0.11 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,065.000 | 104.986819 | 1,476,639.61 | 296.550000 | 4,170,975.75 | 2,694,336.14 | 0.54 |
| | | Base | | 104.986819 | 1,476,639.61 | 296.550000 | 4,170,975.75 | 2,694,336.14 | 0.54 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | | |
| | | Local | 37,892.000 | 63.506761 | 2,406,398.18 | 78.590000 | 2,977,932.28 | 571,534.10 | 0.38 |
| | | Base | | 63.506761 | 2,406,398.18 | 78.590000 | 2,977,932.28 | 571,534.10 | 0.38 |
| 600544100 | HERMAN MILLER INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 30,001.000 | 21.028136 | 630,865.10 | 27.110000 | 813,327.11 | 182,462.01 | 0.11 |
| | | Base | | 21.028136 | 630,865.10 | 27.110000 | 813,327.11 | 182,462.01 | 0.11 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,466.000 | 30.386043 | 530,722.63 | 53.790000 | 939,496.14 | 408,773.51 | 0.12 |
| | | Base | | 30.386043 | 530,722.63 | 53.790000 | 939,496.14 | 408,773.51 | 0.12 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,240.000 | 70.333783 | 1,423,555.77 | 74.590000 | 1,509,701.60 | 86,145.83 | 0.19 |
| | | Base | | 70.333783 | 1,423,555.77 | 74.590000 | 1,509,701.60 | 86,145.83 | 0.19 |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | | |
| | | Local | 21,397.000 | 38.984484 | 834,151.00 | 51.110000 | 1,093,600.67 | 259,449.67 | 0.14 |
| | | Base | | 38.984484 | 834,151.00 | 51.110000 | 1,093,600.67 | 259,449.67 | 0.14 |
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 85,242.000 | 17.064769 | 1,454,635.05 | 25.090000 | 2,138,721.78 | 684,086.73 | 0.28 |
| | | Base | | 17.064769 | 1,454,635.05 | 25.090000 | 2,138,721.78 | 684,086.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,942.000 | 775.356087 | 1,505,741.52 | 1,519.950000 | 2,951,742.90 | 1,446,001.38 | 0.38 |
| | | Base | | 775.356087 | 1,505,741.52 | 1,519.950000 | 2,951,742.90 | 1,446,001.38 | 0.38 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 42,455.000 | 44.709131 | 1,898,126.14 | 53.960000 | 2,290,871.80 | 392,745.66 | 0.30 |
| | | Base | | 44.709131 | 1,898,126.14 | 53.960000 | 2,290,871.80 | 392,745.66 | 0.30 |
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,914.000 | 23.940036 | 1,218,883.01 | 29.210000 | 1,487,197.94 | 268,314.93 | 0.19 |
| | | Base | | 23.940036 | 1,218,883.01 | 29.210000 | 1,487,197.94 | 268,314.93 | 0.19 |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 67,393.000 | 29.228413 | 1,969,790.45 | 34.750000 | 2,341,906.75 | 372,116.30 | 0.30 |
| | | Base | | 29.228413 | 1,969,790.45 | 34.750000 | 2,341,906.75 | 372,116.30 | 0.30 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,257.000 | 38.855187 | 1,836,179.59 | 36.550000 | 1,727,243.35 | -108,936.24 | 0.22 |
| | | Base | | 38.855187 | 1,836,179.59 | 36.550000 | 1,727,243.35 | -108,936.24 | 0.22 |
| 64126X201 | NEUSTAR INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,845.000 | 23.977104 | 667,642.46 | 27.950000 | 778,267.75 | 110,625.29 | 0.10 |
| | | Base | | 23.977104 | 667,642.46 | 27.950000 | 778,267.75 | 110,625.29 | 0.10 |
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 223,427.000 | 15.985974 | 3,571,698.12 | 17.660000 | 3,945,720.82 | 374,022.70 | 0.51 |
| | | Base | | 15.985974 | 3,571,698.12 | 17.660000 | 3,945,720.82 | 374,022.70 | 0.51 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 65,967.000 | 10.265469 | 677,182.18 | 12.160000 | 802,158.72 | 124,976.54 | 0.10 |
| | | Base | | 10.265469 | 677,182.18 | 12.160000 | 802,158.72 | 124,976.54 | 0.10 |
| 651587107 | NEWMARKET CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 5,319.000 | 154.571739 | 822,167.08 | 383.240000 | 2,038,453.56 | 1,216,286.48 | 0.26 |
| | | Base | | 154.571739 | 822,167.08 | 383.240000 | 2,038,453.56 | 1,216,286.48 | 0.26 |
| 655663102 | NORDSON CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,451.000 | 41.835273 | 1,190,255.35 | 66.520000 | 1,892,560.52 | 702,305.17 | 0.24 |
| | | Base | | 41.835273 | 1,190,255.35 | 66.520000 | 1,892,560.52 | 702,305.17 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | 53,900.000 | Local | 31.699109 | 1,708,581.98 | 17.060000 | 919,534.00 | -789,047.98 | 0.12 |
| | | | Base | 31.699109 | 1,708,581.98 | 17.060000 | 919,534.00 | -789,047.98 | 0.12 |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 100,366.000 | Local | 20.079398 | 2,015,288.87 | 28.040000 | 2,814,262.64 | 798,973.77 | 0.36 |
| | | | Base | 20.079398 | 2,015,288.87 | 28.040000 | 2,814,262.64 | 798,973.77 | 0.36 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | | |
| | | 49,658.000 | Local | 27.352136 | 1,358,252.36 | 43.820000 | 2,176,013.56 | 817,761.20 | 0.28 |
| | | | Base | 27.352136 | 1,358,252.36 | 43.820000 | 2,176,013.56 | 817,761.20 | 0.28 |
| 676220106 | OFFICE DEPOT INC COMMON STOCK USD.01 | | | | | | | | |
| | | 247,897.000 | Local | 5.408709 | 1,340,802.78 | 7.930000 | 1,965,823.21 | 625,020.43 | 0.25 |
| | | | Base | 5.408709 | 1,340,802.78 | 7.930000 | 1,965,823.21 | 625,020.43 | 0.25 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | 25,946.000 | Local | 45.496905 | 1,180,462.69 | 28.370000 | 736,088.02 | -444,374.67 | 0.10 |
| | | | Base | 45.496905 | 1,180,462.69 | 28.370000 | 736,088.02 | -444,374.67 | 0.10 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | 34,074.000 | Local | 28.898129 | 984,674.86 | 66.490000 | 2,265,580.26 | 1,280,905.40 | 0.29 |
| | | | Base | 28.898129 | 984,674.86 | 66.490000 | 2,265,580.26 | 1,280,905.40 | 0.29 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 121,312.000 | Local | 14.574364 | 1,768,045.20 | 15.710000 | 1,905,811.52 | 137,766.32 | 0.25 |
| | | | Base | 14.574364 | 1,768,045.20 | 15.710000 | 1,905,811.52 | 137,766.32 | 0.25 |
| 680665205 | OLIN CORP W/I COMMON STOCK USD1.0 | | | | | | | | |
| | | 38,982.000 | Local | 19.815695 | 772,455.43 | 19.960000 | 778,080.72 | 5,625.29 | 0.10 |
| | | | Base | 19.815695 | 772,455.43 | 19.960000 | 778,080.72 | 5,625.29 | 0.10 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | | |
| | | 80,866.000 | Local | 26.969226 | 2,180,893.46 | 33.780000 | 2,731,653.48 | 550,760.02 | 0.35 |
| | | | Base | 26.969226 | 2,180,893.46 | 33.780000 | 2,731,653.48 | 550,760.02 | 0.35 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | | |
| | | 26,450.000 | Local | 34.730156 | 918,612.62 | 42.970000 | 1,136,556.50 | 217,943.88 | 0.15 |
| | | | Base | 34.730156 | 918,612.62 | 42.970000 | 1,136,556.50 | 217,943.88 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 68557N103 | ORBITAL ATK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,887.000 | 51.763472 | 1,547,054.89 | 75.710000 | 2,262,744.77 | 715,689.88 | 0.29 |
| | | Base | | 51.763472 | 1,547,054.89 | 75.710000 | 2,262,744.77 | 715,689.88 | 0.29 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,332.000 | 34.721014 | 1,365,646.91 | 42.050000 | 1,653,910.60 | 288,263.69 | 0.21 |
| | | Base | | 34.721014 | 1,365,646.91 | 42.050000 | 1,653,910.60 | 288,263.69 | 0.21 |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2. | | | | | | | | |
| | | Local | 31,750.000 | 29.420321 | 934,095.19 | 33.990000 | 1,079,182.50 | 145,087.31 | 0.14 |
| | | Base | | 29.420321 | 934,095.19 | 33.990000 | 1,079,182.50 | 145,087.31 | 0.14 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 40,058.000 | 14.181619 | 568,087.28 | 25.610000 | 1,025,885.38 | 457,798.10 | 0.13 |
| | | Base | | 14.181619 | 568,087.28 | 25.610000 | 1,025,885.38 | 457,798.10 | 0.13 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,830.000 | 19.472650 | 1,126,103.33 | 33.120000 | 1,915,329.60 | 789,226.27 | 0.25 |
| | | Base | | 19.472650 | 1,126,103.33 | 33.120000 | 1,915,329.60 | 789,226.27 | 0.25 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,823.000 | 28.480538 | 1,418,985.83 | 67.110000 | 3,343,621.53 | 1,924,635.70 | 0.43 |
| | | Base | | 28.480538 | 1,418,985.83 | 67.110000 | 3,343,621.53 | 1,924,635.70 | 0.43 |
| 695263103 | PACWEST BANCORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 49,230.000 | 43.319310 | 2,132,609.65 | 42.640000 | 2,099,167.20 | -33,442.45 | 0.27 |
| | | Base | | 43.319310 | 2,132,609.65 | 42.640000 | 2,099,167.20 | -33,442.45 | 0.27 |
| 69840W108 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,757.000 | 85.559048 | 1,091,476.78 | 178.300000 | 2,274,573.10 | 1,183,096.32 | 0.29 |
| | | Base | | 85.559048 | 1,091,476.78 | 178.300000 | 2,274,573.10 | 1,183,096.32 | 0.29 |
| 699462107 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,745.000 | 68.387285 | 1,897,405.23 | 65.720000 | 1,823,401.40 | -74,003.83 | 0.24 |
| | | Base | | 68.387285 | 1,897,405.23 | 65.720000 | 1,823,401.40 | -74,003.83 | 0.24 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,371.000 | 15.136768 | 1,125,736.57 | 16.280000 | 1,210,759.88 | 85,023.31 | 0.16 |
| | | Base | | 15.136768 | 1,125,736.57 | 16.280000 | 1,210,759.88 | 85,023.31 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 708160106 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 153,600.000 | 9.688832 | 1,488,204.63 | 9.110000 | 1,399,296.00 | -88,908.63 | 0.18 |
| | | Base | | 9.688832 | 1,488,204.63 | 9.110000 | 1,399,296.00 | -88,908.63 | 0.18 |
| 727493108 | PLANTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,721.000 | 33.623820 | 595,847.71 | 53.160000 | 942,048.36 | 346,200.65 | 0.12 |
| | | Base | | 33.623820 | 595,847.71 | 53.160000 | 942,048.36 | 346,200.65 | 0.12 |
| 731068102 | POLARIS INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,748.000 | 56.253991 | 1,729,697.72 | 129.870000 | 3,993,242.76 | 2,263,545.04 | 0.52 |
| | | Base | | 56.253991 | 1,729,697.72 | 129.870000 | 3,993,242.76 | 2,263,545.04 | 0.52 |
| 73172K104 | POLYCOM INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 67,919.000 | 13.777391 | 935,746.61 | 10.760000 | 730,808.44 | -204,938.17 | 0.09 |
| | | Base | | 13.777391 | 935,746.61 | 10.760000 | 730,808.44 | -204,938.17 | 0.09 |
| 73179P106 | POLYONE CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,854.000 | 37.528376 | 1,683,297.78 | 32.470000 | 1,456,409.38 | -226,888.40 | 0.19 |
| | | Base | | 37.528376 | 1,683,297.78 | 32.470000 | 1,456,409.38 | -226,888.40 | 0.19 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,523.000 | 38.099094 | 1,162,898.65 | 65.280000 | 1,992,541.44 | 829,642.79 | 0.26 |
| | | Base | | 38.099094 | 1,162,898.65 | 65.280000 | 1,992,541.44 | 829,642.79 | 0.26 |
| 737630103 | POTLATCH CORP REIT USD1. | | | | | | | | |
| | | Local | 20,456.000 | 34.158426 | 698,744.76 | 33.020000 | 675,457.12 | -23,287.64 | 0.09 |
| | | Base | | 34.158426 | 698,744.76 | 33.020000 | 675,457.12 | -23,287.64 | 0.09 |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | | |
| | | Local | 25,978.000 | 34.904683 | 906,753.85 | 42.490000 | 1,103,805.22 | 197,051.37 | 0.14 |
| | | Base | | 34.904683 | 906,753.85 | 42.490000 | 1,103,805.22 | 197,051.37 | 0.14 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 30,294.000 | 43.811325 | 1,327,220.27 | 51.670000 | 1,565,290.98 | 238,070.71 | 0.20 |
| | | Base | | 43.811325 | 1,327,220.27 | 51.670000 | 1,565,290.98 | 238,070.71 | 0.20 |
| 74733V100 | QEP RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 81,735.000 | 18.466744 | 1,509,379.29 | 14.040000 | 1,147,559.40 | -361,819.89 | 0.15 |
| | | Base | | 18.466744 | 1,509,379.29 | 14.040000 | 1,147,559.40 | -361,819.89 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 748356102 | QUESTAR CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 88,365.000 | 17.543606 | 1,550,240.75 | 19.310000 | 1,706,328.15 | 156,087.40 | 0.22 |
| | | Base | | 17.543606 | 1,550,240.75 | 19.310000 | 1,706,328.15 | 156,087.40 | 0.22 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,997.000 | 25.043901 | 1,677,866.26 | 43.850000 | 2,937,818.45 | 1,259,952.19 | 0.38 |
| | | Base | | 25.043901 | 1,677,866.26 | 43.850000 | 2,937,818.45 | 1,259,952.19 | 0.38 |
| 750086100 | RACKSPACE HOSTING INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,613.000 | 33.718154 | 2,010,040.34 | 30.410000 | 1,812,831.33 | -197,209.01 | 0.23 |
| | | Base | | 33.718154 | 2,010,040.34 | 30.410000 | 1,812,831.33 | -197,209.01 | 0.23 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,381.000 | 29.267011 | 1,884,239.41 | 52.990000 | 3,411,549.19 | 1,527,309.78 | 0.44 |
| | | Base | | 29.267011 | 1,884,239.41 | 52.990000 | 3,411,549.19 | 1,527,309.78 | 0.44 |
| 754907103 | RAYONIER INC REIT NPV | | | | | | | | |
| | | Local | 63,861.000 | 22.678634 | 1,448,280.22 | 23.000000 | 1,468,803.00 | 20,522.78 | 0.19 |
| | | Base | | 22.678634 | 1,448,280.22 | 23.000000 | 1,468,803.00 | 20,522.78 | 0.19 |
| 758750103 | REGAL BELOIT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,533.000 | 65.108539 | 1,467,090.71 | 66.670000 | 1,502,275.11 | 35,184.40 | 0.19 |
| | | Base | | 65.108539 | 1,467,090.71 | 66.670000 | 1,502,275.11 | 35,184.40 | 0.19 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | | |
| | | Local | 47,436.000 | 52.113556 | 2,472,058.62 | 59.310000 | 2,813,429.16 | 341,370.54 | 0.36 |
| | | Base | | 52.113556 | 2,472,058.62 | 59.310000 | 2,813,429.16 | 341,370.54 | 0.36 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,290.000 | 46.963495 | 1,563,414.76 | 90.880000 | 3,025,395.20 | 1,461,980.44 | 0.39 |
| | | Base | | 46.963495 | 1,563,414.76 | 90.880000 | 3,025,395.20 | 1,461,980.44 | 0.39 |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK NPV | | | | | | | | |
| | | Local | 37,359.000 | 37.528030 | 1,402,009.68 | 58.120000 | 2,171,305.08 | 769,295.40 | 0.28 |
| | | Base | | 37.528030 | 1,402,009.68 | 58.120000 | 2,171,305.08 | 769,295.40 | 0.28 |
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,668.000 | 23.696015 | 631,925.32 | 26.890000 | 717,102.52 | 85,177.20 | 0.09 |
| | | Base | | 23.696015 | 631,925.32 | 26.890000 | 717,102.52 | 85,177.20 | 0.09 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 70,870.000 | 30.436398 | 2,157,027.54 | 51.940000 | 3,680,987.80 | 1,523,960.26 | 0.48 |
| | | Base | | 30.436398 | 2,157,027.54 | 51.940000 | 3,680,987.80 | 1,523,960.26 | 0.48 |
| 775711104 | ROLLINS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 48,382.000 | 11.677103 | 564,961.60 | 27.920000 | 1,350,825.44 | 785,863.84 | 0.17 |
| | | Base | | 11.677103 | 564,961.60 | 27.920000 | 1,350,825.44 | 785,863.84 | 0.17 |
| 779376102 | ROVI CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 44,464.000 | 24.948591 | 1,109,314.16 | 11.070000 | 492,216.48 | -617,097.68 | 0.06 |
| | | Base | | 24.948591 | 1,109,314.16 | 11.070000 | 492,216.48 | -617,097.68 | 0.06 |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,785.000 | 76.030641 | 2,492,664.56 | 48.120000 | 1,577,614.20 | -915,050.36 | 0.20 |
| | | Base | | 76.030641 | 2,492,664.56 | 48.120000 | 1,577,614.20 | -915,050.36 | 0.20 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,171.000 | 23.008475 | 1,499,485.35 | 50.580000 | 3,296,349.18 | 1,796,863.83 | 0.43 |
| | | Base | | 23.008475 | 1,499,485.35 | 50.580000 | 3,296,349.18 | 1,796,863.83 | 0.43 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 214,077.000 | 9.502556 | 2,034,278.74 | 8.480000 | 1,815,372.96 | -218,905.78 | 0.23 |
| | | Base | | 9.502556 | 2,034,278.74 | 8.480000 | 1,815,372.96 | -218,905.78 | 0.23 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,928.000 | 59.279588 | 2,011,237.85 | 36.700000 | 1,245,157.60 | -766,080.25 | 0.16 |
| | | Base | | 59.279588 | 2,011,237.85 | 36.700000 | 1,245,157.60 | -766,080.25 | 0.16 |
| 784635104 | SPX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,631.000 | 64.695096 | 1,334,724.53 | 58.730000 | 1,211,658.63 | -123,065.90 | 0.16 |
| | | Base | | 64.695096 | 1,334,724.53 | 58.730000 | 1,211,658.63 | -123,065.90 | 0.16 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | | Local | 31,500.000 | 273.124648 | 8,603,426.42 | 258.000000 | 8,127,000.00 | -476,426.42 | 1.05 |
| | | Base | | 273.124648 | 8,603,426.42 | 258.000000 | 8,127,000.00 | -476,426.42 | 1.05 |
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,769.000 | 60.733954 | 1,565,053.27 | 125.080000 | 3,223,186.52 | 1,658,133.25 | 0.42 |
| | | Base | | 60.733954 | 1,565,053.27 | 125.080000 | 3,223,186.52 | 1,658,133.25 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,907.000 | 35.526682 | 707,229.65 | 48.770000 | 970,864.39 | 263,634.74 | 0.13 |
| | | Base | | 35.526682 | 707,229.65 | 48.770000 | 970,864.39 | 263,634.74 | 0.13 |
| 810186106 | SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,489.000 | 47.778873 | 1,074,499.08 | 62.190000 | 1,398,590.91 | 324,091.83 | 0.18 |
| | | Base | | 47.778873 | 1,074,499.08 | 62.190000 | 1,398,590.91 | 324,091.83 | 0.18 |
| 81721M109 | SENIOR HOUSING PROP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 118,188.000 | 22.393861 | 2,646,685.70 | 15.700000 | 1,855,551.60 | -791,134.10 | 0.24 |
| | | Base | | 22.393861 | 2,646,685.70 | 15.700000 | 1,855,551.60 | -791,134.10 | 0.24 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,503.000 | 31.089932 | 730,706.68 | 65.150000 | 1,531,220.45 | 800,513.77 | 0.20 |
| | | Base | | 31.089932 | 730,706.68 | 65.150000 | 1,531,220.45 | 800,513.77 | 0.20 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1. | | | | | | | | |
| | | Local | 101,629.000 | 9.607135 | 976,363.52 | 29.650000 | 3,013,299.85 | 2,036,936.33 | 0.39 |
| | | Base | | 9.607135 | 976,363.52 | 29.650000 | 3,013,299.85 | 2,036,936.33 | 0.39 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,564.000 | 70.873381 | 1,811,807.12 | 133.490000 | 3,412,538.36 | 1,600,731.24 | 0.44 |
| | | Base | | 70.873381 | 1,811,807.12 | 133.490000 | 3,412,538.36 | 1,600,731.24 | 0.44 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,976.000 | 42.814777 | 855,267.98 | 43.480000 | 868,556.48 | 13,288.50 | 0.11 |
| | | Base | | 42.814777 | 855,267.98 | 43.480000 | 868,556.48 | 13,288.50 | 0.11 |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,999.000 | 32.317193 | 678,628.73 | 52.360000 | 1,099,507.64 | 420,878.91 | 0.14 |
| | | Base | | 32.317193 | 678,628.73 | 52.360000 | 1,099,507.64 | 420,878.91 | 0.14 |
| 82966C103 | SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,939.000 | 73.439428 | 2,051,824.18 | 95.380000 | 2,664,821.82 | 612,997.64 | 0.34 |
| | | Base | | 73.439428 | 2,051,824.18 | 95.380000 | 2,664,821.82 | 612,997.64 | 0.34 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,671.000 | 109.987653 | 2,273,554.77 | 140.740000 | 2,909,236.54 | 635,681.77 | 0.38 |
| | | Base | | 109.987653 | 2,273,554.77 | 140.740000 | 2,909,236.54 | 635,681.77 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 37,681.000 | 52.913146 | 1,993,820.27 | 64.510000 | 2,430,801.31 | 436,981.04 | 0.31 |
| | | Base | | 52.913146 | 1,993,820.27 | 64.510000 | 2,430,801.31 | 436,981.04 | 0.31 |
| 83416B109 | SOLARWINDS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 33,422.000 | 51.950453 | 1,736,288.04 | 39.750000 | 1,328,524.50 | -407,763.54 | 0.17 |
| | | Base | | 51.950453 | 1,736,288.04 | 39.750000 | 1,328,524.50 | -407,763.54 | 0.17 |
| 83421A104 | SOLERA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,754.000 | 37.998310 | 1,282,594.97 | 48.170000 | 1,625,930.18 | 343,335.21 | 0.21 |
| | | Base | | 37.998310 | 1,282,594.97 | 48.170000 | 1,625,930.18 | 343,335.21 | 0.21 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 50,743.000 | 30.987702 | 1,572,408.96 | 39.320000 | 1,995,214.76 | 422,805.80 | 0.26 |
| | | Base | | 30.987702 | 1,572,408.96 | 39.320000 | 1,995,214.76 | 422,805.80 | 0.26 |
| 835898107 | SOTHEBY S COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,102.000 | 27.584360 | 857,928.76 | 35.210000 | 1,095,101.42 | 237,172.66 | 0.14 |
| | | Base | | 27.584360 | 857,928.76 | 35.210000 | 1,095,101.42 | 237,172.66 | 0.14 |
| 84610H108 | SOVRAN SELF STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 160.000 | 90.092500 | 14,414.80 | 89.730000 | 14,356.80 | -58.00 | 0.00 |
| | | Base | | 90.092500 | 14,414.80 | 89.730000 | 14,356.80 | -58.00 | 0.00 |
| 852891100 | STANCORP FINANCIAL GROUP COMMON STOCK NPV | | | | | | | | |
| | | Local | 21,226.000 | 44.142810 | 936,975.28 | 113.710000 | 2,413,608.46 | 1,476,633.18 | 0.31 |
| | | Base | | 44.142810 | 936,975.28 | 113.710000 | 2,413,608.46 | 1,476,633.18 | 0.31 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 121,603.000 | 13.261164 | 1,612,597.28 | 19.480000 | 2,368,826.44 | 756,229.16 | 0.31 |
| | | Base | | 13.261164 | 1,612,597.28 | 19.480000 | 2,368,826.44 | 756,229.16 | 0.31 |
| 859152100 | STERIS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 30,035.000 | 35.833025 | 1,076,244.92 | 64.050000 | 1,923,741.75 | 847,496.83 | 0.25 |
| | | Base | | 35.833025 | 1,076,244.92 | 64.050000 | 1,923,741.75 | 847,496.83 | 0.25 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 34,138.000 | 48.644769 | 1,660,635.12 | 46.600000 | 1,590,830.80 | -69,804.32 | 0.21 |
| | | Base | | 48.644769 | 1,660,635.12 | 46.600000 | 1,590,830.80 | -69,804.32 | 0.21 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 86732Y109 | SUNEDISON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 146,604.000 | 9.664919 | 1,416,915.80 | 10.400000 | 1,524,681.60 | 107,765.80 | 0.20 |
| | | Base | | 9.664919 | 1,416,915.80 | 10.400000 | 1,524,681.60 | 107,765.80 | 0.20 |
| 868157108 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 75,663.000 | 25.104267 | 1,899,464.19 | 15.910000 | 1,203,798.33 | -695,665.86 | 0.16 |
| | | Base | | 25.104267 | 1,899,464.19 | 15.910000 | 1,203,798.33 | -695,665.86 | 0.16 |
| 868536103 | SUPERVALU INC W/D COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 104,007.000 | 6.285711 | 653,757.92 | 8.240000 | 857,017.68 | 203,259.76 | 0.11 |
| | | Base | | 6.285711 | 653,757.92 | 8.240000 | 857,017.68 | 203,259.76 | 0.11 |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,523.000 | 83.249398 | 1,542,028.59 | 70.090000 | 1,298,277.07 | -243,751.52 | 0.17 |
| | | Base | | 83.249398 | 1,542,028.59 | 70.090000 | 1,298,277.07 | -243,751.52 | 0.17 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,993.000 | 25.387422 | 1,980,041.24 | 46.930000 | 3,660,211.49 | 1,680,170.25 | 0.47 |
| | | Base | | 25.387422 | 1,980,041.24 | 46.930000 | 3,660,211.49 | 1,680,170.25 | 0.47 |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 66,988.000 | 19.625623 | 1,314,681.24 | 30.430000 | 2,038,444.84 | 723,763.60 | 0.26 |
| | | Base | | 19.625623 | 1,314,681.24 | 30.430000 | 2,038,444.84 | 723,763.60 | 0.26 |
| 872275102 | TCF FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 84,950.000 | 15.871910 | 1,348,318.76 | 15.520000 | 1,318,424.00 | -29,894.76 | 0.17 |
| | | Base | | 15.871910 | 1,348,318.76 | 15.520000 | 1,318,424.00 | -29,894.76 | 0.17 |
| 87265H109 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,975.000 | 14.592937 | 1,079,512.50 | 13.880000 | 1,026,773.00 | -52,739.50 | 0.13 |
| | | Base | | 14.592937 | 1,079,512.50 | 13.880000 | 1,026,773.00 | -52,739.50 | 0.13 |
| 87422J105 | TALEN ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 41,927.000 | 19.540916 | 819,291.98 | 14.250000 | 597,459.75 | -221,832.23 | 0.08 |
| | | Base | | 19.540916 | 819,291.98 | 14.250000 | 597,459.75 | -221,832.23 | 0.08 |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | | Local | 48,196.000 | 33.935350 | 1,635,548.13 | 31.640000 | 1,524,921.44 | -110,626.69 | 0.20 |
| | | Base | | 33.935350 | 1,635,548.13 | 31.640000 | 1,524,921.44 | -110,626.69 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 876664103 | TAUBMAN CENTERS INC REIT USD.01 | | | | | | | | |
| | | Local | 31,084.000 | 57.610424 | 1,790,762.42 | 68.990000 | 2,144,485.16 | 353,722.74 | 0.28 |
| | | Base | | 57.610424 | 1,790,762.42 | 68.990000 | 2,144,485.16 | 353,722.74 | 0.28 |
| 878237106 | TECH DATA CORP COMMON STOCK USD.0015 | | | | | | | | |
| | | Local | 18,478.000 | 40.724994 | 752,516.43 | 65.240000 | 1,205,504.72 | 452,988.29 | 0.16 |
| | | Base | | 40.724994 | 752,516.43 | 65.240000 | 1,205,504.72 | 452,988.29 | 0.16 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,770.000 | 100.220219 | 1,780,913.29 | 97.910000 | 1,739,860.70 | -41,052.59 | 0.22 |
| | | Base | | 100.220219 | 1,780,913.29 | 97.910000 | 1,739,860.70 | -41,052.59 | 0.22 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,885.000 | 61.225572 | 1,278,696.08 | 130.800000 | 2,731,758.00 | 1,453,061.92 | 0.35 |
| | | Base | | 61.225572 | 1,278,696.08 | 130.800000 | 2,731,758.00 | 1,453,061.92 | 0.35 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,444.000 | 34.066476 | 1,684,382.86 | 28.440000 | 1,406,187.36 | -278,195.50 | 0.18 |
| | | Base | | 34.066476 | 1,684,382.86 | 28.440000 | 1,406,187.36 | -278,195.50 | 0.18 |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,690.000 | 48.789645 | 1,497,354.19 | 73.020000 | 2,240,983.80 | 743,629.61 | 0.29 |
| | | Base | | 48.789645 | 1,497,354.19 | 73.020000 | 2,240,983.80 | 743,629.61 | 0.29 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 107,893.000 | 20.218099 | 2,181,391.38 | 18.040000 | 1,946,389.72 | -235,001.66 | 0.25 |
| | | Base | | 20.218099 | 2,181,391.38 | 18.040000 | 1,946,389.72 | -235,001.66 | 0.25 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,855.000 | 23.944787 | 1,265,601.71 | 23.330000 | 1,233,107.15 | -32,494.56 | 0.16 |
| | | Base | | 23.944787 | 1,265,601.71 | 23.330000 | 1,233,107.15 | -32,494.56 | 0.16 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 22,924.000 | 31.511120 | 722,360.92 | 54.580000 | 1,251,191.92 | 528,831.00 | 0.16 |
| | | Base | | 31.511120 | 722,360.92 | 54.580000 | 1,251,191.92 | 528,831.00 | 0.16 |
| 885175307 | THORATEC CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 27,257.000 | 41.096260 | 1,120,160.75 | 62.820000 | 1,712,284.74 | 592,123.99 | 0.22 |
| | | Base | | 41.096260 | 1,120,160.75 | 62.820000 | 1,712,284.74 | 592,123.99 | 0.22 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 52,849.000 | Local | 44.137458 | 2,332,620.54 | 13.730000 | 725,616.77 | -1,607,003.77 | 0.09 |
| | | | Base | 44.137458 | 2,332,620.54 | 13.730000 | 725,616.77 | -1,607,003.77 | 0.09 |
| 887228104 | TIME INC COMMON STOCK USD.01 | | | | | | | | |
| | | 55,079.000 | Local | 22.930119 | 1,262,968.00 | 20.770000 | 1,143,990.83 | -118,977.17 | 0.15 |
| | | | Base | 22.930119 | 1,262,968.00 | 20.770000 | 1,143,990.83 | -118,977.17 | 0.15 |
| 887389104 | TIMKEN CO COMMON STOCK NPV | | | | | | | | |
| | | 36,496.000 | Local | 25.222442 | 920,518.25 | 31.750000 | 1,158,748.00 | 238,229.75 | 0.15 |
| | | | Base | 25.222442 | 920,518.25 | 31.750000 | 1,158,748.00 | 238,229.75 | 0.15 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 80,592.000 | Local | 27.491485 | 2,215,593.73 | 36.970000 | 2,979,486.24 | 763,892.51 | 0.38 |
| | | | Base | 27.491485 | 2,215,593.73 | 36.970000 | 2,979,486.24 | 763,892.51 | 0.38 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | | 10,247.000 | Local | 22.146848 | 226,938.75 | 31.080000 | 318,476.76 | 91,538.01 | 0.04 |
| | | | Base | 22.146848 | 226,938.75 | 31.080000 | 318,476.76 | 91,538.01 | 0.04 |
| 891894107 | TOWERS WATSON + CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 34,862.000 | Local | 64.242911 | 2,239,636.38 | 118.730000 | 4,139,165.26 | 1,899,528.88 | 0.53 |
| | | | Base | 64.242911 | 2,239,636.38 | 118.730000 | 4,139,165.26 | 1,899,528.88 | 0.53 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 21,562.000 | Local | 83.210442 | 1,794,183.54 | 79.370000 | 1,711,375.94 | -82,807.60 | 0.22 |
| | | | Base | 83.210442 | 1,794,183.54 | 79.370000 | 1,711,375.94 | -82,807.60 | 0.22 |
| 896239100 | TRIMBLE NAVIGATION LTD COMMON STOCK NPV | | | | | | | | |
| | | 130,482.000 | Local | 19.684761 | 2,568,507.02 | 18.900000 | 2,466,109.80 | -102,397.22 | 0.32 |
| | | | Base | 19.684761 | 2,568,507.02 | 18.900000 | 2,466,109.80 | -102,397.22 | 0.32 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 77,921.000 | Local | 12.842153 | 1,000,673.44 | 26.990000 | 2,103,087.79 | 1,102,414.35 | 0.27 |
| | | | Base | 12.842153 | 1,000,673.44 | 26.990000 | 2,103,087.79 | 1,102,414.35 | 0.27 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 24,780.000 | Local | 53.133481 | 1,316,647.65 | 49.390000 | 1,223,884.20 | -92,763.45 | 0.16 |
| | | | Base | 53.133481 | 1,316,647.65 | 49.390000 | 1,223,884.20 | -92,763.45 | 0.16 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 898402102 | TRUSTMARK CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 33,974.000 | 21.698133 | 737,172.38 | 23.030000 | 782,421.22 | 45,248.84 | 0.10 |
| | | Base | | 21.698133 | 737,172.38 | 23.030000 | 782,421.22 | 45,248.84 | 0.10 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,067.000 | 36.668313 | 919,164.60 | 51.230000 | 1,284,182.41 | 365,017.81 | 0.17 |
| | | Base | | 36.668313 | 919,164.60 | 51.230000 | 1,284,182.41 | 365,017.81 | 0.17 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,934.000 | 111.680061 | 1,891,190.16 | 138.040000 | 2,337,569.36 | 446,379.20 | 0.30 |
| | | Base | | 111.680061 | 1,891,190.16 | 138.040000 | 2,337,569.36 | 446,379.20 | 0.30 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | | |
| | | Local | 130,244.000 | 20.475717 | 2,666,839.23 | 32.300000 | 4,206,881.20 | 1,540,041.97 | 0.54 |
| | | Base | | 20.475717 | 2,666,839.23 | 32.300000 | 4,206,881.20 | 1,540,041.97 | 0.54 |
| 902681105 | UGI CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 86,749.000 | 19.161304 | 1,662,223.95 | 34.080000 | 2,956,405.92 | 1,294,181.97 | 0.38 |
| | | Base | | 19.161304 | 1,662,223.95 | 34.080000 | 2,956,405.92 | 1,294,181.97 | 0.38 |
| 90385D107 | ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,373.000 | 146.132695 | 2,100,365.23 | 176.190000 | 2,532,378.87 | 432,013.64 | 0.33 |
| | | Base | | 146.132695 | 2,100,365.23 | 176.190000 | 2,532,378.87 | 432,013.64 | 0.33 |
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 110,919.000 | 18.057656 | 2,002,937.17 | 16.710000 | 1,853,456.49 | -149,480.68 | 0.24 |
| | | Base | | 18.057656 | 2,002,937.17 | 16.710000 | 1,853,456.49 | -149,480.68 | 0.24 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,183.000 | 57.532855 | 1,448,849.90 | 48.150000 | 1,212,561.45 | -236,288.45 | 0.16 |
| | | Base | | 57.532855 | 1,448,849.90 | 48.150000 | 1,212,561.45 | -236,288.45 | 0.16 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 73,262.000 | 31.517641 | 2,309,045.44 | 16.380000 | 1,200,031.56 | -1,109,013.88 | 0.15 |
| | | Base | | 31.517641 | 2,309,045.44 | 16.380000 | 1,200,031.56 | -1,109,013.88 | 0.15 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,245.000 | 58.381448 | 1,357,076.76 | 150.620000 | 3,501,161.90 | 2,144,085.14 | 0.45 |
| | | Base | | 58.381448 | 1,357,076.76 | 150.620000 | 3,501,161.90 | 2,144,085.14 | 0.45 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | | |
| | | 46,425.000 | Local | 23.794441 | 1,104,656.94 | 20.910000 | 970,746.75 | -133,910.19 | 0.13 |
| | | | Base | 23.794441 | 1,104,656.94 | 20.910000 | 970,746.75 | -133,910.19 | 0.13 |
| 918194101 | VCA INC COMMON STOCK USD.001 | | | | | | | | |
| | | 41,319.000 | Local | 27.917760 | 1,153,533.91 | 55.380000 | 2,288,246.22 | 1,134,712.31 | 0.30 |
| | | | Base | 27.917760 | 1,153,533.91 | 55.380000 | 2,288,246.22 | 1,134,712.31 | 0.30 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK NPV | | | | | | | | |
| | | 111,090.000 | Local | 11.391811 | 1,265,516.24 | 9.460000 | 1,050,911.40 | -214,604.84 | 0.14 |
| | | | Base | 11.391811 | 1,265,516.24 | 9.460000 | 1,050,911.40 | -214,604.84 | 0.14 |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1. | | | | | | | | |
| | | 11,846.000 | Local | 94.355839 | 1,117,739.27 | 106.290000 | 1,259,111.34 | 141,372.07 | 0.16 |
| | | | Base | 94.355839 | 1,117,739.27 | 106.290000 | 1,259,111.34 | 141,372.07 | 0.16 |
| 920355104 | VALSPAR CORP/THE COMMON STOCK USD.5 | | | | | | | | |
| | | 37,591.000 | Local | 31.217387 | 1,173,492.81 | 73.300000 | 2,755,420.30 | 1,581,927.49 | 0.36 |
| | | | Base | 31.217387 | 1,173,492.81 | 73.300000 | 2,755,420.30 | 1,581,927.49 | 0.36 |
| 92240G101 | VECTREN CORP COMMON STOCK NPV | | | | | | | | |
| | | 41,554.000 | Local | 26.588765 | 1,104,869.56 | 40.230000 | 1,671,717.42 | 566,847.86 | 0.22 |
| | | | Base | 26.588765 | 1,104,869.56 | 40.230000 | 1,671,717.42 | 566,847.86 | 0.22 |
| 92342Y109 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 57,478.000 | Local | 35.475656 | 2,039,069.77 | 31.240000 | 1,795,612.72 | -243,457.05 | 0.23 |
| | | | Base | 35.475656 | 2,039,069.77 | 31.240000 | 1,795,612.72 | -243,457.05 | 0.23 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | 68,276.000 | Local | 8.799698 | 600,808.17 | 9.880000 | 674,566.88 | 73,758.71 | 0.09 |
| | | | Base | 8.799698 | 600,808.17 | 9.880000 | 674,566.88 | 73,758.71 | 0.09 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | 31,991.000 | Local | 21.614002 | 691,453.54 | 46.760000 | 1,495,899.16 | 804,445.62 | 0.19 |
| | | | Base | 21.614002 | 691,453.54 | 46.760000 | 1,495,899.16 | 804,445.62 | 0.19 |
| 92924F106 | WGL HOLDINGS INC COMMON STOCK NPV | | | | | | | | |
| | | 25,009.000 | Local | 36.724497 | 918,442.95 | 54.200000 | 1,355,487.80 | 437,044.85 | 0.18 |
| | | | Base | 36.724497 | 918,442.95 | 54.200000 | 1,355,487.80 | 437,044.85 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92939N102 | WP GLIMCHER INC REIT USD.0001 | | | | | | | | |
| | | 93,133.000 | Local | 19.348491 | 1,801,983.00 | 12.110000 | 1,127,840.63 | -674,142.37 | 0.15 |
| | | | Base | 19.348491 | 1,801,983.00 | 12.110000 | 1,127,840.63 | -674,142.37 | 0.15 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 48,588.000 | Local | 30.923924 | 1,502,531.64 | 95.760000 | 4,652,786.88 | 3,150,255.24 | 0.60 |
| | | | Base | 30.923924 | 1,502,531.64 | 95.760000 | 4,652,786.88 | 3,150,255.24 | 0.60 |
| 930059100 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | | | | | | | |
| | | 42,383.000 | Local | 28.395040 | 1,203,466.99 | 39.070000 | 1,655,903.81 | 452,436.82 | 0.21 |
| | | | Base | 28.395040 | 1,203,466.99 | 39.070000 | 1,655,903.81 | 452,436.82 | 0.21 |
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1. | | | | | | | | |
| | | 47,691.000 | Local | 17.072262 | 814,193.24 | 22.690000 | 1,082,108.79 | 267,915.55 | 0.14 |
| | | | Base | 17.072262 | 814,193.24 | 22.690000 | 1,082,108.79 | 267,915.55 | 0.14 |
| 941053100 | WASTE CONNECTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 62,291.000 | Local | 25.235251 | 1,571,929.03 | 47.560000 | 2,962,559.96 | 1,390,630.93 | 0.38 |
| | | | Base | 25.235251 | 1,571,929.03 | 47.560000 | 2,962,559.96 | 1,390,630.93 | 0.38 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | | |
| | | 13,808.000 | Local | 65.797648 | 908,533.93 | 122.460000 | 1,690,927.68 | 782,393.75 | 0.22 |
| | | | Base | 65.797648 | 908,533.93 | 122.460000 | 1,690,927.68 | 782,393.75 | 0.22 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 45,654.000 | Local | 21.332155 | 973,898.20 | 35.380000 | 1,615,238.52 | 641,340.32 | 0.21 |
| | | | Base | 21.332155 | 973,898.20 | 35.380000 | 1,615,238.52 | 641,340.32 | 0.21 |
| 948741103 | WEINGARTEN REALTY INVESTORS REIT USD.03 | | | | | | | | |
| | | 57,327.000 | Local | 23.350286 | 1,338,601.82 | 31.640000 | 1,813,826.28 | 475,224.46 | 0.23 |
| | | | Base | 23.350286 | 1,338,601.82 | 31.640000 | 1,813,826.28 | 475,224.46 | 0.23 |
| 94946T106 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,149.000 | Local | 35.406510 | 784,218.80 | 90.670000 | 2,008,249.83 | 1,224,031.03 | 0.26 |
| | | | Base | 35.406510 | 784,218.80 | 90.670000 | 2,008,249.83 | 1,224,031.03 | 0.26 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | | |
| | | 116,258.000 | Local | 4.958510 | 576,466.42 | 9.110000 | 1,059,110.38 | 482,643.96 | 0.14 |
| | | | Base | 4.958510 | 576,466.42 | 9.110000 | 1,059,110.38 | 482,643.96 | 0.14 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,412.000 | 22.905419 | 513,356.24 | 26.490000 | 593,693.88 | 80,337.64 | 0.08 |
| | | Base | | 22.905419 | 513,356.24 | 26.490000 | 593,693.88 | 80,337.64 | 0.08 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 36,183.000 | 60.282682 | 2,181,208.28 | 55.850000 | 2,020,820.55 | -160,387.73 | 0.26 |
| | | Base | | 60.282682 | 2,181,208.28 | 55.850000 | 2,020,820.55 | -160,387.73 | 0.26 |
| 95709T100 | WESTAR ENERGY INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 71,036.000 | 26.136720 | 1,856,648.04 | 36.550000 | 2,596,365.80 | 739,717.76 | 0.34 |
| | | Base | | 26.136720 | 1,856,648.04 | 36.550000 | 2,596,365.80 | 739,717.76 | 0.34 |
| 959319104 | WESTERN REFINING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,547.000 | 42.667524 | 1,516,702.46 | 43.020000 | 1,529,231.94 | 12,529.48 | 0.20 |
| | | Base | | 42.667524 | 1,516,702.46 | 43.020000 | 1,529,231.94 | 12,529.48 | 0.20 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,437.000 | 70.161418 | 1,363,727.48 | 94.530000 | 1,837,379.61 | 473,652.13 | 0.24 |
| | | Base | | 70.161418 | 1,363,727.48 | 94.530000 | 1,837,379.61 | 473,652.13 | 0.24 |
| 966244105 | WHITEWAVE FOODS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 88,066.000 | 20.555822 | 1,810,269.05 | 46.140000 | 4,063,365.24 | 2,253,096.19 | 0.52 |
| | | Base | | 20.555822 | 1,810,269.05 | 46.140000 | 4,063,365.24 | 2,253,096.19 | 0.52 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1. | | | | | | | | |
| | | Local | 23,329.000 | 42.312211 | 987,101.56 | 51.560000 | 1,202,843.24 | 215,741.68 | 0.16 |
| | | Base | | 42.312211 | 987,101.56 | 51.560000 | 1,202,843.24 | 215,741.68 | 0.16 |
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,862.000 | 30.591600 | 1,311,217.14 | 76.030000 | 3,258,797.86 | 1,947,580.72 | 0.42 |
| | | Base | | 30.591600 | 1,311,217.14 | 76.030000 | 3,258,797.86 | 1,947,580.72 | 0.42 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,509.000 | 22.325442 | 1,261,588.43 | 18.750000 | 1,059,543.75 | -202,044.68 | 0.14 |
| | | Base | | 22.325442 | 1,261,588.43 | 18.750000 | 1,059,543.75 | -202,044.68 | 0.14 |
| 980745103 | WOODWARD INC COMMON STOCK USD.00292 | | | | | | | | |
| | | Local | 29,236.000 | 30.441953 | 890,000.93 | 45.600000 | 1,333,161.60 | 443,160.67 | 0.17 |
| | | Base | | 30.441953 | 890,000.93 | 45.600000 | 1,333,161.60 | 443,160.67 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,303.000 | 41.295203 | 1,499,139.77 | 38.650000 | 1,403,110.95 | -96,028.82 | 0.18 |
| | | Base | | 41.295203 | 1,499,139.77 | 38.650000 | 1,403,110.95 | -96,028.82 | 0.18 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK NPV | | | | | | | | |
| | | Local | 24,325.000 | 16.599884 | 403,792.17 | 25.590000 | 622,476.75 | 218,684.58 | 0.08 |
| | | Base | | 16.599884 | 403,792.17 | 25.590000 | 622,476.75 | 218,684.58 | 0.08 |
| 98212B103 | WPX ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 118,052.000 | 16.297281 | 1,923,926.59 | 7.310000 | 862,960.12 | -1,060,966.47 | 0.11 |
| | | Base | | 16.297281 | 1,923,926.59 | 7.310000 | 862,960.12 | -1,060,966.47 | 0.11 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,013.000 | 36.267528 | 943,427.20 | 82.880000 | 2,155,957.44 | 1,212,530.24 | 0.28 |
| | | Base | | 36.267528 | 943,427.20 | 82.880000 | 2,155,957.44 | 1,212,530.24 | 0.28 |
| G05384105 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | | | | | | | |
| | | Local | 30,988.000 | 31.371936 | 972,153.56 | 45.910000 | 1,422,659.08 | 450,505.52 | 0.18 |
| | | Base | | 31.371936 | 972,153.56 | 45.910000 | 1,422,659.08 | 450,505.52 | 0.18 |
| G30397106 | ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 30,459.000 | 69.422308 | 2,114,534.09 | 63.750000 | 1,941,761.25 | -172,772.84 | 0.25 |
| | | Base | | 69.422308 | 2,114,534.09 | 63.750000 | 1,941,761.25 | -172,772.84 | 0.25 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,344.000 | 87.751941 | 1,960,729.36 | 175.810000 | 3,928,298.64 | 1,967,569.28 | 0.51 |
| | | Base | | 87.751941 | 1,960,729.36 | 175.810000 | 3,928,298.64 | 1,967,569.28 | 0.51 |
| G6359F103 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 146,631.000 | 13.362956 | 1,959,423.61 | 11.540000 | 1,692,121.74 | -267,301.87 | 0.22 |
| | | Base | | 13.362956 | 1,959,423.61 | 11.540000 | 1,692,121.74 | -267,301.87 | 0.22 |
| G65431101 | NOBLE CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 121,683.000 | 12.743242 | 1,550,635.91 | 13.020000 | 1,584,312.66 | 33,676.75 | 0.20 |
| | | Base | | 12.743242 | 1,550,635.91 | 13.020000 | 1,584,312.66 | 33,676.75 | 0.20 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1. | | | | | | | | |
| | | Local | 23,160.000 | 93.554323 | 2,166,718.12 | 101.950000 | 2,361,162.00 | 194,443.88 | 0.30 |
| | | Base | | 93.554323 | 2,166,718.12 | 101.950000 | 2,361,162.00 | 194,443.88 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| G7665A101 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | | | | | | | |
| | | 62,743.000 | Local | 29.170035 | 1,830,215.53 | 17.970000 | 1,127,491.71 | -702,723.82 | 0.15 |
| | | | Base | 29.170035 | 1,830,215.53 | 17.970000 | 1,127,491.71 | -702,723.82 | 0.15 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 20,559,122.040 | Local | | 569,965,221.04 | | 761,144,910.10 | 191,179,689.06 | 98.30 |
| | | | Base | | 569,965,221.04 | | 761,144,910.10 | 191,179,689.06 | 98.30 |
| **EQUITY Total** | | | | | | | | | |
| | | 20,559,122.040 | Base | | 569,965,221.04 | | 761,144,910.10 | 191,179,689.06 | 98.30 |

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

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 33,732,006.290 | Base | 583,138,105.29 | | 774,317,794.35 | 191,179,689.06 | 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 | | | | | | | | |
| | | | -1,797,576.930 | Local | 1.000000 | -1,797,576.93 | 1.000000 | -1,797,576.93 | 0.00 | 0.35 |
| | | | | Base | 1.000000 | -1,797,576.93 | 1.000000 | -1,797,576.93 | 0.00 | 0.35 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -1,797,576.930 | Local | | -1,797,576.93 | | -1,797,576.93 | 0.00 | 0.35 |
| | | | | Base | | -1,797,576.93 | | -1,797,576.93 | 0.00 | 0.35 |
| **CASH Total** | | | | | | | | | |
| | | | -1,797,576.930 | Base | | -1,797,576.93 | | -1,797,576.93 | 0.00 | 0.35 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.1187345 | 31 Dec 2099 | | |
| | | | 6,670,267.060 | Local | 100.000000 | 6,670,267.06 | 100.000000 | 6,670,267.06 | 0.00 | 1.31 |
| | | | | Base | 100.000000 | 6,670,267.06 | 100.000000 | 6,670,267.06 | 0.00 | 1.31 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 6,670,267.060 | Local | | 6,670,267.06 | | 6,670,267.06 | 0.00 | 1.31 |
| | | | | Base | | 6,670,267.06 | | 6,670,267.06 | 0.00 | 1.31 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 6,670,267.060 | Base | | 6,670,267.06 | | 6,670,267.06 | 0.00 | 1.31 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | | | 31,222.000 | Local | 10.993018 | 343,224.02 | 20.680000 | 645,670.96 | 302,446.94 | 0.13 |
| | | | | Base | 10.993018 | 343,224.02 | 20.680000 | 645,670.96 | 302,446.94 | 0.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 000361105 | AAR CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,296.000 | 24.285533 | 614,326.84 | 24.330000 | 615,451.68 | 1,124.84 | 0.12 |
| | | Base | | 24.285533 | 614,326.84 | 24.330000 | 615,451.68 | 1,124.84 | 0.12 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,297.000 | 23.611031 | 927,842.67 | 32.010000 | 1,257,896.97 | 330,054.30 | 0.25 |
| | | Base | | 23.611031 | 927,842.67 | 32.010000 | 1,257,896.97 | 330,054.30 | 0.25 |
| 001547108 | AK STEEL HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 133,173.000 | 6.987668 | 930,568.66 | 3.090000 | 411,504.57 | -519,064.09 | 0.08 |
| | | Base | | 6.987668 | 930,568.66 | 3.090000 | 411,504.57 | -519,064.09 | 0.08 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,618.000 | 10.127028 | 360,704.48 | 33.600000 | 1,196,764.80 | 836,060.32 | 0.24 |
| | | Base | | 10.127028 | 360,704.48 | 33.600000 | 1,196,764.80 | 836,060.32 | 0.24 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,156.000 | 66.652723 | 410,314.16 | 48.770000 | 300,228.12 | -110,086.04 | 0.06 |
| | | Base | | 66.652723 | 410,314.16 | 48.770000 | 300,228.12 | -110,086.04 | 0.06 |
| 002474104 | AZZ INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,297.000 | 27.916070 | 538,696.41 | 50.600000 | 976,428.20 | 437,731.79 | 0.19 |
| | | Base | | 27.916070 | 538,696.41 | 50.600000 | 976,428.20 | 437,731.79 | 0.19 |
| 002567105 | ABAXIS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 15,962.000 | 31.623815 | 504,779.34 | 47.020000 | 750,533.24 | 245,753.90 | 0.15 |
| | | Base | | 31.623815 | 504,779.34 | 47.020000 | 750,533.24 | 245,753.90 | 0.15 |
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,134.000 | 20.941926 | 589,180.14 | 95.900000 | 2,698,050.60 | 2,108,870.46 | 0.53 |
| | | Base | | 20.941926 | 589,180.14 | 95.900000 | 2,698,050.60 | 2,108,870.46 | 0.53 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 51,519.000 | 24.586209 | 1,266,656.90 | 29.550000 | 1,522,386.45 | 255,729.55 | 0.30 |
| | | Base | | 24.586209 | 1,266,656.90 | 29.550000 | 1,522,386.45 | 255,729.55 | 0.30 |
| 004446100 | ACETO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,499.000 | 20.147019 | 412,993.75 | 22.410000 | 459,382.59 | 46,388.84 | 0.09 |
| | | Base | | 20.147019 | 412,993.75 | 22.410000 | 459,382.59 | 46,388.84 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00484M106 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,050.000 | 28.648493 | 918,184.19 | 31.970000 | 1,024,638.50 | 106,454.31 | 0.20 |
| | | Base | | 28.648493 | 918,184.19 | 31.970000 | 1,024,638.50 | 106,454.31 | 0.20 |
| 00508X203 | ACTUANT CORP A COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 44,609.000 | 26.050797 | 1,162,100.00 | 21.440000 | 956,416.96 | -205,683.04 | 0.19 |
| | | Base | | 26.050797 | 1,162,100.00 | 21.440000 | 956,416.96 | -205,683.04 | 0.19 |
| 00738A106 | ADTRAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,395.000 | 21.073514 | 788,044.06 | 16.020000 | 599,067.90 | -188,976.16 | 0.12 |
| | | Base | | 21.073514 | 788,044.06 | 16.020000 | 599,067.90 | -188,976.16 | 0.12 |
| 00770F104 | AEGION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,069.000 | 20.014750 | 561,794.03 | 18.400000 | 516,469.60 | -45,324.43 | 0.10 |
| | | Base | | 20.014750 | 561,794.03 | 18.400000 | 516,469.60 | -45,324.43 | 0.10 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 46,961.000 | 8.589596 | 403,376.04 | 20.570000 | 965,987.77 | 562,611.73 | 0.19 |
| | | Base | | 8.589596 | 403,376.04 | 20.570000 | 965,987.77 | 562,611.73 | 0.19 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,790.000 | 15.026722 | 432,619.34 | 24.270000 | 698,733.30 | 266,113.96 | 0.14 |
| | | Base | | 15.026722 | 432,619.34 | 24.270000 | 698,733.30 | 266,113.96 | 0.14 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,028.000 | 29.073454 | 436,915.86 | 24.050000 | 361,423.40 | -75,492.46 | 0.07 |
| | | Base | | 29.073454 | 436,915.86 | 24.050000 | 361,423.40 | -75,492.46 | 0.07 |
| 00826T108 | AFFYMETRIX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,914.000 | 6.383026 | 369,666.58 | 9.330000 | 540,337.62 | 170,671.04 | 0.11 |
| | | Base | | 6.383026 | 369,666.58 | 9.330000 | 540,337.62 | 170,671.04 | 0.11 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 11,085.000 | 8.363977 | 92,714.68 | 10.270000 | 113,842.95 | 21,128.27 | 0.02 |
| | | Base | | 8.363977 | 92,714.68 | 10.270000 | 113,842.95 | 21,128.27 | 0.02 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | | |
| | | Local | 13,184.000 | 30.012337 | 395,682.65 | 28.450000 | 375,084.80 | -20,597.85 | 0.07 |
| | | Base | | 30.012337 | 395,682.65 | 28.450000 | 375,084.80 | -20,597.85 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 009128307 | AIR METHODS CORP COMMON STOCK USD.06 | | | | | | | | |
| | | | 26,914.000 | Local | 29.441690 | 792,393.64 | 37.450000 | 1,007,929.30 | 215,535.66 | 0.20 |
| | | | | Base | 29.441690 | 792,393.64 | 37.450000 | 1,007,929.30 | 215,535.66 | 0.20 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | | 21,571.000 | Local | 26.180165 | 564,732.35 | 31.900000 | 688,114.90 | 123,382.55 | 0.14 |
| | | | | Base | 26.180165 | 564,732.35 | 31.900000 | 688,114.90 | 123,382.55 | 0.14 |
| 012423109 | ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | | | | | | | | |
| | | | 19,310.000 | Local | 17.541715 | 338,730.52 | 19.940000 | 385,041.40 | 46,310.88 | 0.08 |
| | | | | Base | 17.541715 | 338,730.52 | 19.940000 | 385,041.40 | 46,310.88 | 0.08 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | | |
| | | | 10,076.000 | Local | 64.470576 | 649,605.52 | 203.260000 | 2,048,047.76 | 1,398,442.24 | 0.40 |
| | | | | Base | 64.470576 | 649,605.52 | 203.260000 | 2,048,047.76 | 1,398,442.24 | 0.40 |
| 018522300 | ALLETE INC COMMON STOCK NPV | | | | | | | | |
| | | | 33,592.000 | Local | 43.863844 | 1,473,474.26 | 47.780000 | 1,605,025.76 | 131,551.50 | 0.32 |
| | | | | Base | 43.863844 | 1,473,474.26 | 47.780000 | 1,605,025.76 | 131,551.50 | 0.32 |
| 020409108 | ALMOST FAMILY INC COMMON STOCK USD.1 | | | | | | | | |
| | | | 5,922.000 | Local | 26.828359 | 158,877.54 | 44.300000 | 262,344.60 | 103,467.06 | 0.05 |
| | | | | Base | 26.828359 | 158,877.54 | 44.300000 | 262,344.60 | 103,467.06 | 0.05 |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | | 25,217.000 | Local | 22.441231 | 565,900.51 | 38.640000 | 974,384.88 | 408,484.37 | 0.19 |
| | | | | Base | 22.441231 | 565,900.51 | 38.640000 | 974,384.88 | 408,484.37 | 0.19 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | | |
| | | | 27,898.000 | Local | 32.550547 | 908,095.16 | 38.520000 | 1,074,630.96 | 166,535.80 | 0.21 |
| | | | | Base | 32.550547 | 908,095.16 | 38.520000 | 1,074,630.96 | 166,535.80 | 0.21 |
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1. | | | | | | | | |
| | | | 60,936.000 | Local | 26.081070 | 1,589,276.07 | 24.260000 | 1,478,307.36 | -110,968.71 | 0.29 |
| | | | | Base | 26.081070 | 1,589,276.07 | 24.260000 | 1,478,307.36 | -110,968.71 | 0.29 |
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | | |
| | | | 12,842.000 | Local | 38.696890 | 496,945.46 | 21.930000 | 281,625.06 | -215,320.40 | 0.06 |
| | | | | Base | 38.696890 | 496,945.46 | 21.930000 | 281,625.06 | -215,320.40 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 029429107 | AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667 | | | | | | | | |
| | | Local | 5,351.000 | 72.819783 | 389,658.66 | 39.310000 | 210,347.81 | -179,310.85 | 0.04 |
| | | Base | | 72.819783 | 389,658.66 | 39.310000 | 210,347.81 | -179,310.85 | 0.04 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,296.000 | 20.743652 | 586,962.38 | 37.750000 | 1,068,174.00 | 481,211.62 | 0.21 |
| | | Base | | 20.743652 | 586,962.38 | 37.750000 | 1,068,174.00 | 481,211.62 | 0.21 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,974.000 | 14.340033 | 272,087.78 | 13.360000 | 253,492.64 | -18,595.14 | 0.05 |
| | | Base | | 14.340033 | 272,087.78 | 13.360000 | 253,492.64 | -18,595.14 | 0.05 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 9,410.000 | 38.218884 | 359,639.70 | 66.280000 | 623,694.80 | 264,055.10 | 0.12 |
| | | Base | | 38.218884 | 359,639.70 | 66.280000 | 623,694.80 | 264,055.10 | 0.12 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,219.000 | 26.159369 | 371,960.07 | 46.740000 | 664,596.06 | 292,635.99 | 0.13 |
| | | Base | | 26.159369 | 371,960.07 | 46.740000 | 664,596.06 | 292,635.99 | 0.13 |
| 03232P405 | AMSURG CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 36,260.000 | 37.674118 | 1,366,063.52 | 78.420000 | 2,843,509.20 | 1,477,445.68 | 0.56 |
| | | Base | | 37.674118 | 1,366,063.52 | 78.420000 | 2,843,509.20 | 1,477,445.68 | 0.56 |
| 032657207 | ANALOGIC CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 9,318.000 | 60.049806 | 559,544.09 | 80.580000 | 750,844.44 | 191,300.35 | 0.15 |
| | | Base | | 60.049806 | 559,544.09 | 80.580000 | 750,844.44 | 191,300.35 | 0.15 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK NPV | | | | | | | | |
| | | Local | 20,000.000 | 32.729039 | 654,580.78 | 35.380000 | 707,600.00 | 53,019.22 | 0.14 |
| | | Base | | 32.729039 | 654,580.78 | 35.380000 | 707,600.00 | 53,019.22 | 0.14 |
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,369.000 | 17.016264 | 329,588.01 | 14.760000 | 285,886.44 | -43,701.57 | 0.06 |
| | | Base | | 17.016264 | 329,588.01 | 14.760000 | 285,886.44 | -43,701.57 | 0.06 |
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,955.000 | 35.427494 | 388,108.20 | 35.410000 | 387,916.55 | -191.65 | 0.08 |
| | | Base | | 35.427494 | 388,108.20 | 35.410000 | 387,916.55 | -191.65 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 035290105 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,487.000 | 67.435453 | 1,381,550.12 | 63.660000 | 1,304,202.42 | -77,347.70 | 0.26 |
| | | Base | | 67.435453 | 1,381,550.12 | 63.660000 | 1,304,202.42 | -77,347.70 | 0.26 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 21,866.000 | 18.328512 | 400,771.25 | 52.150000 | 1,140,311.90 | 739,540.65 | 0.22 |
| | | Base | | 18.328512 | 400,771.25 | 52.150000 | 1,140,311.90 | 739,540.65 | 0.22 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 30,078.000 | 35.788724 | 1,076,453.24 | 42.340000 | 1,273,502.52 | 197,049.28 | 0.25 |
| | | Base | | 35.788724 | 1,076,453.24 | 42.340000 | 1,273,502.52 | 197,049.28 | 0.25 |
| 03834A103 | APPROACH RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,948.000 | 22.851871 | 638,664.09 | 2.560000 | 71,546.88 | -567,117.21 | 0.01 |
| | | Base | | 22.851871 | 638,664.09 | 2.560000 | 71,546.88 | -567,117.21 | 0.01 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,115.000 | 23.535723 | 426,349.62 | 28.880000 | 523,161.20 | 96,811.58 | 0.10 |
| | | Base | | 23.535723 | 426,349.62 | 28.880000 | 523,161.20 | 96,811.58 | 0.10 |
| 039670104 | ARCTIC CAT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,702.000 | 23.963828 | 232,497.06 | 26.430000 | 256,423.86 | 23,926.80 | 0.05 |
| | | Base | | 23.963828 | 232,497.06 | 26.430000 | 256,423.86 | 23,926.80 | 0.05 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 14,115.000 | 35.957736 | 507,543.44 | 39.510000 | 557,683.65 | 50,140.21 | 0.11 |
| | | Base | | 35.957736 | 507,543.44 | 39.510000 | 557,683.65 | 50,140.21 | 0.11 |
| 046265104 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,656.000 | 12.483141 | 832,076.23 | 16.170000 | 1,077,827.52 | 245,751.29 | 0.21 |
| | | Base | | 12.483141 | 832,076.23 | 16.170000 | 1,077,827.52 | 245,751.29 | 0.21 |
| 049079205 | ATLANTIC TELE NETWORK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,569.000 | 42.777860 | 323,785.62 | 71.450000 | 540,805.05 | 217,019.43 | 0.11 |
| | | Base | | 42.777860 | 323,785.62 | 71.450000 | 540,805.05 | 217,019.43 | 0.11 |
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,727.000 | 45.931649 | 860,162.00 | 41.310000 | 773,612.37 | -86,549.63 | 0.15 |
| | | Base | | 45.931649 | 860,162.00 | 41.310000 | 773,612.37 | -86,549.63 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 05379B107 | AVISTA CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 42,911.000 | 25.971855 | 1,114,478.29 | 31.390000 | 1,346,976.29 | 232,498.00 | 0.27 |
| | | Base | | 25.971855 | 1,114,478.29 | 31.390000 | 1,346,976.29 | 232,498.00 | 0.27 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,410.000 | 23.068399 | 1,001,399.20 | 30.390000 | 1,319,229.90 | 317,830.70 | 0.26 |
| | | Base | | 23.068399 | 1,001,399.20 | 30.390000 | 1,319,229.90 | 317,830.70 | 0.26 |
| 05566U108 | BOFI HOLDING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,118.000 | 72.719842 | 735,779.36 | 115.840000 | 1,172,069.12 | 436,289.76 | 0.23 |
| | | Base | | 72.719842 | 735,779.36 | 115.840000 | 1,172,069.12 | 436,289.76 | 0.23 |
| 056525108 | BADGER METER INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 10,844.000 | 39.708783 | 430,602.04 | 58.290000 | 632,096.76 | 201,494.72 | 0.12 |
| | | Base | | 39.708783 | 430,602.04 | 58.290000 | 632,096.76 | 201,494.72 | 0.12 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | | |
| | | Local | 23,286.000 | 42.157039 | 981,668.80 | 58.530000 | 1,362,929.58 | 381,260.78 | 0.27 |
| | | Base | | 42.157039 | 981,668.80 | 58.530000 | 1,362,929.58 | 381,260.78 | 0.27 |
| 063750103 | BANK MUTUAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,481.000 | 4.323993 | 140,447.63 | 7.230000 | 234,837.63 | 94,390.00 | 0.05 |
| | | Base | | 4.323993 | 140,447.63 | 7.230000 | 234,837.63 | 94,390.00 | 0.05 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,454.000 | 32.344642 | 467,509.46 | 44.410000 | 641,902.14 | 174,392.68 | 0.13 |
| | | Base | | 32.344642 | 467,509.46 | 44.410000 | 641,902.14 | 174,392.68 | 0.13 |
| 067774109 | BARNES + NOBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,225.000 | 12.045455 | 556,801.17 | 15.610000 | 721,572.25 | 164,771.08 | 0.14 |
| | | Base | | 12.045455 | 556,801.17 | 15.610000 | 721,572.25 | 164,771.08 | 0.14 |
| 06777U101 | BARNES + NOBLE EDUCATION INC COMMON STOCK | | | | | | | | |
| | | Local | 29,214.000 | 11.836076 | 345,779.12 | 12.900000 | 376,860.60 | 31,081.48 | 0.07 |
| | | Base | | 11.836076 | 345,779.12 | 12.900000 | 376,860.60 | 31,081.48 | 0.07 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,930.000 | 26.532959 | 979,862.17 | 38.630000 | 1,426,605.90 | 446,743.73 | 0.28 |
| | | Base | | 26.532959 | 979,862.17 | 38.630000 | 1,426,605.90 | 446,743.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06846N104 | BILL BARRETT CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,478.000 | 20.258337 | 759,241.96 | 5.470000 | 205,004.66 | -554,237.30 | 0.04 |
| | | Base | | 20.258337 | 759,241.96 | 5.470000 | 205,004.66 | -554,237.30 | 0.04 |
| 06985P100 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,866.000 | 21.760163 | 562,848.38 | 5.210000 | 134,761.86 | -428,086.52 | 0.03 |
| | | Base | | 21.760163 | 562,848.38 | 5.210000 | 134,761.86 | -428,086.52 | 0.03 |
| 073295107 | BBCN BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,581.000 | 10.224625 | 609,193.38 | 14.550000 | 866,903.55 | 257,710.17 | 0.17 |
| | | Base | | 10.224625 | 609,193.38 | 14.550000 | 866,903.55 | 257,710.17 | 0.17 |
| 077347300 | BEL FUSE INC CL B COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,976.000 | 19.765347 | 157,648.41 | 17.660000 | 140,856.16 | -16,792.25 | 0.03 |
| | | Base | | 19.765347 | 157,648.41 | 17.660000 | 140,856.16 | -16,792.25 | 0.03 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 39,275.000 | 17.052641 | 669,742.48 | 21.370000 | 839,306.75 | 169,564.27 | 0.17 |
| | | Base | | 17.052641 | 669,742.48 | 21.370000 | 839,306.75 | 169,564.27 | 0.17 |
| 08915P101 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,684.000 | 10.150601 | 138,900.82 | 11.500000 | 157,366.00 | 18,465.18 | 0.03 |
| | | Base | | 10.150601 | 138,900.82 | 11.500000 | 157,366.00 | 18,465.18 | 0.03 |
| 08986R101 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 789.000 | 385.427085 | 304,101.97 | 373.260000 | 294,502.14 | -9,599.83 | 0.06 |
| | | Base | | 385.427085 | 304,101.97 | 373.260000 | 294,502.14 | -9,599.83 | 0.06 |
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 16,303.000 | 44.776356 | 729,988.94 | 42.990000 | 700,865.97 | -29,122.97 | 0.14 |
| | | Base | | 44.776356 | 729,988.94 | 42.990000 | 700,865.97 | -29,122.97 | 0.14 |
| 091826107 | BLACK BOX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,508.000 | 28.287722 | 325,535.11 | 15.400000 | 177,223.20 | -148,311.91 | 0.03 |
| | | Base | | 28.287722 | 325,535.11 | 15.400000 | 177,223.20 | -148,311.91 | 0.03 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,106.000 | 30.078969 | 1,055,952.29 | 57.140000 | 2,005,956.84 | 950,004.55 | 0.39 |
| | | Base | | 30.078969 | 1,055,952.29 | 57.140000 | 2,005,956.84 | 950,004.55 | 0.39 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 30,642.000 | 11.258228 | 344,974.63 | 13.960000 | 427,762.32 | 82,787.69 | 0.08 |
| | | Base | | 11.258228 | 344,974.63 | 13.960000 | 427,762.32 | 82,787.69 | 0.08 |
| 09578R103 | BLUE NILE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,889.000 | 41.722928 | 370,875.11 | 34.060000 | 302,759.34 | -68,115.77 | 0.06 |
| | | Base | | 41.722928 | 370,875.11 | 34.060000 | 302,759.34 | -68,115.77 | 0.06 |
| 096761101 | BOB EVANS FARMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,718.000 | 49.195557 | 822,451.33 | 45.190000 | 755,486.42 | -66,964.91 | 0.15 |
| | | Base | | 49.195557 | 822,451.33 | 45.190000 | 755,486.42 | -66,964.91 | 0.15 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,609.000 | 30.798529 | 911,913.65 | 32.450000 | 960,812.05 | 48,898.40 | 0.19 |
| | | Base | | 30.798529 | 911,913.65 | 32.450000 | 960,812.05 | 48,898.40 | 0.19 |
| 097793103 | BONANZA CREEK ENERGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,012.000 | 23.652735 | 686,213.16 | 7.650000 | 221,941.80 | -464,271.36 | 0.04 |
| | | Base | | 23.652735 | 686,213.16 | 7.650000 | 221,941.80 | -464,271.36 | 0.04 |
| 101119105 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1. | | | | | | | | |
| | | Local | 62,204.000 | 8.350214 | 519,416.69 | 11.900000 | 740,227.60 | 220,810.91 | 0.15 |
| | | Base | | 8.350214 | 519,416.69 | 11.900000 | 740,227.60 | 220,810.91 | 0.15 |
| 101388106 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,254.000 | 25.273765 | 714,084.97 | 26.740000 | 755,511.96 | 41,426.99 | 0.15 |
| | | Base | | 25.273765 | 714,084.97 | 26.740000 | 755,511.96 | 41,426.99 | 0.15 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,517.000 | 9.618399 | 572,458.25 | 16.100000 | 958,223.70 | 385,765.45 | 0.19 |
| | | Base | | 9.618399 | 572,458.25 | 16.100000 | 958,223.70 | 385,765.45 | 0.19 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,745.000 | 30.544265 | 1,091,804.75 | 21.960000 | 784,960.20 | -306,844.55 | 0.15 |
| | | Base | | 30.544265 | 1,091,804.75 | 21.960000 | 784,960.20 | -306,844.55 | 0.15 |
| 109043109 | BRIGGS + STRATTON COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,405.000 | 18.708771 | 624,966.50 | 19.980000 | 667,431.90 | 42,465.40 | 0.13 |
| | | Base | | 18.708771 | 624,966.50 | 19.980000 | 667,431.90 | 42,465.40 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 109696104 | BRINK S CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 36,422.000 | 27.963223 | 1,018,476.49 | 28.660000 | 1,043,854.52 | 25,378.03 | 0.21 |
| | | Base | | 27.963223 | 1,018,476.49 | 28.660000 | 1,043,854.52 | 25,378.03 | 0.21 |
| 110394103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,094.000 | 50.328244 | 1,313,265.21 | 37.060000 | 967,043.64 | -346,221.57 | 0.19 |
| | | Base | | 50.328244 | 1,313,265.21 | 37.060000 | 967,043.64 | -346,221.57 | 0.19 |
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,779.000 | 9.081677 | 479,321.81 | 10.550000 | 556,818.45 | 77,496.64 | 0.11 |
| | | Base | | 9.081677 | 479,321.81 | 10.550000 | 556,818.45 | 77,496.64 | 0.11 |
| 114340102 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,542.000 | 10.831546 | 547,448.02 | 10.380000 | 524,625.96 | -22,822.06 | 0.10 |
| | | Base | | 10.831546 | 547,448.02 | 10.380000 | 524,625.96 | -22,822.06 | 0.10 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,231.000 | 43.248934 | 918,218.11 | 42.200000 | 895,948.20 | -22,269.91 | 0.18 |
| | | Base | | 43.248934 | 918,218.11 | 42.200000 | 895,948.20 | -22,269.91 | 0.18 |
| 125071100 | CDI CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,889.000 | 14.259691 | 155,273.77 | 10.230000 | 111,394.47 | -43,879.30 | 0.02 |
| | | Base | | 14.259691 | 155,273.77 | 10.230000 | 111,394.47 | -43,879.30 | 0.02 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,529.000 | 19.006939 | 466,221.20 | 30.910000 | 758,191.39 | 291,970.19 | 0.15 |
| | | Base | | 19.006939 | 466,221.20 | 30.910000 | 758,191.39 | 291,970.19 | 0.15 |
| 126501105 | CTS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 24,864.000 | 11.367132 | 282,632.38 | 18.850000 | 468,686.40 | 186,054.02 | 0.09 |
| | | Base | | 11.367132 | 282,632.38 | 18.850000 | 468,686.40 | 186,054.02 | 0.09 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 72,422.000 | 12.613468 | 913,492.57 | 16.250000 | 1,176,857.50 | 263,364.93 | 0.23 |
| | | Base | | 12.613468 | 913,492.57 | 16.250000 | 1,176,857.50 | 263,364.93 | 0.23 |
| 12709P103 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,515.000 | 43.916173 | 813,107.95 | 43.380000 | 803,180.70 | -9,927.25 | 0.16 |
| | | Base | | 43.916173 | 813,107.95 | 43.380000 | 803,180.70 | -9,927.25 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,109.000 | 62.686654 | 1,135,192.62 | 78.420000 | 1,420,107.78 | 284,915.16 | 0.28 |
| | | Base | | 62.686654 | 1,135,192.62 | 78.420000 | 1,420,107.78 | 284,915.16 | 0.28 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,509.000 | 20.923151 | 470,959.21 | 53.120000 | 1,195,678.08 | 724,718.87 | 0.24 |
| | | Base | | 20.923151 | 470,959.21 | 53.120000 | 1,195,678.08 | 724,718.87 | 0.24 |
| 12811R104 | CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,763.000 | 13.193324 | 168,386.40 | 10.560000 | 134,777.28 | -33,609.12 | 0.03 |
| | | Base | | 13.193324 | 168,386.40 | 10.560000 | 134,777.28 | -33,609.12 | 0.03 |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,132.000 | 15.124252 | 410,351.21 | 16.620000 | 450,933.84 | 40,582.63 | 0.09 |
| | | Base | | 15.124252 | 410,351.21 | 16.620000 | 450,933.84 | 40,582.63 | 0.09 |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,587.000 | 28.478294 | 329,977.99 | 58.250000 | 674,942.75 | 344,964.76 | 0.13 |
| | | Base | | 28.478294 | 329,977.99 | 58.250000 | 674,942.75 | 344,964.76 | 0.13 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,805.000 | 14.543754 | 477,107.85 | 33.300000 | 1,092,406.50 | 615,298.65 | 0.22 |
| | | Base | | 14.543754 | 477,107.85 | 33.300000 | 1,092,406.50 | 615,298.65 | 0.22 |
| 129603106 | CALGON CARBON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,476.000 | 16.372659 | 646,327.10 | 16.260000 | 641,879.76 | -4,447.34 | 0.13 |
| | | Base | | 16.372659 | 646,327.10 | 16.260000 | 641,879.76 | -4,447.34 | 0.13 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,465.000 | 6.902479 | 403,553.45 | 8.850000 | 517,415.25 | 113,861.80 | 0.10 |
| | | Base | | 6.902479 | 403,553.45 | 8.850000 | 517,415.25 | 113,861.80 | 0.10 |
| 132011107 | CAMBREX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,451.000 | 10.499827 | 246,231.44 | 47.810000 | 1,121,192.31 | 874,960.87 | 0.22 |
| | | Base | | 10.499827 | 246,231.44 | 47.810000 | 1,121,192.31 | 874,960.87 | 0.22 |
| 138098108 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 26,450.000 | 18.556865 | 490,829.07 | 49.630000 | 1,312,713.50 | 821,884.43 | 0.26 |
| | | Base | | 18.556865 | 490,829.07 | 49.630000 | 1,312,713.50 | 821,884.43 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 139594105 | CAPELLA EDUCATION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,142.000 | 44.385553 | 361,387.17 | 48.750000 | 396,922.50 | 35,535.33 | 0.08 |
| | | Base | | 44.385553 | 361,387.17 | 48.750000 | 396,922.50 | 35,535.33 | 0.08 |
| 14067E506 | CAPSTEAD MORTGAGE CORP REIT USD.01 | | | | | | | | |
| | | Local | 71,761.000 | 12.368643 | 887,586.20 | 10.420000 | 747,749.62 | -139,836.58 | 0.15 |
| | | Base | | 12.368643 | 887,586.20 | 10.420000 | 747,749.62 | -139,836.58 | 0.15 |
| 140781105 | CARBO CERAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,816.000 | 38.275365 | 567,087.81 | 27.420000 | 406,254.72 | -160,833.09 | 0.08 |
| | | Base | | 38.275365 | 567,087.81 | 27.420000 | 406,254.72 | -160,833.09 | 0.08 |
| 14149F109 | CARDINAL FINANCIAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,088.000 | 17.314215 | 417,064.81 | 22.310000 | 537,403.28 | 120,338.47 | 0.11 |
| | | Base | | 17.314215 | 417,064.81 | 22.310000 | 537,403.28 | 120,338.47 | 0.11 |
| 14161H108 | CARDTRONICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 33,609.000 | 26.094029 | 876,994.23 | 34.500000 | 1,159,510.50 | 282,516.27 | 0.23 |
| | | Base | | 26.094029 | 876,994.23 | 34.500000 | 1,159,510.50 | 282,516.27 | 0.23 |
| 141665109 | CAREER EDUCATION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,251.000 | 6.331264 | 286,496.04 | 3.710000 | 167,881.21 | -118,614.83 | 0.03 |
| | | Base | | 6.331264 | 286,496.04 | 3.710000 | 167,881.21 | -118,614.83 | 0.03 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 41,595.000 | 12.132381 | 504,646.39 | 11.210000 | 466,279.95 | -38,366.44 | 0.09 |
| | | Base | | 12.132381 | 504,646.39 | 11.210000 | 466,279.95 | -38,366.44 | 0.09 |
| 144577103 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,453.000 | 33.665478 | 1,193,542.19 | 36.430000 | 1,291,552.79 | 98,010.60 | 0.25 |
| | | Base | | 33.665478 | 1,193,542.19 | 36.430000 | 1,291,552.79 | 98,010.60 | 0.25 |
| 14754D100 | CASH AMERICA INTL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 20,580.000 | 22.261717 | 458,146.14 | 27.600000 | 568,008.00 | 109,861.86 | 0.11 |
| | | Base | | 22.261717 | 458,146.14 | 27.600000 | 568,008.00 | 109,861.86 | 0.11 |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 19,337.000 | 27.720777 | 536,036.67 | 35.130000 | 679,308.81 | 143,272.14 | 0.13 |
| | | Base | | 27.720777 | 536,036.67 | 35.130000 | 679,308.81 | 143,272.14 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 150602209 | CEDAR REALTY TRUST INC REIT USD.06 | | | | | | | | |
| | | Local | 55,403.000 | 5.363379 | 297,147.28 | 6.260000 | 346,822.78 | 49,675.50 | 0.07 |
| | | Base | | 5.363379 | 297,147.28 | 6.260000 | 346,822.78 | 49,675.50 | 0.07 |
| 150838100 | CELADON GROUP INC COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 20,354.000 | 21.685451 | 441,385.67 | 19.090000 | 388,557.86 | -52,827.81 | 0.08 |
| | | Base | | 21.685451 | 441,385.67 | 19.090000 | 388,557.86 | -52,827.81 | 0.08 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,427.000 | 9.087397 | 285,589.63 | 12.650000 | 397,551.55 | 111,961.92 | 0.08 |
| | | Base | | 9.087397 | 285,589.63 | 12.650000 | 397,551.55 | 111,961.92 | 0.08 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 23,621.000 | 21.608774 | 510,420.84 | 20.740000 | 489,899.54 | -20,521.30 | 0.10 |
| | | Base | | 21.608774 | 510,420.84 | 20.740000 | 489,899.54 | -20,521.30 | 0.10 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,710.000 | 13.930639 | 525,324.40 | 5.600000 | 211,176.00 | -314,148.40 | 0.04 |
| | | Base | | 13.930639 | 525,324.40 | 5.600000 | 211,176.00 | -314,148.40 | 0.04 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,433.000 | 25.420172 | 392,309.52 | 19.250000 | 297,085.25 | -95,224.27 | 0.06 |
| | | Base | | 25.420172 | 392,309.52 | 19.250000 | 297,085.25 | -95,224.27 | 0.06 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,876.000 | 35.032567 | 801,405.00 | 25.560000 | 584,710.56 | -216,694.44 | 0.12 |
| | | Base | | 35.032567 | 801,405.00 | 25.560000 | 584,710.56 | -216,694.44 | 0.12 |
| 162825103 | CHECKPOINT SYSTEMS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,509.000 | 15.265922 | 481,013.93 | 8.080000 | 254,592.72 | -226,421.21 | 0.05 |
| | | Base | | 15.265922 | 481,013.93 | 8.080000 | 254,592.72 | -226,421.21 | 0.05 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 12,790.000 | 70.777080 | 905,238.85 | 136.350000 | 1,743,916.50 | 838,677.65 | 0.34 |
| | | Base | | 70.777080 | 905,238.85 | 136.350000 | 1,743,916.50 | 838,677.65 | 0.34 |
| 165240102 | CHESAPEAKE LODGING TRUST REIT USD.01 | | | | | | | | |
| | | Local | 44,677.000 | 30.751404 | 1,373,880.46 | 28.910000 | 1,291,612.07 | -82,268.39 | 0.25 |
| | | Base | | 30.751404 | 1,373,880.46 | 28.910000 | 1,291,612.07 | -82,268.39 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,442.000 | 49.311337 | 761,465.66 | 59.920000 | 925,284.64 | 163,818.98 | 0.18 |
| | | Base | | 49.311337 | 761,465.66 | 59.920000 | 925,284.64 | 163,818.98 | 0.18 |
| 171046105 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,866.000 | 4.919301 | 137,081.24 | 1.750000 | 48,765.50 | -88,315.74 | 0.01 |
| | | Base | | 4.919301 | 137,081.24 | 1.750000 | 48,765.50 | -88,315.74 | 0.01 |
| 17163B102 | CIBER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,141.000 | 4.432962 | 235,572.01 | 3.420000 | 181,742.22 | -53,829.79 | 0.04 |
| | | Base | | 4.432962 | 235,572.01 | 3.420000 | 181,742.22 | -53,829.79 | 0.04 |
| 171871106 | CINCINNATI BELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 157,062.000 | 3.349352 | 526,055.92 | 3.430000 | 538,722.66 | 12,666.74 | 0.11 |
| | | Base | | 3.349352 | 526,055.92 | 3.430000 | 538,722.66 | 12,666.74 | 0.11 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,844.000 | 42.950853 | 551,660.76 | 45.240000 | 581,062.56 | 29,401.80 | 0.11 |
| | | Base | | 42.950853 | 551,660.76 | 45.240000 | 581,062.56 | 29,401.80 | 0.11 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,494.000 | 19.529644 | 927,540.89 | 30.160000 | 1,432,419.04 | 504,878.15 | 0.28 |
| | | Base | | 19.529644 | 927,540.89 | 30.160000 | 1,432,419.04 | 504,878.15 | 0.28 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 11,395.000 | 34.983427 | 398,636.15 | 47.620000 | 542,629.90 | 143,993.75 | 0.11 |
| | | Base | | 34.983427 | 398,636.15 | 47.620000 | 542,629.90 | 143,993.75 | 0.11 |
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 14,273.000 | 40.043884 | 571,546.36 | 56.060000 | 800,144.38 | 228,598.02 | 0.16 |
| | | Base | | 40.043884 | 571,546.36 | 56.060000 | 800,144.38 | 228,598.02 | 0.16 |
| 18911Q102 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,268.000 | 17.624725 | 815,460.78 | 4.780000 | 221,161.04 | -594,299.74 | 0.04 |
| | | Base | | 17.624725 | 815,460.78 | 4.780000 | 221,161.04 | -594,299.74 | 0.04 |
| 192479103 | COHERENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,849.000 | 49.977785 | 892,053.48 | 58.300000 | 1,040,596.70 | 148,543.22 | 0.20 |
| | | Base | | 49.977785 | 892,053.48 | 58.300000 | 1,040,596.70 | 148,543.22 | 0.20 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 192576106 | COHU INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,405.000 | 12.111551 | 235,024.65 | 9.700000 | 188,228.50 | -46,796.15 | 0.04 |
| | | Base | | 12.111551 | 235,024.65 | 9.700000 | 188,228.50 | -46,796.15 | 0.04 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 40,185.000 | 20.852200 | 837,945.65 | 30.310000 | 1,218,007.35 | 380,061.70 | 0.24 |
| | | Base | | 20.852200 | 837,945.65 | 30.310000 | 1,218,007.35 | 380,061.70 | 0.24 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,005.000 | 12.442468 | 348,451.33 | 27.720000 | 776,298.60 | 427,847.27 | 0.15 |
| | | Base | | 12.442468 | 348,451.33 | 27.720000 | 776,298.60 | 427,847.27 | 0.15 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 30,536.000 | 27.458491 | 838,472.47 | 35.660000 | 1,088,913.76 | 250,441.29 | 0.21 |
| | | Base | | 27.458491 | 838,472.47 | 35.660000 | 1,088,913.76 | 250,441.29 | 0.21 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,882.000 | 61.058972 | 481,266.82 | 46.020000 | 362,729.64 | -118,537.18 | 0.07 |
| | | Base | | 61.058972 | 481,266.82 | 46.020000 | 362,729.64 | -118,537.18 | 0.07 |
| 20564W105 | COMSCORE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,281.000 | 25.930014 | 655,536.69 | 52.210000 | 1,319,921.01 | 664,384.32 | 0.26 |
| | | Base | | 25.930014 | 655,536.69 | 52.210000 | 1,319,921.01 | 664,384.32 | 0.26 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,073.000 | 29.423808 | 355,233.63 | 26.680000 | 322,107.64 | -33,125.99 | 0.06 |
| | | Base | | 29.423808 | 355,233.63 | 26.680000 | 322,107.64 | -33,125.99 | 0.06 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,670.000 | 30.503307 | 630,503.36 | 53.060000 | 1,096,750.20 | 466,246.84 | 0.22 |
| | | Base | | 30.503307 | 630,503.36 | 53.060000 | 1,096,750.20 | 466,246.84 | 0.22 |
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,182.000 | 24.222416 | 852,193.03 | 19.510000 | 686,400.82 | -165,792.21 | 0.14 |
| | | Base | | 24.222416 | 852,193.03 | 19.510000 | 686,400.82 | -165,792.21 | 0.14 |
| 210313102 | CONSTANT CONTACT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,086.000 | 30.646738 | 738,157.32 | 24.760000 | 596,369.36 | -141,787.96 | 0.12 |
| | | Base | | 30.646738 | 738,157.32 | 24.760000 | 596,369.36 | -141,787.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 21075N204 | CONTANGO OIL + GAS COMMON STOCK USD.04 | | | | | | | | |
| | | Local | 11,912.000 | 51.452116 | 612,897.60 | 9.310000 | 110,900.72 | -501,996.88 | 0.02 |
| | | Base | | 51.452116 | 612,897.60 | 9.310000 | 110,900.72 | -501,996.88 | 0.02 |
| 21870Q105 | CORESITE REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 19,863.000 | 39.180169 | 778,235.70 | 48.690000 | 967,129.47 | 188,893.77 | 0.19 |
| | | Base | | 39.180169 | 778,235.70 | 48.690000 | 967,129.47 | 188,893.77 | 0.19 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,567.000 | 26.210198 | 172,122.37 | 30.030000 | 197,207.01 | 25,084.64 | 0.04 |
| | | Base | | 26.210198 | 172,122.37 | 30.030000 | 197,207.01 | 25,084.64 | 0.04 |
| 222795106 | COUSINS PROPERTIES INC REIT USD1. | | | | | | | | |
| | | Local | 154,119.000 | 9.207086 | 1,418,986.96 | 9.170000 | 1,413,271.23 | -5,715.73 | 0.28 |
| | | Base | | 9.207086 | 1,418,986.96 | 9.170000 | 1,413,271.23 | -5,715.73 | 0.28 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 57,659.000 | 20.473058 | 1,180,456.07 | 14.730000 | 849,317.07 | -331,139.00 | 0.17 |
| | | Base | | 20.473058 | 1,180,456.07 | 14.730000 | 849,317.07 | -331,139.00 | 0.17 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 22,647.000 | 7.354714 | 166,562.20 | 13.890000 | 314,566.83 | 148,004.63 | 0.06 |
| | | Base | | 7.354714 | 166,562.20 | 13.890000 | 314,566.83 | 148,004.63 | 0.06 |
| 228903100 | CRYOLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,099.000 | 6.353589 | 121,347.19 | 9.780000 | 186,788.22 | 65,441.03 | 0.04 |
| | | Base | | 6.353589 | 121,347.19 | 9.780000 | 186,788.22 | 65,441.03 | 0.04 |
| 229669106 | CUBIC CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 16,309.000 | 48.418859 | 789,663.17 | 42.120000 | 686,935.08 | -102,728.09 | 0.14 |
| | | Base | | 48.418859 | 789,663.17 | 42.120000 | 686,935.08 | -102,728.09 | 0.14 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,618.000 | 39.746314 | 1,415,684.22 | 65.710000 | 2,340,458.78 | 924,774.56 | 0.46 |
| | | Base | | 39.746314 | 1,415,684.22 | 65.710000 | 2,340,458.78 | 924,774.56 | 0.46 |
| 23251P102 | CYBERONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,467.000 | 38.255373 | 744,717.34 | 65.340000 | 1,271,973.78 | 527,256.44 | 0.25 |
| | | Base | | 38.255373 | 744,717.34 | 65.340000 | 1,271,973.78 | 527,256.44 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 232577205 | CYNOSURE INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,598.000 | 24.650395 | 409,147.25 | 31.640000 | 525,160.72 | 116,013.47 | 0.10 |
| | | Base | | 24.650395 | 409,147.25 | 31.640000 | 525,160.72 | 116,013.47 | 0.10 |
| 23331S100 | DHI GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,846.000 | 8.286983 | 239,046.32 | 7.800000 | 224,998.80 | -14,047.52 | 0.04 |
| | | Base | | 8.286983 | 239,046.32 | 7.800000 | 224,998.80 | -14,047.52 | 0.04 |
| 23332B106 | DSP GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,746.000 | 7.663771 | 128,337.51 | 8.750000 | 146,527.50 | 18,189.99 | 0.03 |
| | | Base | | 7.663771 | 128,337.51 | 8.750000 | 146,527.50 | 18,189.99 | 0.03 |
| 23335C101 | DTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,249.000 | 31.949089 | 423,293.48 | 26.530000 | 351,495.97 | -71,797.51 | 0.07 |
| | | Base | | 31.949089 | 423,293.48 | 26.530000 | 351,495.97 | -71,797.51 | 0.07 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,488.000 | 70.446413 | 668,395.57 | 29.750000 | 282,268.00 | -386,127.57 | 0.06 |
| | | Base | | 70.446413 | 668,395.57 | 29.750000 | 282,268.00 | -386,127.57 | 0.06 |
| 234264109 | DAKTRONICS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 29,405.000 | 10.544139 | 310,050.40 | 8.690000 | 255,529.45 | -54,520.95 | 0.05 |
| | | Base | | 10.544139 | 310,050.40 | 8.690000 | 255,529.45 | -54,520.95 | 0.05 |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 123,746.000 | 17.190811 | 2,127,294.13 | 12.840000 | 1,588,898.64 | -538,395.49 | 0.31 |
| | | Base | | 17.190811 | 2,127,294.13 | 12.840000 | 1,588,898.64 | -538,395.49 | 0.31 |
| 242309102 | DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,674.000 | 27.663952 | 931,555.92 | 62.760000 | 2,113,380.24 | 1,181,824.32 | 0.42 |
| | | Base | | 27.663952 | 931,555.92 | 62.760000 | 2,113,380.24 | 1,181,824.32 | 0.42 |
| 247850100 | DELTIC TIMBER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,319.000 | 62.083353 | 516,471.41 | 62.110000 | 516,693.09 | 221.68 | 0.10 |
| | | Base | | 62.083353 | 516,471.41 | 62.110000 | 516,693.09 | 221.68 | 0.10 |
| 249908104 | DEPOMED INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 44,911.000 | 11.747242 | 527,580.39 | 26.930000 | 1,209,453.23 | 681,872.84 | 0.24 |
| | | Base | | 11.747242 | 527,580.39 | 26.930000 | 1,209,453.23 | 681,872.84 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 252603105 | DIAMOND FOODS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,804.000 | 48.794378 | 966,323.86 | 30.170000 | 597,486.68 | -368,837.18 | 0.12 |
| | | Base | | 48.794378 | 966,323.86 | 30.170000 | 597,486.68 | -368,837.18 | 0.12 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | | |
| | | Local | 150,329.000 | 10.617672 | 1,596,144.03 | 11.760000 | 1,767,869.04 | 171,725.01 | 0.35 |
| | | Base | | 10.617672 | 1,596,144.03 | 11.760000 | 1,767,869.04 | 171,725.01 | 0.35 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,670.000 | 11.291697 | 210,815.98 | 10.240000 | 191,180.80 | -19,635.18 | 0.04 |
| | | Base | | 11.291697 | 210,815.98 | 10.240000 | 191,180.80 | -19,635.18 | 0.04 |
| 253922108 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,700.000 | 14.025540 | 318,379.76 | 17.030000 | 386,581.00 | 68,201.24 | 0.08 |
| | | Base | | 14.025540 | 318,379.76 | 17.030000 | 386,581.00 | 68,201.24 | 0.08 |
| 254423106 | DINEEQUITY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,413.000 | 59.755359 | 741,743.27 | 95.500000 | 1,185,441.50 | 443,698.23 | 0.23 |
| | | Base | | 59.755359 | 741,743.27 | 95.500000 | 1,185,441.50 | 443,698.23 | 0.23 |
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | | |
| | | Local | 27,668.000 | 25.078716 | 693,877.92 | 19.690000 | 544,782.92 | -149,095.00 | 0.11 |
| | | Base | | 25.078716 | 693,877.92 | 19.690000 | 544,782.92 | -149,095.00 | 0.11 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,002.000 | 38.535040 | 886,382.99 | 50.350000 | 1,158,150.70 | 271,767.71 | 0.23 |
| | | Base | | 38.535040 | 886,382.99 | 50.350000 | 1,158,150.70 | 271,767.71 | 0.23 |
| 26168L205 | DREW INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,074.000 | 32.458684 | 586,658.25 | 55.260000 | 998,769.24 | 412,110.99 | 0.20 |
| | | Base | | 32.458684 | 586,658.25 | 55.260000 | 998,769.24 | 412,110.99 | 0.20 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 25,527.000 | 22.020812 | 562,125.27 | 71.090000 | 1,814,714.43 | 1,252,589.16 | 0.36 |
| | | Base | | 22.020812 | 562,125.27 | 71.090000 | 1,814,714.43 | 1,252,589.16 | 0.36 |
| 26882D109 | EPIQ SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,015.000 | 13.750365 | 330,215.01 | 12.720000 | 305,470.80 | -24,744.21 | 0.06 |
| | | Base | | 13.750365 | 330,215.01 | 12.720000 | 305,470.80 | -24,744.21 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 42,831.000 | 48.021194 | 2,056,795.74 | 50.890000 | 2,179,669.59 | 122,873.85 | 0.43 |
| | | Base | | 48.021194 | 2,056,795.74 | 50.890000 | 2,179,669.59 | 122,873.85 | 0.43 |
| 26885G109 | ERA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,645.000 | 21.155424 | 309,821.19 | 16.900000 | 247,500.50 | -62,320.69 | 0.05 |
| | | Base | | 21.155424 | 309,821.19 | 16.900000 | 247,500.50 | -62,320.69 | 0.05 |
| 277276101 | EASTGROUP PROPERTIES INC REIT NPV | | | | | | | | |
| | | Local | 24,195.000 | 48.906931 | 1,183,303.20 | 54.000000 | 1,306,530.00 | 123,226.80 | 0.26 |
| | | Base | | 48.906931 | 1,183,303.20 | 54.000000 | 1,306,530.00 | 123,226.80 | 0.26 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 20,961.000 | 20.345608 | 426,464.28 | 28.390000 | 595,082.79 | 168,618.51 | 0.12 |
| | | Base | | 20.345608 | 426,464.28 | 28.390000 | 595,082.79 | 168,618.51 | 0.12 |
| 27875T101 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,950.000 | 25.804208 | 463,185.53 | 23.260000 | 417,517.00 | -45,668.53 | 0.08 |
| | | Base | | 25.804208 | 463,185.53 | 23.260000 | 417,517.00 | -45,668.53 | 0.08 |
| 28140H203 | EDUCATION REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 36,214.000 | 32.572700 | 1,179,587.76 | 29.250000 | 1,059,259.50 | -120,328.26 | 0.21 |
| | | Base | | 32.572700 | 1,179,587.76 | 29.250000 | 1,059,259.50 | -120,328.26 | 0.21 |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,413.000 | 16.776561 | 225,024.01 | 14.940000 | 200,390.22 | -24,633.79 | 0.04 |
| | | Base | | 16.776561 | 225,024.01 | 14.940000 | 200,390.22 | -24,633.79 | 0.04 |
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,024.000 | 10.035150 | 662,560.77 | 7.730000 | 510,365.52 | -152,195.25 | 0.10 |
| | | Base | | 10.035150 | 662,560.77 | 7.730000 | 510,365.52 | -152,195.25 | 0.10 |
| 283677854 | EL PASO ELECTRIC CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 30,358.000 | 33.037297 | 1,002,946.26 | 35.400000 | 1,074,673.20 | 71,726.94 | 0.21 |
| | | Base | | 33.037297 | 1,002,946.26 | 35.400000 | 1,074,673.20 | 71,726.94 | 0.21 |
| 285229100 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 20,033.000 | 13.547409 | 271,395.25 | 4.640000 | 92,953.12 | -178,442.13 | 0.02 |
| | | Base | | 13.547409 | 271,395.25 | 4.640000 | 92,953.12 | -178,442.13 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 286082102 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | | | | | | | |
| | | | 35,114.000 | Local | 22.833906 | 801,789.76 | 43.770000 | 1,536,939.78 | 735,150.02 | 0.30 |
| | | | | Base | 22.833906 | 801,789.76 | 43.770000 | 1,536,939.78 | 735,150.02 | 0.30 |
| 288853104 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | | 9,004.000 | Local | 22.874696 | 205,963.76 | 24.760000 | 222,939.04 | 16,975.28 | 0.04 |
| | | | | Base | 22.874696 | 205,963.76 | 24.760000 | 222,939.04 | 16,975.28 | 0.04 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 46,953.000 | Local | 30.657985 | 1,439,484.36 | 46.090000 | 2,164,063.77 | 724,579.41 | 0.43 |
| | | | | Base | 30.657985 | 1,439,484.36 | 46.090000 | 2,164,063.77 | 724,579.41 | 0.43 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | | 22,408.000 | Local | 21.009653 | 470,784.31 | 33.290000 | 745,962.32 | 275,178.01 | 0.15 |
| | | | | Base | 21.009653 | 470,784.31 | 33.290000 | 745,962.32 | 275,178.01 | 0.15 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 23,886.000 | Local | 17.740806 | 423,756.89 | 22.050000 | 526,686.30 | 102,929.41 | 0.10 |
| | | | | Base | 17.740806 | 423,756.89 | 22.050000 | 526,686.30 | 102,929.41 | 0.10 |
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 8,680.000 | Local | 49.293531 | 427,867.85 | 39.040000 | 338,867.20 | -89,000.65 | 0.07 |
| | | | | Base | 49.293531 | 427,867.85 | 39.040000 | 338,867.20 | -89,000.65 | 0.07 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 18,129.000 | Local | 29.470401 | 534,268.90 | 40.630000 | 736,581.27 | 202,312.37 | 0.14 |
| | | | | Base | 29.470401 | 534,268.90 | 40.630000 | 736,581.27 | 202,312.37 | 0.14 |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | | 13,980.000 | Local | 27.946829 | 390,696.67 | 32.470000 | 453,930.60 | 63,233.93 | 0.09 |
| | | | | Base | 27.946829 | 390,696.67 | 32.470000 | 453,930.60 | 63,233.93 | 0.09 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | | | 33,300.000 | Local | 34.692797 | 1,155,270.15 | 53.470000 | 1,780,551.00 | 625,280.85 | 0.35 |
| | | | | Base | 34.692797 | 1,155,270.15 | 53.470000 | 1,780,551.00 | 625,280.85 | 0.35 |
| 29286C107 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 13,198.000 | Local | 21.384687 | 282,235.10 | 27.800000 | 366,904.40 | 84,669.30 | 0.07 |
| | | | | Base | 21.384687 | 282,235.10 | 27.800000 | 366,904.40 | 84,669.30 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,094.000 | 46.937699 | 802,353.02 | 47.440000 | 810,939.36 | 8,586.34 | 0.16 |
| | | Base | | 46.937699 | 802,353.02 | 47.440000 | 810,939.36 | 8,586.34 | 0.16 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 19,773.000 | 29.040860 | 574,224.93 | 13.000000 | 257,049.00 | -317,175.93 | 0.05 |
| | | Base | | 29.040860 | 574,224.93 | 13.000000 | 257,049.00 | -317,175.93 | 0.05 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,155.000 | 22.704313 | 389,492.49 | 46.950000 | 805,427.25 | 415,934.76 | 0.16 |
| | | Base | | 22.704313 | 389,492.49 | 46.950000 | 805,427.25 | 415,934.76 | 0.16 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,433.000 | 73.887895 | 327,545.04 | 75.720000 | 335,666.76 | 8,121.72 | 0.07 |
| | | Base | | 73.887895 | 327,545.04 | 75.720000 | 335,666.76 | 8,121.72 | 0.07 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,541.000 | 34.542176 | 674,988.66 | 36.110000 | 705,625.51 | 30,636.85 | 0.14 |
| | | Base | | 34.542176 | 674,988.66 | 36.110000 | 705,625.51 | 30,636.85 | 0.14 |
| 296689102 | ESSENDANT INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 28,720.000 | 33.673836 | 967,112.58 | 34.500000 | 990,840.00 | 23,727.42 | 0.20 |
| | | Base | | 33.673836 | 967,112.58 | 34.500000 | 990,840.00 | 23,727.42 | 0.20 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,514.000 | 21.869422 | 426,759.91 | 29.750000 | 580,541.50 | 153,781.59 | 0.11 |
| | | Base | | 21.869422 | 426,759.91 | 29.750000 | 580,541.50 | 153,781.59 | 0.11 |
| 29977A105 | EVERCORE PARTNERS INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,283.000 | 43.191225 | 1,178,386.18 | 52.380000 | 1,429,083.54 | 250,697.36 | 0.28 |
| | | Base | | 43.191225 | 1,178,386.18 | 52.380000 | 1,429,083.54 | 250,697.36 | 0.28 |
| 300645108 | EXAR CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 35,987.000 | 7.311619 | 263,123.22 | 5.900000 | 212,323.30 | -50,799.92 | 0.04 |
| | | Base | | 7.311619 | 263,123.22 | 5.900000 | 212,323.30 | -50,799.92 | 0.04 |
| 30066A105 | EXAMWORKS GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 26,318.000 | 40.131268 | 1,056,174.72 | 35.820000 | 942,710.76 | -113,463.96 | 0.19 |
| | | Base | | 40.131268 | 1,056,174.72 | 35.820000 | 942,710.76 | -113,463.96 | 0.19 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,881.000 | 27.140976 | 648,153.65 | 36.180000 | 864,014.58 | 215,860.93 | 0.17 |
| | | Base | | 27.140976 | 648,153.65 | 36.180000 | 864,014.58 | 215,860.93 | 0.17 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,460.000 | 25.300022 | 492,338.42 | 42.750000 | 831,915.00 | 339,576.58 | 0.16 |
| | | Base | | 25.300022 | 492,338.42 | 42.750000 | 831,915.00 | 339,576.58 | 0.16 |
| 30219E103 | EXPRESS INC COMMON STOCK | | | | | | | | |
| | | Local | 63,290.000 | 18.803182 | 1,190,053.40 | 20.400000 | 1,291,116.00 | 101,062.60 | 0.25 |
| | | Base | | 18.803182 | 1,190,053.40 | 20.400000 | 1,291,116.00 | 101,062.60 | 0.25 |
| 30225X103 | EXTERRAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,987.000 | 18.473730 | 960,393.78 | 22.320000 | 1,160,349.84 | 199,956.06 | 0.23 |
| | | Base | | 18.473730 | 960,393.78 | 22.320000 | 1,160,349.84 | 199,956.06 | 0.23 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,566.000 | 25.185674 | 920,939.35 | 6.320000 | 231,097.12 | -689,842.23 | 0.05 |
| | | Base | | 25.185674 | 920,939.35 | 6.320000 | 231,097.12 | -689,842.23 | 0.05 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 130,491.000 | 11.082067 | 1,446,110.00 | 12.560000 | 1,638,966.96 | 192,856.96 | 0.32 |
| | | Base | | 11.082067 | 1,446,110.00 | 12.560000 | 1,638,966.96 | 192,856.96 | 0.32 |
| 30281V108 | FTD COS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,717.000 | 24.471024 | 335,669.03 | 29.890000 | 410,001.13 | 74,332.10 | 0.08 |
| | | Base | | 24.471024 | 335,669.03 | 29.890000 | 410,001.13 | 74,332.10 | 0.08 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,017.000 | 43.309332 | 563,757.57 | 38.850000 | 505,710.45 | -58,047.12 | 0.10 |
| | | Base | | 43.309332 | 563,757.57 | 38.850000 | 505,710.45 | -58,047.12 | 0.10 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 46,830.000 | 7.331675 | 343,342.33 | 14.150000 | 662,644.50 | 319,302.17 | 0.13 |
| | | Base | | 7.331675 | 343,342.33 | 14.150000 | 662,644.50 | 319,302.17 | 0.13 |
| 317485100 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 38,966.000 | 31.505185 | 1,227,631.03 | 32.460000 | 1,264,836.36 | 37,205.33 | 0.25 |
| | | Base | | 31.505185 | 1,227,631.03 | 32.460000 | 1,264,836.36 | 37,205.33 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 317923100 | FINISH LINE/THE CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 34,490.000 | Local | 21.640632 | 746,385.41 | 26.370000 | 909,501.30 | 163,115.89 | 0.18 |
| | | | Base | 21.640632 | 746,385.41 | 26.370000 | 909,501.30 | 163,115.89 | 0.18 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD1. | | | | | | | | |
| | | 78,469.000 | Local | 5.076700 | 398,363.55 | 4.010000 | 314,660.69 | -83,702.86 | 0.06 |
| | | | Base | 5.076700 | 398,363.55 | 4.010000 | 314,660.69 | -83,702.86 | 0.06 |
| 31942D107 | FIRST CASH FINL SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 21,117.000 | Local | 44.364684 | 936,849.04 | 41.270000 | 871,498.59 | -65,350.45 | 0.17 |
| | | | Base | 44.364684 | 936,849.04 | 41.270000 | 871,498.59 | -65,350.45 | 0.17 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 66,629.000 | Local | 5.906667 | 393,555.31 | 8.850000 | 589,666.65 | 196,111.34 | 0.12 |
| | | | Base | 5.906667 | 393,555.31 | 8.850000 | 589,666.65 | 196,111.34 | 0.12 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK NPV | | | | | | | | |
| | | 46,202.000 | Local | 16.403297 | 757,865.15 | 18.440000 | 851,964.88 | 94,099.73 | 0.17 |
| | | | Base | 16.403297 | 757,865.15 | 18.440000 | 851,964.88 | 94,099.73 | 0.17 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 48,042.000 | Local | 19.255912 | 925,092.54 | 31.140000 | 1,496,027.88 | 570,935.34 | 0.29 |
| | | | Base | 19.255912 | 925,092.54 | 31.140000 | 1,496,027.88 | 570,935.34 | 0.29 |
| 320867104 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | | | | | | | |
| | | 58,395.000 | Local | 12.192806 | 711,998.88 | 17.640000 | 1,030,087.80 | 318,088.92 | 0.20 |
| | | | Base | 12.192806 | 711,998.88 | 17.640000 | 1,030,087.80 | 318,088.92 | 0.20 |
| 32115D106 | FIRST NBC BANK HOLDING CO COMMON STOCK | | | | | | | | |
| | | 11,876.000 | Local | 38.128343 | 452,812.20 | 35.000000 | 415,660.00 | -37,152.20 | 0.08 |
| | | | Base | 38.128343 | 452,812.20 | 35.000000 | 415,660.00 | -37,152.20 | 0.08 |
| 343389102 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 37,256.000 | Local | 21.574249 | 803,770.21 | 19.560000 | 728,727.36 | -75,042.85 | 0.14 |
| | | | Base | 21.574249 | 803,770.21 | 19.560000 | 728,727.36 | -75,042.85 | 0.14 |
| 346233109 | FORESTAR GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | 25,180.000 | Local | 15.912256 | 400,670.61 | 12.930000 | 325,577.40 | -75,093.21 | 0.06 |
| | | | Base | 15.912256 | 400,670.61 | 12.930000 | 325,577.40 | -75,093.21 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,102.000 | 34.812650 | 282,052.09 | 31.610000 | 256,104.22 | -25,947.87 | 0.05 |
| | | Base | | 34.812650 | 282,052.09 | 31.610000 | 256,104.22 | -25,947.87 | 0.05 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,197.000 | 34.949187 | 810,716.29 | 45.020000 | 1,044,328.94 | 233,612.65 | 0.21 |
| | | Base | | 34.949187 | 810,716.29 | 45.020000 | 1,044,328.94 | 233,612.65 | 0.21 |
| 351793104 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,695.000 | 26.521645 | 840,603.55 | 11.240000 | 356,251.80 | -484,351.75 | 0.07 |
| | | Base | | 26.521645 | 840,603.55 | 11.240000 | 356,251.80 | -484,351.75 | 0.07 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,607.000 | 26.145149 | 774,079.42 | 29.290000 | 867,189.03 | 93,109.61 | 0.17 |
| | | Base | | 26.145149 | 774,079.42 | 29.290000 | 867,189.03 | 93,109.61 | 0.17 |
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | | | | | | | | |
| | | Local | 66,784.000 | 12.723443 | 849,722.44 | 10.410000 | 695,221.44 | -154,501.00 | 0.14 |
| | | Base | | 12.723443 | 849,722.44 | 10.410000 | 695,221.44 | -154,501.00 | 0.14 |
| 356108100 | FRED S INC CLASS A COMMON STOCK NPV | | | | | | | | |
| | | Local | 26,159.000 | 13.924608 | 364,253.81 | 13.120000 | 343,206.08 | -21,047.73 | 0.07 |
| | | Base | | 13.924608 | 364,253.81 | 13.120000 | 343,206.08 | -21,047.73 | 0.07 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1. | | | | | | | | |
| | | Local | 37,826.000 | 27.444218 | 1,038,104.99 | 36.240000 | 1,370,814.24 | 332,709.25 | 0.27 |
| | | Base | | 27.444218 | 1,038,104.99 | 36.240000 | 1,370,814.24 | 332,709.25 | 0.27 |
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 16,701.000 | 15.452278 | 258,068.49 | 10.080000 | 168,346.08 | -89,722.41 | 0.03 |
| | | Base | | 15.452278 | 258,068.49 | 10.080000 | 168,346.08 | -89,722.41 | 0.03 |
| 361268105 | G + K SERVICES INC CL A COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 14,974.000 | 38.067805 | 570,027.31 | 67.610000 | 1,012,392.14 | 442,364.83 | 0.20 |
| | | Base | | 38.067805 | 570,027.31 | 67.610000 | 1,012,392.14 | 442,364.83 | 0.20 |
| 36162J106 | GEO GROUP INC/THE REIT USD.01 | | | | | | | | |
| | | Local | 55,885.000 | 23.920496 | 1,336,796.93 | 30.030000 | 1,678,226.55 | 341,429.62 | 0.33 |
| | | Base | | 23.920496 | 1,336,796.93 | 30.030000 | 1,678,226.55 | 341,429.62 | 0.33 |

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|---|---|---|---|---|---|---|---|---|---|
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,636.000 | 38.077784 | 1,090,395.41 | 69.330000 | 1,985,333.88 | 894,938.47 | 0.39 |
| | | Base | | 38.077784 | 1,090,395.41 | 69.330000 | 1,985,333.88 | 894,938.47 | 0.39 |
| 36473H104 | GANNETT CO INC COMMON STOCK | | | | | | | | |
| | | Local | 84,955.000 | 12.071444 | 1,025,529.56 | 13.110000 | 1,113,760.05 | 88,230.49 | 0.22 |
| | | Base | | 12.071444 | 1,025,529.56 | 13.110000 | 1,113,760.05 | 88,230.49 | 0.22 |
| 369300108 | GENERAL CABLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,615.000 | 24.536973 | 898,421.27 | 14.550000 | 532,748.25 | -365,673.02 | 0.10 |
| | | Base | | 24.536973 | 898,421.27 | 14.550000 | 532,748.25 | -365,673.02 | 0.10 |
| 369385109 | GENERAL COMMUNICATION INC A COMMON STOCK NPV | | | | | | | | |
| | | Local | 22,491.000 | 10.924151 | 245,695.09 | 16.850000 | 378,973.35 | 133,278.26 | 0.07 |
| | | Base | | 10.924151 | 245,695.09 | 16.850000 | 378,973.35 | 133,278.26 | 0.07 |
| 371532102 | GENESCO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 18,001.000 | 55.268474 | 994,887.80 | 59.890000 | 1,078,079.89 | 83,192.09 | 0.21 |
| | | Base | | 55.268474 | 994,887.80 | 59.890000 | 1,078,079.89 | 83,192.09 | 0.21 |
| 37253A103 | GENTHERM INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 26,892.000 | 51.606016 | 1,387,788.97 | 45.590000 | 1,226,006.28 | -161,782.69 | 0.24 |
| | | Base | | 51.606016 | 1,387,788.97 | 45.590000 | 1,226,006.28 | -161,782.69 | 0.24 |
| 37364X109 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,848.000 | 47.449587 | 467,283.53 | 17.710000 | 174,408.08 | -292,875.45 | 0.03 |
| | | Base | | 47.449587 | 467,283.53 | 17.710000 | 174,408.08 | -292,875.45 | 0.03 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 19,524.000 | 20.321355 | 396,754.13 | 15.760000 | 307,698.24 | -89,055.89 | 0.06 |
| | | Base | | 20.321355 | 396,754.13 | 15.760000 | 307,698.24 | -89,055.89 | 0.06 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,796.000 | 12.492267 | 272,281.46 | 16.390000 | 357,236.44 | 84,954.98 | 0.07 |
| | | Base | | 12.492267 | 272,281.46 | 16.390000 | 357,236.44 | 84,954.98 | 0.07 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,571.000 | 16.053306 | 908,151.56 | 26.010000 | 1,471,411.71 | 563,260.15 | 0.29 |
| | | Base | | 16.053306 | 908,151.56 | 26.010000 | 1,471,411.71 | 563,260.15 | 0.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 377316104 | GLATFELTER COMMON STOCK USD.01 | | | | | | | | |
| | | 32,346.000 | Local | 19.582653 | 633,420.48 | 18.060000 | 584,168.76 | -49,251.72 | 0.11 |
| | | | Base | 19.582653 | 633,420.48 | 18.060000 | 584,168.76 | -49,251.72 | 0.11 |
| 37954N206 | GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 48,056.000 | Local | 13.148820 | 631,879.68 | 13.740000 | 660,289.44 | 28,409.76 | 0.13 |
| | | | Base | 13.148820 | 631,879.68 | 13.740000 | 660,289.44 | 28,409.76 | 0.13 |
| 38376A103 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | | | | | | | | |
| | | 52,701.000 | Local | 23.395255 | 1,232,953.34 | 15.840000 | 834,783.84 | -398,169.50 | 0.16 |
| | | | Base | 23.395255 | 1,232,953.34 | 15.840000 | 834,783.84 | -398,169.50 | 0.16 |
| 39153L106 | GREATBATCH INC COMMON STOCK USD.001 | | | | | | | | |
| | | 19,112.000 | Local | 29.956625 | 572,531.01 | 56.820000 | 1,085,943.84 | 513,412.83 | 0.21 |
| | | | Base | 29.956625 | 572,531.01 | 56.820000 | 1,085,943.84 | 513,412.83 | 0.21 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | 30,236.000 | Local | 21.889522 | 661,851.58 | 17.690000 | 534,874.84 | -126,976.74 | 0.11 |
| | | | Base | 21.889522 | 661,851.58 | 17.690000 | 534,874.84 | -126,976.74 | 0.11 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 25,865.000 | Local | 24.174347 | 625,269.48 | 21.260000 | 549,889.90 | -75,379.58 | 0.11 |
| | | | Base | 24.174347 | 625,269.48 | 21.260000 | 549,889.90 | -75,379.58 | 0.11 |
| 395259104 | GREENHILL + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | 20,619.000 | Local | 47.022001 | 969,546.63 | 35.110000 | 723,933.09 | -245,613.54 | 0.14 |
| | | | Base | 47.022001 | 969,546.63 | 35.110000 | 723,933.09 | -245,613.54 | 0.14 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | | 30,585.000 | Local | 10.855437 | 332,013.53 | 16.640000 | 508,934.40 | 176,920.87 | 0.10 |
| | | | Base | 10.855437 | 332,013.53 | 16.640000 | 508,934.40 | 176,920.87 | 0.10 |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 16,000.000 | Local | 50.752284 | 812,036.55 | 87.400000 | 1,398,400.00 | 586,363.45 | 0.28 |
| | | | Base | 50.752284 | 812,036.55 | 87.400000 | 1,398,400.00 | 586,363.45 | 0.28 |
| 402307102 | GULF ISLAND FABRICATION INC COMMON STOCK NPV | | | | | | | | |
| | | 10,019.000 | Local | 26.546831 | 265,972.70 | 12.630000 | 126,539.97 | -139,432.73 | 0.02 |
| | | | Base | 26.546831 | 265,972.70 | 12.630000 | 126,539.97 | -139,432.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 402629208 | GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,201.000 | 35.659138 | 684,691.10 | 9.030000 | 173,385.03 | -511,306.07 | 0.03 |
| | | Base | | 35.659138 | 684,691.10 | 9.030000 | 173,385.03 | -511,306.07 | 0.03 |
| 40416E103 | HCI GROUP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 6,687.000 | 42.524702 | 284,362.68 | 39.750000 | 265,808.25 | -18,554.43 | 0.05 |
| | | Base | | 42.524702 | 284,362.68 | 39.750000 | 265,808.25 | -18,554.43 | 0.05 |
| 40418F108 | HFF INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,652.000 | 19.450258 | 479,487.76 | 36.330000 | 895,607.16 | 416,119.40 | 0.18 |
| | | Base | | 19.450258 | 479,487.76 | 36.330000 | 895,607.16 | 416,119.40 | 0.18 |
| 40425J101 | HMS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,315.000 | 14.503325 | 961,788.02 | 10.450000 | 692,991.75 | -268,796.27 | 0.14 |
| | | Base | | 14.503325 | 961,788.02 | 10.450000 | 692,991.75 | -268,796.27 | 0.14 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,710.000 | 33.751969 | 1,306,538.72 | 36.110000 | 1,397,818.10 | 91,279.38 | 0.28 |
| | | Base | | 33.751969 | 1,306,538.72 | 36.110000 | 1,397,818.10 | 91,279.38 | 0.28 |
| 41043F208 | HANGER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,471.000 | 23.441182 | 620,511.53 | 17.930000 | 474,625.03 | -145,886.50 | 0.09 |
| | | Base | | 23.441182 | 620,511.53 | 17.930000 | 474,625.03 | -145,886.50 | 0.09 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,031.000 | 11.088975 | 266,479.17 | 24.240000 | 582,511.44 | 316,032.27 | 0.11 |
| | | Base | | 11.088975 | 266,479.17 | 24.240000 | 582,511.44 | 316,032.27 | 0.11 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,309.000 | 6.363025 | 421,925.84 | 5.770000 | 382,602.93 | -39,322.91 | 0.08 |
| | | Base | | 6.363025 | 421,925.84 | 5.770000 | 382,602.93 | -39,322.91 | 0.08 |
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 59,984.000 | 16.417897 | 984,811.16 | 11.560000 | 693,415.04 | -291,396.12 | 0.14 |
| | | Base | | 16.417897 | 984,811.16 | 11.560000 | 693,415.04 | -291,396.12 | 0.14 |
| 416196103 | HARTE HANKS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,042.000 | 8.089698 | 259,210.11 | 3.850000 | 123,361.70 | -135,848.41 | 0.02 |
| | | Base | | 8.089698 | 259,210.11 | 3.850000 | 123,361.70 | -135,848.41 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 15,442.000 | 14.388259 | 222,183.49 | 23.110000 | 356,864.62 | 134,681.13 | 0.07 |
| | | Base | | 14.388259 | 222,183.49 | 23.110000 | 356,864.62 | 134,681.13 | 0.07 |
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,981.000 | 24.180796 | 990,953.19 | 22.660000 | 928,629.46 | -62,323.73 | 0.18 |
| | | Base | | 24.180796 | 990,953.19 | 22.660000 | 928,629.46 | -62,323.73 | 0.18 |
| 420261109 | HAWKINS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 7,077.000 | 38.994462 | 275,963.81 | 38.050000 | 269,279.85 | -6,683.96 | 0.05 |
| | | Base | | 38.994462 | 275,963.81 | 38.050000 | 269,279.85 | -6,683.96 | 0.05 |
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,406.000 | 55.943705 | 526,206.49 | 38.220000 | 359,497.32 | -166,709.17 | 0.07 |
| | | Base | | 55.943705 | 526,206.49 | 38.220000 | 359,497.32 | -166,709.17 | 0.07 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,541.000 | 20.118842 | 1,077,182.90 | 33.440000 | 1,790,411.04 | 713,228.14 | 0.35 |
| | | Base | | 20.118842 | 1,077,182.90 | 33.440000 | 1,790,411.04 | 713,228.14 | 0.35 |
| 421946104 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 75,192.000 | 22.108578 | 1,662,388.18 | 22.900000 | 1,721,896.80 | 59,508.62 | 0.34 |
| | | Base | | 22.108578 | 1,662,388.18 | 22.900000 | 1,721,896.80 | 59,508.62 | 0.34 |
| 42210P102 | HEADWATERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 55,234.000 | 6.385223 | 352,681.43 | 20.180000 | 1,114,622.12 | 761,940.69 | 0.22 |
| | | Base | | 6.385223 | 352,681.43 | 20.180000 | 1,114,622.12 | 761,940.69 | 0.22 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,969.000 | 27.643585 | 496,727.57 | 24.850000 | 446,529.65 | -50,197.92 | 0.09 |
| | | Base | | 27.643585 | 496,727.57 | 24.850000 | 446,529.65 | -50,197.92 | 0.09 |
| 422245100 | HEALTHWAYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,737.000 | 13.197843 | 352,870.72 | 12.210000 | 326,458.77 | -26,411.95 | 0.06 |
| | | Base | | 13.197843 | 352,870.72 | 12.210000 | 326,458.77 | -26,411.95 | 0.06 |
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 25,512.000 | 32.129378 | 819,684.68 | 29.320000 | 748,011.84 | -71,672.84 | 0.15 |
| | | Base | | 32.129378 | 819,684.68 | 29.320000 | 748,011.84 | -71,672.84 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 41,425.000 | Local 17.264605 | 715,186.25 | 20.240000 | 838,442.00 | 123,255.75 | 0.17 |
| | | | | Base 17.264605 | 715,186.25 | 20.240000 | 838,442.00 | 123,255.75 | 0.17 |
| 42235N108 | HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001 | | | | | | | | |
| | | | 27,412.000 | Local 27.197048 | 745,525.48 | 59.580000 | 1,633,206.96 | 887,681.48 | 0.32 |
| | | | | Base 27.197048 | 745,525.48 | 59.580000 | 1,633,206.96 | 887,681.48 | 0.32 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | | |
| | | | 12,349.000 | Local 21.675990 | 267,676.80 | 19.490000 | 240,682.01 | -26,994.79 | 0.05 |
| | | | | Base 21.675990 | 267,676.80 | 19.490000 | 240,682.01 | -26,994.79 | 0.05 |
| 428567101 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 18,437.000 | Local 41.776908 | 770,240.85 | 39.500000 | 728,261.50 | -41,979.35 | 0.14 |
| | | | | Base 41.776908 | 770,240.85 | 39.500000 | 728,261.50 | -41,979.35 | 0.14 |
| 431571108 | HILLENBRAND INC COMMON STOCK NPV | | | | | | | | |
| | | | 47,582.000 | Local 23.395024 | 1,113,182.01 | 26.960000 | 1,282,810.72 | 169,628.71 | 0.25 |
| | | | | Base 23.395024 | 1,113,182.01 | 26.960000 | 1,282,810.72 | 169,628.71 | 0.25 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 44,035.000 | Local 18.839202 | 829,584.25 | 38.120000 | 1,678,614.20 | 849,029.95 | 0.33 |
| | | | | Base 18.839202 | 829,584.25 | 38.120000 | 1,678,614.20 | 849,029.95 | 0.33 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | | |
| | | | 30,814.000 | Local 18.731422 | 577,190.04 | 33.220000 | 1,023,641.08 | 446,451.04 | 0.20 |
| | | | | Base 18.731422 | 577,190.04 | 33.220000 | 1,023,641.08 | 446,451.04 | 0.20 |
| 440543106 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | | 23,800.000 | Local 31.123168 | 740,731.41 | 19.750000 | 470,050.00 | -270,681.41 | 0.09 |
| | | | | Base 31.123168 | 740,731.41 | 19.750000 | 470,050.00 | -270,681.41 | 0.09 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | | 25,594.000 | Local 35.405857 | 906,177.50 | 37.690000 | 964,637.86 | 58,460.36 | 0.19 |
| | | | | Base 35.405857 | 906,177.50 | 37.690000 | 964,637.86 | 58,460.36 | 0.19 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | | 10,399.000 | Local 52.095207 | 541,738.06 | 113.520000 | 1,180,494.48 | 638,756.42 | 0.23 |
| | | | | Base 52.095207 | 541,738.06 | 113.520000 | 1,180,494.48 | 638,756.42 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 44984A105 | IPC HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,023.000 | 44.022924 | 573,310.54 | 79.400000 | 1,034,026.20 | 460,715.66 | 0.20 |
| | | Base | | 44.022924 | 573,310.54 | 79.400000 | 1,034,026.20 | 460,715.66 | 0.20 |
| 45071R109 | IXIA COMMON STOCK NPV | | | | | | | | |
| | | Local | 44,617.000 | 15.692072 | 700,133.18 | 15.470000 | 690,224.99 | -9,908.19 | 0.14 |
| | | Base | | 15.692072 | 700,133.18 | 15.470000 | 690,224.99 | -9,908.19 | 0.14 |
| 451055107 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,753.000 | 22.476684 | 803,608.87 | 13.890000 | 496,609.17 | -306,999.70 | 0.10 |
| | | Base | | 22.476684 | 803,608.87 | 13.890000 | 496,609.17 | -306,999.70 | 0.10 |
| 45256B101 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,944.000 | 21.918008 | 1,094,672.98 | 40.960000 | 2,045,706.24 | 951,033.26 | 0.40 |
| | | Base | | 21.918008 | 1,094,672.98 | 40.960000 | 2,045,706.24 | 951,033.26 | 0.40 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,761.000 | 30.782811 | 608,299.12 | 45.290000 | 894,975.69 | 286,676.57 | 0.18 |
| | | Base | | 30.782811 | 608,299.12 | 45.290000 | 894,975.69 | 286,676.57 | 0.18 |
| 45665Q103 | INFINITY PROPERTY + CASUALTY COMMON STOCK NPV | | | | | | | | |
| | | Local | 8,588.000 | 58.491332 | 502,323.56 | 77.280000 | 663,680.64 | 161,357.08 | 0.13 |
| | | Base | | 58.491332 | 502,323.56 | 77.280000 | 663,680.64 | 161,357.08 | 0.13 |
| 457461200 | INLAND REAL ESTATE CORP REIT USD.01 | | | | | | | | |
| | | Local | 66,198.000 | 9.120358 | 603,749.43 | 8.410000 | 556,725.18 | -47,024.25 | 0.11 |
| | | Base | | 9.120358 | 603,749.43 | 8.410000 | 556,725.18 | -47,024.25 | 0.11 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,033.000 | 18.621151 | 540,627.89 | 25.310000 | 734,825.23 | 194,197.34 | 0.14 |
| | | Base | | 18.621151 | 540,627.89 | 25.310000 | 734,825.23 | 194,197.34 | 0.14 |
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,155.000 | 46.990317 | 853,109.20 | 49.100000 | 891,410.50 | 38,301.30 | 0.18 |
| | | Base | | 46.990317 | 853,109.20 | 49.100000 | 891,410.50 | 38,301.30 | 0.18 |
| 45774N108 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,720.000 | 50.939062 | 749,822.99 | 48.070000 | 707,590.40 | -42,232.59 | 0.14 |
| | | Base | | 50.939062 | 749,822.99 | 48.070000 | 707,590.40 | -42,232.59 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 45778Q107 | INSPERITY INC WD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,001.000 | 30.386434 | 516,599.76 | 44.390000 | 754,674.39 | 238,074.63 | 0.15 |
| | | Base | | 30.386434 | 516,599.76 | 44.390000 | 754,674.39 | 238,074.63 | 0.15 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,221.000 | 43.899000 | 316,994.68 | 49.290000 | 355,923.09 | 38,928.41 | 0.07 |
| | | Base | | 43.899000 | 316,994.68 | 49.290000 | 355,923.09 | 38,928.41 | 0.07 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,897.000 | 42.491908 | 887,953.41 | 59.980000 | 1,253,402.06 | 365,448.65 | 0.25 |
| | | Base | | 42.491908 | 887,953.41 | 59.980000 | 1,253,402.06 | 365,448.65 | 0.25 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,763.000 | 21.688547 | 276,810.93 | 25.700000 | 328,009.10 | 51,198.17 | 0.06 |
| | | Base | | 21.688547 | 276,810.93 | 25.700000 | 328,009.10 | 51,198.17 | 0.06 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,800.000 | 19.514137 | 854,719.18 | 39.920000 | 1,748,496.00 | 893,776.82 | 0.34 |
| | | Base | | 19.514137 | 854,719.18 | 39.920000 | 1,748,496.00 | 893,776.82 | 0.34 |
| 45841V109 | INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,910.000 | 37.491863 | 484,019.95 | 35.010000 | 451,979.10 | -32,040.85 | 0.09 |
| | | Base | | 37.491863 | 484,019.95 | 35.010000 | 451,979.10 | -32,040.85 | 0.09 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 49,490.000 | 16.336134 | 808,475.27 | 24.240000 | 1,199,637.60 | 391,162.33 | 0.24 |
| | | Base | | 16.336134 | 808,475.27 | 24.240000 | 1,199,637.60 | 391,162.33 | 0.24 |
| 46113M108 | INTERVAL LEISURE GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,684.000 | 16.379599 | 486,212.01 | 20.060000 | 595,461.04 | 109,249.03 | 0.12 |
| | | Base | | 16.379599 | 486,212.01 | 20.060000 | 595,461.04 | 109,249.03 | 0.12 |
| 461203101 | INVACARE CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 22,060.000 | 24.611950 | 542,939.61 | 17.590000 | 388,035.40 | -154,904.21 | 0.08 |
| | | Base | | 24.611950 | 542,939.61 | 17.590000 | 388,035.40 | -154,904.21 | 0.08 |
| 46121Y102 | INTREPID POTASH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,468.000 | 15.659225 | 665,015.98 | 7.910000 | 335,921.88 | -329,094.10 | 0.07 |
| | | Base | | 15.659225 | 665,015.98 | 7.910000 | 335,921.88 | -329,094.10 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 46145F105 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,636.000 | 14.393116 | 368,981.92 | 16.420000 | 420,943.12 | 51,961.20 | 0.08 |
| | | Base | | 14.393116 | 368,981.92 | 16.420000 | 420,943.12 | 51,961.20 | 0.08 |
| 462044108 | ION GEOPHYSICAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,211.000 | 7.617940 | 732,929.58 | 0.520000 | 50,029.72 | -682,899.86 | 0.01 |
| | | Base | | 7.617940 | 732,929.58 | 0.520000 | 50,029.72 | -682,899.86 | 0.01 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,477.000 | 9.567277 | 569,032.91 | 7.450000 | 443,103.65 | -125,929.26 | 0.09 |
| | | Base | | 9.567277 | 569,032.91 | 7.450000 | 443,103.65 | -125,929.26 | 0.09 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,263.000 | 29.033463 | 646,371.99 | 29.300000 | 652,305.90 | 5,933.91 | 0.13 |
| | | Base | | 29.033463 | 646,371.99 | 29.300000 | 652,305.90 | 5,933.91 | 0.13 |
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | | |
| | | Local | 143,551.000 | 99.345135 | 14,261,093.43 | 110.830000 | 15,909,757.33 | 1,648,663.90 | 3.13 |
| | | Base | | 99.345135 | 14,261,093.43 | 110.830000 | 15,909,757.33 | 1,648,663.90 | 3.13 |
| 465741106 | ITRON INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,799.000 | 34.365480 | 989,691.47 | 30.000000 | 863,970.00 | -125,721.47 | 0.17 |
| | | Base | | 34.365480 | 989,691.47 | 30.000000 | 863,970.00 | -125,721.47 | 0.17 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 11,199.000 | 60.067991 | 672,701.43 | 113.960000 | 1,276,238.04 | 603,536.61 | 0.25 |
| | | Base | | 60.067991 | 672,701.43 | 113.960000 | 1,276,238.04 | 603,536.61 | 0.25 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,890.000 | 20.572045 | 450,322.07 | 33.120000 | 724,996.80 | 274,674.73 | 0.14 |
| | | Base | | 20.572045 | 450,322.07 | 33.120000 | 724,996.80 | 274,674.73 | 0.14 |
| 48123V102 | J2 GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,301.000 | 34.841681 | 1,195,104.49 | 69.580000 | 2,386,663.58 | 1,191,559.09 | 0.47 |
| | | Base | | 34.841681 | 1,195,104.49 | 69.580000 | 2,386,663.58 | 1,191,559.09 | 0.47 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,024.000 | 56.426853 | 734,903.33 | 83.580000 | 1,088,545.92 | 353,642.59 | 0.21 |
| | | Base | | 56.426853 | 734,903.33 | 83.580000 | 1,088,545.92 | 353,642.59 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 483548103 | KAMAN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,393.000 | 35.034542 | 714,459.42 | 38.830000 | 791,860.19 | 77,400.77 | 0.16 |
| | | Base | | 35.034542 | 714,459.42 | 38.830000 | 791,860.19 | 77,400.77 | 0.16 |
| 48562P103 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 63,445.000 | 12.910382 | 819,099.17 | 21.790000 | 1,382,466.55 | 563,367.38 | 0.27 |
| | | Base | | 12.910382 | 819,099.17 | 21.790000 | 1,382,466.55 | 563,367.38 | 0.27 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,325.000 | 16.771235 | 374,417.82 | 14.450000 | 322,596.25 | -51,821.57 | 0.06 |
| | | Base | | 16.771235 | 374,417.82 | 14.450000 | 322,596.25 | -51,821.57 | 0.06 |
| 494580103 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 62,505.000 | 15.925502 | 995,423.48 | 20.080000 | 1,255,100.40 | 259,676.92 | 0.25 |
| | | Base | | 15.925502 | 995,423.48 | 20.080000 | 1,255,100.40 | 259,676.92 | 0.25 |
| 497498105 | KIRKLAND S INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 11,152.000 | 14.004570 | 156,178.97 | 22.320000 | 248,912.64 | 92,733.67 | 0.05 |
| | | Base | | 14.004570 | 156,178.97 | 22.320000 | 248,912.64 | 92,733.67 | 0.05 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 62,600.000 | 24.304194 | 1,521,442.54 | 23.510000 | 1,471,726.00 | -49,716.54 | 0.29 |
| | | Base | | 24.304194 | 1,521,442.54 | 23.510000 | 1,471,726.00 | -49,716.54 | 0.29 |
| 499064103 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,218.000 | 18.476717 | 853,956.89 | 27.200000 | 1,257,129.60 | 403,172.71 | 0.25 |
| | | Base | | 18.476717 | 853,956.89 | 27.200000 | 1,257,129.60 | 403,172.71 | 0.25 |
| 500600101 | KOPIN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,820.000 | 4.065483 | 186,280.44 | 3.100000 | 142,042.00 | -44,238.44 | 0.03 |
| | | Base | | 4.065483 | 186,280.44 | 3.100000 | 142,042.00 | -44,238.44 | 0.03 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,380.000 | 35.843094 | 551,266.78 | 20.800000 | 319,904.00 | -231,362.78 | 0.06 |
| | | Base | | 35.843094 | 551,266.78 | 20.800000 | 319,904.00 | -231,362.78 | 0.06 |
| 500643200 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,758.000 | 17.815345 | 672,671.81 | 34.070000 | 1,286,415.06 | 613,743.25 | 0.25 |
| | | Base | | 17.815345 | 672,671.81 | 34.070000 | 1,286,415.06 | 613,743.25 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 50077C106 | KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,465.000 | 28.777568 | 675,265.63 | 21.110000 | 495,346.15 | -179,919.48 | 0.10 |
| | | Base | | 28.777568 | 675,265.63 | 21.110000 | 495,346.15 | -179,919.48 | 0.10 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV | | | | | | | | |
| | | Local | 57,537.000 | 10.516030 | 605,060.84 | 10.560000 | 607,590.72 | 2,529.88 | 0.12 |
| | | Base | | 10.516030 | 605,060.84 | 10.560000 | 607,590.72 | 2,529.88 | 0.12 |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,286.000 | 23.561302 | 218,790.25 | 43.300000 | 402,083.80 | 183,293.55 | 0.08 |
| | | Base | | 23.561302 | 218,790.25 | 43.300000 | 402,083.80 | 183,293.55 | 0.08 |
| 502160104 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,643.000 | 37.402198 | 547,680.39 | 23.910000 | 350,114.13 | -197,566.26 | 0.07 |
| | | Base | | 37.402198 | 547,680.39 | 23.910000 | 350,114.13 | -197,566.26 | 0.07 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 26,620.000 | 32.895144 | 875,668.73 | 40.790000 | 1,085,829.80 | 210,161.07 | 0.21 |
| | | Base | | 32.895144 | 875,668.73 | 40.790000 | 1,085,829.80 | 210,161.07 | 0.21 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 38,339.000 | 13.076052 | 501,322.74 | 27.610000 | 1,058,539.79 | 557,217.05 | 0.21 |
| | | Base | | 13.076052 | 501,322.74 | 27.610000 | 1,058,539.79 | 557,217.05 | 0.21 |
| 505597104 | LACLEDE GROUP INC/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,445.000 | 44.131470 | 1,431,845.55 | 52.940000 | 1,717,638.30 | 285,792.75 | 0.34 |
| | | Base | | 44.131470 | 1,431,845.55 | 52.940000 | 1,717,638.30 | 285,792.75 | 0.34 |
| 51476K103 | LANDAUER INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,174.000 | 53.461133 | 383,530.17 | 38.410000 | 275,553.34 | -107,976.83 | 0.05 |
| | | Base | | 53.461133 | 383,530.17 | 38.410000 | 275,553.34 | -107,976.83 | 0.05 |
| 516012101 | LANNETT CO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,088.000 | 40.400272 | 811,560.66 | 47.950000 | 963,219.60 | 151,658.94 | 0.19 |
| | | Base | | 40.400272 | 811,560.66 | 47.950000 | 963,219.60 | 151,658.94 | 0.19 |
| 52471Y106 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,124.000 | 17.388173 | 471,636.81 | 28.320000 | 768,151.68 | 296,514.87 | 0.15 |
| | | Base | | 17.388173 | 471,636.81 | 28.320000 | 768,151.68 | 296,514.87 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,804.000 | 83.887065 | 402,993.46 | 105.950000 | 508,983.80 | 105,990.34 | 0.10 |
| | | Base | | 83.887065 | 402,993.46 | 105.950000 | 508,983.80 | 105,990.34 | 0.10 |
| 529043101 | LEXINGTON REALTY TRUST REIT USD.0001 | | | | | | | | |
| | | Local | 159,044.000 | 9.679508 | 1,539,467.64 | 8.070000 | 1,283,485.08 | -255,982.56 | 0.25 |
| | | Base | | 9.679508 | 1,539,467.64 | 8.070000 | 1,283,485.08 | -255,982.56 | 0.25 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,404.000 | 58.996930 | 790,794.85 | 91.940000 | 1,232,363.76 | 441,568.91 | 0.24 |
| | | Base | | 58.996930 | 790,794.85 | 91.940000 | 1,232,363.76 | 441,568.91 | 0.24 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,844.000 | 69.272358 | 612,644.73 | 76.230000 | 674,178.12 | 61,533.39 | 0.13 |
| | | Base | | 69.272358 | 612,644.73 | 76.230000 | 674,178.12 | 61,533.39 | 0.13 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,432.000 | 27.286988 | 502,953.76 | 7.500000 | 138,240.00 | -364,713.76 | 0.03 |
| | | Base | | 27.286988 | 502,953.76 | 7.500000 | 138,240.00 | -364,713.76 | 0.03 |
| 536797103 | LITHIA MOTORS INC CL A COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,163.000 | 34.505381 | 592,215.85 | 106.600000 | 1,829,575.80 | 1,237,359.95 | 0.36 |
| | | Base | | 34.505381 | 592,215.85 | 106.600000 | 1,829,575.80 | 1,237,359.95 | 0.36 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,908.000 | 60.593102 | 1,024,508.17 | 89.750000 | 1,517,493.00 | 492,984.83 | 0.30 |
| | | Base | | 60.593102 | 1,024,508.17 | 89.750000 | 1,517,493.00 | 492,984.83 | 0.30 |
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,884.000 | 12.656478 | 492,134.48 | 9.150000 | 355,788.60 | -136,345.88 | 0.07 |
| | | Base | | 12.656478 | 492,134.48 | 9.150000 | 355,788.60 | -136,345.88 | 0.07 |
| 54142L109 | LOGMEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,443.000 | 38.844013 | 716,400.13 | 62.340000 | 1,149,736.62 | 433,336.49 | 0.23 |
| | | Base | | 38.844013 | 716,400.13 | 62.340000 | 1,149,736.62 | 433,336.49 | 0.23 |
| 55003T107 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,283.000 | 29.271713 | 593,718.16 | 15.110000 | 306,476.13 | -287,242.03 | 0.06 |
| | | Base | | 29.271713 | 593,718.16 | 15.110000 | 306,476.13 | -287,242.03 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,074.000 | 23.837136 | 836,063.72 | 19.740000 | 692,360.76 | -143,702.96 | 0.14 |
| | | Base | | 23.837136 | 836,063.72 | 19.740000 | 692,360.76 | -143,702.96 | 0.14 |
| 55027E102 | LUMINEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,753.000 | 22.247258 | 639,675.40 | 18.220000 | 523,879.66 | -115,795.74 | 0.10 |
| | | Base | | 22.247258 | 639,675.40 | 18.220000 | 523,879.66 | -115,795.74 | 0.10 |
| 550283105 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,508.000 | 14.904796 | 231,143.57 | 11.740000 | 182,063.92 | -49,079.65 | 0.04 |
| | | Base | | 14.904796 | 231,143.57 | 11.740000 | 182,063.92 | -49,079.65 | 0.04 |
| 550819106 | LYDALL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,744.000 | 13.477336 | 171,755.17 | 27.160000 | 346,127.04 | 174,371.87 | 0.07 |
| | | Base | | 13.477336 | 171,755.17 | 27.160000 | 346,127.04 | 174,371.87 | 0.07 |
| 55264U108 | MB FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,309.000 | 25.025273 | 1,208,945.91 | 32.940000 | 1,591,298.46 | 382,352.55 | 0.31 |
| | | Base | | 25.025273 | 1,208,945.91 | 32.940000 | 1,591,298.46 | 382,352.55 | 0.31 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,367.000 | 16.070338 | 295,163.89 | 24.980000 | 458,807.66 | 163,643.77 | 0.09 |
| | | Base | | 16.070338 | 295,163.89 | 24.980000 | 458,807.66 | 163,643.77 | 0.09 |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 39,975.000 | 28.189377 | 1,126,870.35 | 33.700000 | 1,347,157.50 | 220,287.15 | 0.27 |
| | | Base | | 28.189377 | 1,126,870.35 | 33.700000 | 1,347,157.50 | 220,287.15 | 0.27 |
| 553777103 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 11,163.000 | 45.547284 | 508,444.33 | 59.540000 | 664,645.02 | 156,200.69 | 0.13 |
| | | Base | | 45.547284 | 508,444.33 | 59.540000 | 664,645.02 | 156,200.69 | 0.13 |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,659.000 | 30.891032 | 483,722.67 | 28.690000 | 449,256.71 | -34,465.96 | 0.09 |
| | | Base | | 30.891032 | 483,722.67 | 28.690000 | 449,256.71 | -34,465.96 | 0.09 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 41,831.000 | 26.016469 | 1,088,294.92 | 40.860000 | 1,709,214.66 | 620,919.74 | 0.34 |
| | | Base | | 26.016469 | 1,088,294.92 | 40.860000 | 1,709,214.66 | 620,919.74 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 559079207 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,467.000 | 52.863107 | 1,081,949.21 | 56.000000 | 1,146,152.00 | 64,202.79 | 0.23 |
| | | Base | | 52.863107 | 1,081,949.21 | 56.000000 | 1,146,152.00 | 64,202.79 | 0.23 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,706.000 | 29.098031 | 515,209.74 | 27.390000 | 484,967.34 | -30,242.40 | 0.10 |
| | | Base | | 29.098031 | 515,209.74 | 27.390000 | 484,967.34 | -30,242.40 | 0.10 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,755.000 | 12.223831 | 168,138.80 | 19.410000 | 266,984.55 | 98,845.75 | 0.05 |
| | | Base | | 12.223831 | 168,138.80 | 19.410000 | 266,984.55 | 98,845.75 | 0.05 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,094.000 | 10.841497 | 207,007.54 | 16.300000 | 311,232.20 | 104,224.66 | 0.06 |
| | | Base | | 10.841497 | 207,007.54 | 16.300000 | 311,232.20 | 104,224.66 | 0.06 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | | |
| | | Local | 27,953.000 | 38.839243 | 1,085,673.35 | 90.420000 | 2,527,510.26 | 1,441,836.91 | 0.50 |
| | | Base | | 38.839243 | 1,085,673.35 | 90.420000 | 2,527,510.26 | 1,441,836.91 | 0.50 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,680.000 | 28.278662 | 584,802.72 | 71.010000 | 1,468,486.80 | 883,684.08 | 0.29 |
| | | Base | | 28.278662 | 584,802.72 | 71.010000 | 1,468,486.80 | 883,684.08 | 0.29 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,852.000 | 21.918655 | 391,291.83 | 18.510000 | 330,440.52 | -60,851.31 | 0.07 |
| | | Base | | 21.918655 | 391,291.83 | 18.510000 | 330,440.52 | -60,851.31 | 0.07 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,616.000 | 24.397342 | 868,935.75 | 40.630000 | 1,447,078.08 | 578,142.33 | 0.28 |
| | | Base | | 24.397342 | 868,935.75 | 40.630000 | 1,447,078.08 | 578,142.33 | 0.28 |
| 576690101 | MATERION CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 15,093.000 | 33.276140 | 502,236.78 | 30.960000 | 467,279.28 | -34,957.50 | 0.09 |
| | | Base | | 33.276140 | 502,236.78 | 30.960000 | 467,279.28 | -34,957.50 | 0.09 |
| 576853105 | MATRIX SERVICE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,012.000 | 14.657371 | 293,323.30 | 20.000000 | 400,240.00 | 106,916.70 | 0.08 |
| | | Base | | 14.657371 | 293,323.30 | 20.000000 | 400,240.00 | 106,916.70 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 57686G105 | MATSON INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 32,546.000 | 25.210763 | 820,509.50 | 37.680000 | 1,226,333.28 | 405,823.78 | 0.24 |
| | | Base | | 25.210763 | 820,509.50 | 37.680000 | 1,226,333.28 | 405,823.78 | 0.24 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,229.000 | 41.807847 | 929,346.64 | 50.780000 | 1,128,788.62 | 199,441.98 | 0.22 |
| | | Base | | 41.807847 | 929,346.64 | 50.780000 | 1,128,788.62 | 199,441.98 | 0.22 |
| 584045108 | MEDASSETS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,212.000 | 22.650059 | 1,024,054.46 | 21.120000 | 954,877.44 | -69,177.02 | 0.19 |
| | | Base | | 22.650059 | 1,024,054.46 | 21.120000 | 954,877.44 | -69,177.02 | 0.19 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | | |
| | | Local | 175,198.000 | 12.355329 | 2,164,628.94 | 11.670000 | 2,044,560.66 | -120,068.28 | 0.40 |
| | | Base | | 12.355329 | 2,164,628.94 | 11.670000 | 2,044,560.66 | -120,068.28 | 0.40 |
| 584688105 | MEDICINES COMPANY COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,605.000 | 21.963118 | 1,089,480.46 | 41.000000 | 2,033,805.00 | 944,324.54 | 0.40 |
| | | Base | | 21.963118 | 1,089,480.46 | 41.000000 | 2,033,805.00 | 944,324.54 | 0.40 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,446.000 | 21.641498 | 182,784.09 | 27.770000 | 234,545.42 | 51,761.33 | 0.05 |
| | | Base | | 21.641498 | 182,784.09 | 27.770000 | 234,545.42 | 51,761.33 | 0.05 |
| 58471A105 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,401.000 | 23.233279 | 961,880.99 | 48.020000 | 1,988,076.02 | 1,026,195.03 | 0.39 |
| | | Base | | 23.233279 | 961,880.99 | 48.020000 | 1,988,076.02 | 1,026,195.03 | 0.39 |
| 587118100 | MEN S WEARHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,382.000 | 34.561852 | 1,188,305.59 | 56.450000 | 1,940,863.90 | 752,558.31 | 0.38 |
| | | Base | | 34.561852 | 1,188,305.59 | 56.450000 | 1,940,863.90 | 752,558.31 | 0.38 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,333.000 | 15.104612 | 367,540.52 | 15.840000 | 385,434.72 | 17,894.20 | 0.08 |
| | | Base | | 15.104612 | 367,540.52 | 15.840000 | 385,434.72 | 17,894.20 | 0.08 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 31,243.000 | 20.291578 | 633,969.78 | 19.130000 | 597,678.59 | -36,291.19 | 0.12 |
| | | Base | | 20.291578 | 633,969.78 | 19.130000 | 597,678.59 | -36,291.19 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 32,977.000 | 15.450096 | 509,497.81 | 22.750000 | 750,226.75 | 240,728.94 | 0.15 |
| | | Base | | 15.450096 | 509,497.81 | 22.750000 | 750,226.75 | 240,728.94 | 0.15 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,189.000 | 30.339144 | 855,230.12 | 42.140000 | 1,187,884.46 | 332,654.34 | 0.23 |
| | | Base | | 30.339144 | 855,230.12 | 42.140000 | 1,187,884.46 | 332,654.34 | 0.23 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 28,722.000 | 15.916718 | 457,159.97 | 26.570000 | 763,143.54 | 305,983.57 | 0.15 |
| | | Base | | 15.916718 | 457,159.97 | 26.570000 | 763,143.54 | 305,983.57 | 0.15 |
| 594972408 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,786.000 | 136.095996 | 923,547.43 | 198.700000 | 1,348,378.20 | 424,830.77 | 0.27 |
| | | Base | | 136.095996 | 923,547.43 | 198.700000 | 1,348,378.20 | 424,830.77 | 0.27 |
| 595137100 | MICROSEMI CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 71,285.000 | 21.375575 | 1,523,757.84 | 31.760000 | 2,264,011.60 | 740,253.76 | 0.45 |
| | | Base | | 21.375575 | 1,523,757.84 | 31.760000 | 2,264,011.60 | 740,253.76 | 0.45 |
| 602496101 | MIMEDX GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 71,598.000 | 11.500387 | 823,404.73 | 9.710000 | 695,216.58 | -128,188.15 | 0.14 |
| | | Base | | 11.500387 | 823,404.73 | 9.710000 | 695,216.58 | -128,188.15 | 0.14 |
| 60740F105 | MOBILE MINI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,627.000 | 26.177196 | 906,437.77 | 34.010000 | 1,177,664.27 | 271,226.50 | 0.23 |
| | | Base | | 26.177196 | 906,437.77 | 34.010000 | 1,177,664.27 | 271,226.50 | 0.23 |
| 60877T100 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 44,536.000 | 16.126430 | 718,206.70 | 19.510000 | 868,897.36 | 150,690.66 | 0.17 |
| | | Base | | 16.126430 | 718,206.70 | 19.510000 | 868,897.36 | 150,690.66 | 0.17 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,570.000 | 11.745308 | 88,911.98 | 17.550000 | 132,853.50 | 43,941.52 | 0.03 |
| | | Base | | 11.745308 | 88,911.98 | 17.550000 | 132,853.50 | 43,941.52 | 0.03 |
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,535.000 | 22.684977 | 624,630.83 | 48.090000 | 1,324,158.15 | 699,527.32 | 0.26 |
| | | Base | | 22.684977 | 624,630.83 | 48.090000 | 1,324,158.15 | 699,527.32 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 61022P100 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,985.000 | 16.880664 | 506,166.72 | 21.180000 | 635,082.30 | 128,915.58 | 0.12 |
| | | Base | | 16.880664 | 506,166.72 | 21.180000 | 635,082.30 | 128,915.58 | 0.12 |
| 610236101 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,839.000 | 40.583070 | 967,459.81 | 63.390000 | 1,511,154.21 | 543,694.40 | 0.30 |
| | | Base | | 40.583070 | 967,459.81 | 63.390000 | 1,511,154.21 | 543,694.40 | 0.30 |
| 611742107 | MONSTER WORLDWIDE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 68,159.000 | 4.649918 | 316,933.76 | 7.270000 | 495,515.93 | 178,582.17 | 0.10 |
| | | Base | | 4.649918 | 316,933.76 | 7.270000 | 495,515.93 | 178,582.17 | 0.10 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1. | | | | | | | | |
| | | Local | 29,001.000 | 45.663588 | 1,324,289.71 | 63.100000 | 1,829,963.10 | 505,673.39 | 0.36 |
| | | Base | | 45.663588 | 1,324,289.71 | 63.100000 | 1,829,963.10 | 505,673.39 | 0.36 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,812.000 | 20.097239 | 257,485.83 | 28.310000 | 362,707.72 | 105,221.89 | 0.07 |
| | | Base | | 20.097239 | 257,485.83 | 28.310000 | 362,707.72 | 105,221.89 | 0.07 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,641.000 | 22.426969 | 956,308.38 | 31.810000 | 1,356,410.21 | 400,101.83 | 0.27 |
| | | Base | | 22.426969 | 956,308.38 | 31.810000 | 1,356,410.21 | 400,101.83 | 0.27 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 18,313.000 | 12.505520 | 229,013.58 | 14.260000 | 261,143.38 | 32,129.80 | 0.05 |
| | | Base | | 12.505520 | 229,013.58 | 14.260000 | 261,143.38 | 32,129.80 | 0.05 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,993.000 | 22.114248 | 729,615.37 | 25.900000 | 854,518.70 | 124,903.33 | 0.17 |
| | | Base | | 22.114248 | 729,615.37 | 25.900000 | 854,518.70 | 124,903.33 | 0.17 |
| 62914B100 | NIC INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 45,654.000 | 16.657038 | 760,460.42 | 18.840000 | 860,121.36 | 99,660.94 | 0.17 |
| | | Base | | 16.657038 | 760,460.42 | 18.840000 | 860,121.36 | 99,660.94 | 0.17 |
| 630077105 | NANOMETRICS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,964.000 | 16.218382 | 291,347.02 | 13.890000 | 249,519.96 | -41,827.06 | 0.05 |
| | | Base | | 16.218382 | 291,347.02 | 13.890000 | 249,519.96 | -41,827.06 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 637138108 | NATL PENN BCSHS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 104,933.000 | 8.813300 | 924,806.00 | 12.015000 | 1,260,770.00 | 335,964.00 | 0.25 |
| | | Base | | 8.813300 | 924,806.00 | 12.015000 | 1,260,770.00 | 335,964.00 | 0.25 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 3,685.000 | 93.717748 | 345,349.90 | 82.050000 | 302,354.25 | -42,995.65 | 0.06 |
| | | Base | | 93.717748 | 345,349.90 | 82.050000 | 302,354.25 | -42,995.65 | 0.06 |
| 638904102 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,194.000 | 51.962442 | 425,780.25 | 76.050000 | 623,153.70 | 197,373.45 | 0.12 |
| | | Base | | 51.962442 | 425,780.25 | 76.050000 | 623,153.70 | 197,373.45 | 0.12 |
| 639050103 | NATUS MEDICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,690.000 | 18.845852 | 465,304.08 | 40.680000 | 1,004,389.20 | 539,085.12 | 0.20 |
| | | Base | | 18.845852 | 465,304.08 | 40.680000 | 1,004,389.20 | 539,085.12 | 0.20 |
| 63935N107 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,129.000 | 11.546867 | 417,176.77 | 15.790000 | 570,476.91 | 153,300.14 | 0.11 |
| | | Base | | 11.546867 | 417,176.77 | 15.790000 | 570,476.91 | 153,300.14 | 0.11 |
| 640079109 | NEENAH PAPER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,527.000 | 28.146935 | 352,596.65 | 57.720000 | 723,058.44 | 370,461.79 | 0.14 |
| | | Base | | 28.146935 | 352,596.65 | 57.720000 | 723,058.44 | 370,461.79 | 0.14 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 98,510.000 | 12.421802 | 1,223,671.70 | 11.050000 | 1,088,535.50 | -135,136.20 | 0.21 |
| | | Base | | 12.421802 | 1,223,671.70 | 11.050000 | 1,088,535.50 | -135,136.20 | 0.21 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | | |
| | | Local | 27,743.000 | 30.626250 | 849,664.06 | 51.640000 | 1,432,648.52 | 582,984.46 | 0.28 |
| | | Base | | 30.626250 | 849,664.06 | 51.640000 | 1,432,648.52 | 582,984.46 | 0.28 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,074.000 | 34.622819 | 833,509.75 | 30.380000 | 731,368.12 | -102,141.63 | 0.14 |
| | | Base | | 34.622819 | 833,509.75 | 30.380000 | 731,368.12 | -102,141.63 | 0.14 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 64,098.000 | 23.337655 | 1,495,897.03 | 28.270000 | 1,812,050.46 | 316,153.43 | 0.36 |
| | | Base | | 23.337655 | 1,495,897.03 | 28.270000 | 1,812,050.46 | 316,153.43 | 0.36 |

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|---|---|---|---|---|---|---|---|---|---|
| 651718504 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 62,995.000 | 12.106705 | 762,661.85 | 7.330000 | 461,753.35 | -300,908.50 | 0.09 |
| | | Base | | 12.106705 | 762,661.85 | 7.330000 | 461,753.35 | -300,908.50 | 0.09 |
| 651824104 | NEWPORT CORP COMMON STOCK USD.1167 | | | | | | | | |
| | | Local | 29,562.000 | 16.088918 | 475,620.59 | 15.300000 | 452,298.60 | -23,321.99 | 0.09 |
| | | Base | | 16.088918 | 475,620.59 | 15.300000 | 452,298.60 | -23,321.99 | 0.09 |
| 665531109 | NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 43,379.000 | 11.652239 | 505,462.48 | 6.030000 | 261,575.37 | -243,887.11 | 0.05 |
| | | Base | | 11.652239 | 505,462.48 | 6.030000 | 261,575.37 | -243,887.11 | 0.05 |
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,129.000 | 15.488604 | 544,099.16 | 14.970000 | 525,881.13 | -18,218.03 | 0.10 |
| | | Base | | 15.488604 | 544,099.16 | 14.970000 | 525,881.13 | -18,218.03 | 0.10 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,036.000 | 12.566964 | 955,541.68 | 12.840000 | 976,302.24 | 20,760.56 | 0.19 |
| | | Base | | 12.566964 | 955,541.68 | 12.840000 | 976,302.24 | 20,760.56 | 0.19 |
| 667655104 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | | | | | | | | |
| | | Local | 20,472.000 | 45.653898 | 934,626.60 | 43.980000 | 900,358.56 | -34,268.04 | 0.18 |
| | | Base | | 45.653898 | 934,626.60 | 43.980000 | 900,358.56 | -34,268.04 | 0.18 |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,232.000 | 39.263984 | 1,383,348.68 | 51.640000 | 1,819,380.48 | 436,031.80 | 0.36 |
| | | Base | | 39.263984 | 1,383,348.68 | 51.640000 | 1,819,380.48 | 436,031.80 | 0.36 |
| 67069D108 | NUTRISYSTEM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,943.000 | 14.082653 | 309,015.65 | 27.980000 | 613,965.14 | 304,949.49 | 0.12 |
| | | Base | | 14.082653 | 309,015.65 | 27.980000 | 613,965.14 | 304,949.49 | 0.12 |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,218.000 | 28.785421 | 1,042,550.37 | 52.720000 | 1,909,412.96 | 866,862.59 | 0.38 |
| | | Base | | 28.785421 | 1,042,550.37 | 52.720000 | 1,909,412.96 | 866,862.59 | 0.38 |
| 670872100 | OM GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,729.000 | 31.577710 | 717,729.76 | 33.500000 | 761,421.50 | 43,691.74 | 0.15 |
| | | Base | | 31.577710 | 717,729.76 | 33.500000 | 761,421.50 | 43,691.74 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 67103X102 | OFG BANCORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 33,384.000 | 15.693697 | 523,918.37 | 8.640000 | 288,437.76 | -235,480.61 | 0.06 |
| | | Base | | 15.693697 | 523,918.37 | 8.640000 | 288,437.76 | -235,480.61 | 0.06 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 13,947.000 | 47.590469 | 663,744.27 | 73.040000 | 1,018,688.88 | 354,944.61 | 0.20 |
| | | Base | | 47.590469 | 663,744.27 | 73.040000 | 1,018,688.88 | 354,944.61 | 0.20 |
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 79,732.000 | 11.783458 | 939,518.70 | 13.800000 | 1,100,301.60 | 160,782.90 | 0.22 |
| | | Base | | 11.783458 | 939,518.70 | 13.800000 | 1,100,301.60 | 160,782.90 | 0.22 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 6,837.000 | 23.672004 | 161,845.49 | 12.950000 | 88,539.15 | -73,306.34 | 0.02 |
| | | Base | | 23.672004 | 161,845.49 | 12.950000 | 88,539.15 | -73,306.34 | 0.02 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,148.000 | 18.999123 | 515,788.18 | 33.980000 | 922,489.04 | 406,700.86 | 0.18 |
| | | Base | | 18.999123 | 515,788.18 | 33.980000 | 922,489.04 | 406,700.86 | 0.18 |
| 682159108 | ON ASSIGNMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,868.000 | 17.002162 | 592,831.40 | 35.980000 | 1,254,550.64 | 661,719.24 | 0.25 |
| | | Base | | 17.002162 | 592,831.40 | 35.980000 | 1,254,550.64 | 661,719.24 | 0.25 |
| 68375N103 | OPKO HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 0.250 | 8.360000 | 2.09 | 10.820000 | 2.71 | 0.62 | 0.00 |
| | | Base | | 8.360000 | 2.09 | 10.820000 | 2.71 | 0.62 | 0.00 |
| 68628V308 | ORION MARINE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,667.000 | 8.727054 | 180,362.03 | 7.180000 | 148,389.06 | -31,972.97 | 0.03 |
| | | Base | | 8.727054 | 180,362.03 | 7.180000 | 148,389.06 | -31,972.97 | 0.03 |
| 68633D103 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,013.000 | 13.531210 | 379,049.78 | 15.080000 | 422,436.04 | 43,386.26 | 0.08 |
| | | Base | | 13.531210 | 379,049.78 | 15.080000 | 422,436.04 | 43,386.26 | 0.08 |
| 690070107 | OUTERWALL INC W/I COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,819.000 | 51.299798 | 708,911.91 | 61.600000 | 851,250.40 | 142,338.49 | 0.17 |
| | | Base | | 51.299798 | 708,911.91 | 61.600000 | 851,250.40 | 142,338.49 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 10,925.000 | 44.542857 | 486,630.71 | 84.160000 | 919,448.00 | 432,817.29 | 0.18 |
| | | Base | | 44.542857 | 486,630.71 | 84.160000 | 919,448.00 | 432,817.29 | 0.18 |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,997.000 | 39.848117 | 1,195,323.96 | 56.180000 | 1,685,231.46 | 489,907.50 | 0.33 |
| | | Base | | 39.848117 | 1,195,323.96 | 56.180000 | 1,685,231.46 | 489,907.50 | 0.33 |
| 69336V101 | PGT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,771.000 | 8.961697 | 320,568.87 | 13.370000 | 478,258.27 | 157,689.40 | 0.09 |
| | | Base | | 8.961697 | 320,568.87 | 13.370000 | 478,258.27 | 157,689.40 | 0.09 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,191.000 | 30.853859 | 1,116,632.01 | 53.290000 | 1,928,618.39 | 811,986.38 | 0.38 |
| | | Base | | 30.853859 | 1,116,632.01 | 53.290000 | 1,928,618.39 | 811,986.38 | 0.38 |
| 69360J107 | PS BUSINESS PARKS INC/CA REIT USD.01 | | | | | | | | |
| | | Local | 14,532.000 | 63.852818 | 927,909.15 | 72.960000 | 1,060,254.72 | 132,345.57 | 0.21 |
| | | Base | | 63.852818 | 927,909.15 | 72.960000 | 1,060,254.72 | 132,345.57 | 0.21 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,050.000 | 22.753980 | 501,725.26 | 67.250000 | 1,482,862.50 | 981,137.24 | 0.29 |
| | | Base | | 22.753980 | 501,725.26 | 67.250000 | 1,482,862.50 | 981,137.24 | 0.29 |
| 700416209 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,269.000 | 27.428621 | 418,807.62 | 17.610000 | 268,887.09 | -149,920.53 | 0.05 |
| | | Base | | 27.428621 | 418,807.62 | 17.610000 | 268,887.09 | -149,920.53 | 0.05 |
| 70159Q104 | PARKWAY PROPERTIES INC REIT USD.001 | | | | | | | | |
| | | Local | 63,288.000 | 17.122498 | 1,083,648.65 | 15.840000 | 1,002,481.92 | -81,166.73 | 0.20 |
| | | Base | | 17.122498 | 1,083,648.65 | 15.840000 | 1,002,481.92 | -81,166.73 | 0.20 |
| 707882106 | PENN VIRGINIA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,613.000 | 10.071440 | 539,960.09 | 1.230000 | 65,943.99 | -474,016.10 | 0.01 |
| | | Base | | 10.071440 | 539,960.09 | 1.230000 | 65,943.99 | -474,016.10 | 0.01 |
| 709102107 | PENN REAL ESTATE INVEST TST REIT USD1. | | | | | | | | |
| | | Local | 51,767.000 | 15.838054 | 819,888.54 | 19.840000 | 1,027,057.28 | 207,168.74 | 0.20 |
| | | Base | | 15.838054 | 819,888.54 | 19.840000 | 1,027,057.28 | 207,168.74 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 713278109 | PEP BOYS MANNY MOE + JACK COMMON STOCK USD1. | | | | | | | | |
| | | Local | 40,281.000 | 11.746151 | 473,146.70 | 12.100000 | 487,400.10 | 14,253.40 | 0.10 |
| | | Base | | 11.746151 | 473,146.70 | 12.100000 | 487,400.10 | 14,253.40 | 0.10 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,539.000 | 12.444151 | 330,255.32 | 16.560000 | 439,485.84 | 109,230.52 | 0.09 |
| | | Base | | 12.444151 | 330,255.32 | 16.560000 | 439,485.84 | 109,230.52 | 0.09 |
| 713831105 | PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 15,254.000 | 9.218177 | 140,614.07 | 12.180000 | 185,793.72 | 45,179.65 | 0.04 |
| | | Base | | 9.218177 | 140,614.07 | 12.180000 | 185,793.72 | 45,179.65 | 0.04 |
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,317.000 | 12.616173 | 193,241.92 | 16.580000 | 253,955.86 | 60,713.94 | 0.05 |
| | | Base | | 12.616173 | 193,241.92 | 16.580000 | 253,955.86 | 60,713.94 | 0.05 |
| 71714F104 | PHARMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,760.000 | 15.790989 | 359,402.92 | 32.720000 | 744,707.20 | 385,304.28 | 0.15 |
| | | Base | | 15.790989 | 359,402.92 | 32.720000 | 744,707.20 | 385,304.28 | 0.15 |
| 720186105 | PIEDMONT NATURAL GAS CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 59,166.000 | 32.136000 | 1,901,358.56 | 38.580000 | 2,282,624.28 | 381,265.72 | 0.45 |
| | | Base | | 32.136000 | 1,901,358.56 | 38.580000 | 2,282,624.28 | 381,265.72 | 0.45 |
| 723456109 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 45,329.000 | 15.682585 | 710,875.89 | 37.770000 | 1,712,076.33 | 1,001,200.44 | 0.34 |
| | | Base | | 15.682585 | 710,875.89 | 37.770000 | 1,712,076.33 | 1,001,200.44 | 0.34 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,234.000 | 20.857698 | 526,323.14 | 47.420000 | 1,196,596.28 | 670,273.14 | 0.24 |
| | | Base | | 20.857698 | 526,323.14 | 47.420000 | 1,196,596.28 | 670,273.14 | 0.24 |
| 723664108 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 48,156.000 | 11.254707 | 541,981.67 | 3.310000 | 159,396.36 | -382,585.31 | 0.03 |
| | | Base | | 11.254707 | 541,981.67 | 3.310000 | 159,396.36 | -382,585.31 | 0.03 |
| 724078100 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,312.000 | 32.901757 | 372,184.68 | 41.860000 | 473,520.32 | 101,335.64 | 0.09 |
| | | Base | | 32.901757 | 372,184.68 | 41.860000 | 473,520.32 | 101,335.64 | 0.09 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,162.000 | 32.682403 | 822,354.62 | 38.070000 | 957,917.34 | 135,562.72 | 0.19 |
| | | Base | | 32.682403 | 822,354.62 | 38.070000 | 957,917.34 | 135,562.72 | 0.19 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,673.000 | 34.746447 | 1,135,270.66 | 69.680000 | 2,276,654.64 | 1,141,383.98 | 0.45 |
| | | Base | | 34.746447 | 1,135,270.66 | 69.680000 | 2,276,654.64 | 1,141,383.98 | 0.45 |
| 732872106 | POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,340.000 | 60.749006 | 1,053,387.76 | 55.620000 | 964,450.80 | -88,936.96 | 0.19 |
| | | Base | | 60.749006 | 1,053,387.76 | 55.620000 | 964,450.80 | -88,936.96 | 0.19 |
| 737464107 | POST PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 40,890.000 | 43.804078 | 1,791,148.75 | 55.360000 | 2,263,670.40 | 472,521.65 | 0.45 |
| | | Base | | 43.804078 | 1,791,148.75 | 55.360000 | 2,263,670.40 | 472,521.65 | 0.45 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,816.000 | 38.513691 | 262,509.32 | 29.360000 | 200,117.76 | -62,391.56 | 0.04 |
| | | Base | | 38.513691 | 262,509.32 | 29.360000 | 200,117.76 | -62,391.56 | 0.04 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,042.000 | 39.269716 | 865,583.09 | 39.250000 | 865,148.50 | -434.59 | 0.17 |
| | | Base | | 39.269716 | 865,583.09 | 39.250000 | 865,148.50 | -434.59 | 0.17 |
| 74112D101 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,169.000 | 17.076699 | 668,877.24 | 46.520000 | 1,822,141.88 | 1,153,264.64 | 0.36 |
| | | Base | | 17.076699 | 668,877.24 | 46.520000 | 1,822,141.88 | 1,153,264.64 | 0.36 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,204.000 | 37.943571 | 1,563,426.92 | 48.230000 | 1,987,268.92 | 423,842.00 | 0.39 |
| | | Base | | 37.943571 | 1,563,426.92 | 48.230000 | 1,987,268.92 | 423,842.00 | 0.39 |
| 742962103 | PRIVATEBANCORP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 52,991.000 | 17.854711 | 946,138.99 | 37.850000 | 2,005,709.35 | 1,059,570.36 | 0.39 |
| | | Base | | 17.854711 | 946,138.99 | 37.850000 | 2,005,709.35 | 1,059,570.36 | 0.39 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,895.000 | 24.138235 | 914,718.43 | 27.090000 | 1,026,575.55 | 111,857.12 | 0.20 |
| | | Base | | 24.138235 | 914,718.43 | 27.090000 | 1,026,575.55 | 111,857.12 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 743815102 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,009.000 | 45.097036 | 406,279.20 | 44.830000 | 403,873.47 | -2,405.73 | 0.08 |
| | | Base | | 45.097036 | 406,279.20 | 44.830000 | 403,873.47 | -2,405.73 | 0.08 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,544.000 | 14.495686 | 587,713.11 | 18.940000 | 767,903.36 | 180,190.25 | 0.15 |
| | | Base | | 14.495686 | 587,713.11 | 18.940000 | 767,903.36 | 180,190.25 | 0.15 |
| 747277101 | QLOGIC CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 65,355.000 | 10.024567 | 655,155.57 | 10.340000 | 675,770.70 | 20,615.13 | 0.13 |
| | | Base | | 10.024567 | 655,155.57 | 10.340000 | 675,770.70 | 20,615.13 | 0.13 |
| 747316107 | QUAKER CHEMICAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 9,985.000 | 46.968746 | 468,982.93 | 79.360000 | 792,409.60 | 323,426.67 | 0.16 |
| | | Base | | 46.968746 | 468,982.93 | 79.360000 | 792,409.60 | 323,426.67 | 0.16 |
| 747582104 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,971.000 | 35.627677 | 1,174,680.15 | 13.590000 | 448,075.89 | -726,604.26 | 0.09 |
| | | Base | | 35.627677 | 1,174,680.15 | 13.590000 | 448,075.89 | -726,604.26 | 0.09 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,369.000 | 17.040738 | 432,306.48 | 17.950000 | 455,373.55 | 23,067.07 | 0.09 |
| | | Base | | 17.040738 | 432,306.48 | 17.950000 | 455,373.55 | 23,067.07 | 0.09 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,030.000 | 7.884424 | 205,231.55 | 5.500000 | 143,165.00 | -62,066.55 | 0.03 |
| | | Base | | 7.884424 | 205,231.55 | 5.500000 | 143,165.00 | -62,066.55 | 0.03 |
| 749607107 | RLI CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 27,820.000 | 35.174299 | 978,549.01 | 52.110000 | 1,449,700.20 | 471,151.19 | 0.29 |
| | | Base | | 35.174299 | 978,549.01 | 52.110000 | 1,449,700.20 | 471,151.19 | 0.29 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,085.000 | 23.796646 | 763,515.38 | 6.820000 | 218,819.70 | -544,695.68 | 0.04 |
| | | Base | | 23.796646 | 763,515.38 | 6.820000 | 218,819.70 | -544,695.68 | 0.04 |
| 75689M101 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,579.000 | 40.815486 | 431,787.03 | 78.790000 | 833,519.41 | 401,732.38 | 0.16 |
| | | Base | | 40.815486 | 431,787.03 | 78.790000 | 833,519.41 | 401,732.38 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 758932107 | REGIS CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 33,112.000 | 15.652907 | 518,299.05 | 10.840000 | 358,934.08 | -159,364.97 | 0.07 |
| | | Base | | 15.652907 | 518,299.05 | 10.840000 | 358,934.08 | -159,364.97 | 0.07 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,129.000 | 17.584157 | 406,703.96 | 34.080000 | 788,236.32 | 381,532.36 | 0.16 |
| | | Base | | 17.584157 | 406,703.96 | 34.080000 | 788,236.32 | 381,532.36 | 0.16 |
| 760276105 | REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,072.000 | 13.421667 | 510,989.70 | 3.080000 | 117,261.76 | -393,727.94 | 0.02 |
| | | Base | | 13.421667 | 510,989.70 | 3.080000 | 117,261.76 | -393,727.94 | 0.02 |
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,141.000 | 11.253936 | 316,697.01 | 15.690000 | 441,532.29 | 124,835.28 | 0.09 |
| | | Base | | 11.253936 | 316,697.01 | 15.690000 | 441,532.29 | 124,835.28 | 0.09 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | | |
| | | Local | 73,975.000 | 15.838140 | 1,171,626.41 | 15.930000 | 1,178,421.75 | 6,795.34 | 0.23 |
| | | Base | | 15.838140 | 1,171,626.41 | 15.930000 | 1,178,421.75 | 6,795.34 | 0.23 |
| 761565100 | REX ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,260.000 | 9.969516 | 371,464.18 | 3.450000 | 128,547.00 | -242,917.18 | 0.03 |
| | | Base | | 9.969516 | 371,464.18 | 3.450000 | 128,547.00 | -242,917.18 | 0.03 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,655.000 | 57.981833 | 211,923.60 | 53.620000 | 195,981.10 | -15,942.50 | 0.04 |
| | | Base | | 57.981833 | 211,923.60 | 53.620000 | 195,981.10 | -15,942.50 | 0.04 |
| 76973Q105 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,572.000 | 25.563703 | 577,023.91 | 21.680000 | 489,360.96 | -87,662.95 | 0.10 |
| | | Base | | 25.563703 | 577,023.91 | 21.680000 | 489,360.96 | -87,662.95 | 0.10 |
| 775043102 | ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,093.000 | 29.089069 | 613,575.74 | 25.470000 | 537,238.71 | -76,337.03 | 0.11 |
| | | Base | | 29.089069 | 613,575.74 | 25.470000 | 537,238.71 | -76,337.03 | 0.11 |
| 775133101 | ROGERS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,950.000 | 49.216016 | 686,563.42 | 55.660000 | 776,457.00 | 89,893.58 | 0.15 |
| | | Base | | 49.216016 | 686,563.42 | 55.660000 | 776,457.00 | 89,893.58 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 781182100 | RUBY TUESDAY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,493.000 | 8.777270 | 408,081.61 | 6.580000 | 305,923.94 | -102,157.67 | 0.06 |
| | | Base | | 8.777270 | 408,081.61 | 6.580000 | 305,923.94 | -102,157.67 | 0.06 |
| 781270103 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,919.000 | 9.769034 | 233,665.52 | 12.760000 | 305,206.44 | 71,540.92 | 0.06 |
| | | Base | | 9.769034 | 233,665.52 | 12.760000 | 305,206.44 | 71,540.92 | 0.06 |
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,147.000 | 6.924514 | 181,055.26 | 16.080000 | 420,443.76 | 239,388.50 | 0.08 |
| | | Base | | 6.924514 | 181,055.26 | 16.080000 | 420,443.76 | 239,388.50 | 0.08 |
| 783764103 | RYLAND GROUP INC/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,045.000 | 21.882342 | 766,866.68 | 43.240000 | 1,515,345.80 | 748,479.12 | 0.30 |
| | | Base | | 21.882342 | 766,866.68 | 43.240000 | 1,515,345.80 | 748,479.12 | 0.30 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 21,370.000 | 20.387735 | 435,685.90 | 29.920000 | 639,390.40 | 203,704.50 | 0.13 |
| | | Base | | 20.387735 | 435,685.90 | 29.920000 | 639,390.40 | 203,704.50 | 0.13 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 48,784.000 | 22.792808 | 1,111,924.35 | 23.970000 | 1,169,352.48 | 57,428.13 | 0.23 |
| | | Base | | 22.792808 | 1,111,924.35 | 23.970000 | 1,169,352.48 | 57,428.13 | 0.23 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,495.000 | 45.464439 | 431,684.85 | 52.580000 | 499,247.10 | 67,562.25 | 0.10 |
| | | Base | | 45.464439 | 431,684.85 | 52.580000 | 499,247.10 | 67,562.25 | 0.10 |
| 786692103 | SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,064.000 | 25.719271 | 438,873.64 | 19.980000 | 340,938.72 | -97,934.92 | 0.07 |
| | | Base | | 25.719271 | 438,873.64 | 19.980000 | 340,938.72 | -97,934.92 | 0.07 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,792.000 | 35.562828 | 668,296.66 | 37.550000 | 705,639.60 | 37,342.94 | 0.14 |
| | | Base | | 35.562828 | 668,296.66 | 37.550000 | 705,639.60 | 37,342.94 | 0.14 |
| 800013104 | SANDERSON FARMS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,939.000 | 52.278440 | 780,987.62 | 69.040000 | 1,031,388.56 | 250,400.94 | 0.20 |
| | | Base | | 52.278440 | 780,987.62 | 69.040000 | 1,031,388.56 | 250,400.94 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,885.000 | 16.385173 | 1,013,996.44 | 19.240000 | 1,190,667.40 | 176,670.96 | 0.23 |
| | | Base | | 16.385173 | 1,013,996.44 | 19.240000 | 1,190,667.40 | 176,670.96 | 0.23 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | | |
| | | Local | 8,534.000 | 41.832763 | 357,000.80 | 49.340000 | 421,067.56 | 64,066.76 | 0.08 |
| | | Base | | 41.832763 | 357,000.80 | 49.340000 | 421,067.56 | 64,066.76 | 0.08 |
| 806037107 | SCANSOURCE INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 21,436.000 | 35.359998 | 757,976.91 | 38.200000 | 818,855.20 | 60,878.29 | 0.16 |
| | | Base | | 35.359998 | 757,976.91 | 38.200000 | 818,855.20 | 60,878.29 | 0.16 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,129.000 | 30.399559 | 611,912.73 | 43.210000 | 869,774.09 | 257,861.36 | 0.17 |
| | | Base | | 30.399559 | 611,912.73 | 43.210000 | 869,774.09 | 257,861.36 | 0.17 |
| 808194104 | SCHULMAN (A.) INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,054.000 | 25.590189 | 564,366.03 | 34.330000 | 757,113.82 | 192,747.79 | 0.15 |
| | | Base | | 25.590189 | 564,366.03 | 34.330000 | 757,113.82 | 192,747.79 | 0.15 |
| 808541106 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 22,824.000 | 31.942647 | 729,058.97 | 35.330000 | 806,371.92 | 77,312.95 | 0.16 |
| | | Base | | 31.942647 | 729,058.97 | 35.330000 | 806,371.92 | 77,312.95 | 0.16 |
| 80874P109 | SCIENTIFIC GAMES CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,282.000 | 11.807992 | 440,225.57 | 11.020000 | 410,847.64 | -29,377.93 | 0.08 |
| | | Base | | 11.807992 | 440,225.57 | 11.020000 | 410,847.64 | -29,377.93 | 0.08 |
| 811054402 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,724.000 | 15.840915 | 629,264.51 | 17.520000 | 695,964.48 | 66,699.97 | 0.14 |
| | | Base | | 15.840915 | 629,264.51 | 17.520000 | 695,964.48 | 66,699.97 | 0.14 |
| 811904101 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,985.000 | 73.117275 | 949,427.81 | 64.510000 | 837,662.35 | -111,765.46 | 0.16 |
| | | Base | | 73.117275 | 949,427.81 | 64.510000 | 837,662.35 | -111,765.46 | 0.16 |
| 81616X103 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,171.000 | 19.647102 | 769,596.62 | 24.350000 | 953,813.85 | 184,217.23 | 0.19 |
| | | Base | | 19.647102 | 769,596.62 | 24.350000 | 953,813.85 | 184,217.23 | 0.19 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 72,655.000 | 13.840312 | 1,005,567.89 | 12.900000 | 937,249.50 | -68,318.39 | 0.18 |
| | | Base | | 13.840312 | 1,005,567.89 | 12.900000 | 937,249.50 | -68,318.39 | 0.18 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2. | | | | | | | | |
| | | Local | 42,653.000 | 18.371101 | 783,582.56 | 30.320000 | 1,293,238.96 | 509,656.40 | 0.25 |
| | | Base | | 18.371101 | 783,582.56 | 30.320000 | 1,293,238.96 | 509,656.40 | 0.25 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,760.000 | 19.804932 | 985,493.40 | 16.950000 | 843,432.00 | -142,061.40 | 0.17 |
| | | Base | | 19.804932 | 985,493.40 | 16.950000 | 843,432.00 | -142,061.40 | 0.17 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 4,891.000 | 26.139771 | 127,849.62 | 29.480000 | 144,186.68 | 16,337.06 | 0.03 |
| | | Base | | 26.139771 | 127,849.62 | 29.480000 | 144,186.68 | 16,337.06 | 0.03 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,626.000 | 27.918549 | 324,581.05 | 43.870000 | 510,032.62 | 185,451.57 | 0.10 |
| | | Base | | 27.918549 | 324,581.05 | 43.870000 | 510,032.62 | 185,451.57 | 0.10 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,424.000 | 29.842719 | 937,777.59 | 34.910000 | 1,097,011.84 | 159,234.25 | 0.22 |
| | | Base | | 29.842719 | 937,777.59 | 34.910000 | 1,097,011.84 | 159,234.25 | 0.22 |
| 83013P105 | SIZMEK INC COMMON STOCK | | | | | | | | |
| | | Local | 16,156.000 | 15.718547 | 253,948.84 | 6.570000 | 106,144.92 | -147,803.92 | 0.02 |
| | | Base | | 15.718547 | 253,948.84 | 6.570000 | 106,144.92 | -147,803.92 | 0.02 |
| 830879102 | SKYWEST INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 38,704.000 | 13.654346 | 528,477.79 | 15.900000 | 615,393.60 | 86,915.81 | 0.12 |
| | | Base | | 13.654346 | 528,477.79 | 15.900000 | 615,393.60 | 86,915.81 | 0.12 |
| 833551104 | SNYDERS LANCE INC COMMON STOCK USD.833 | | | | | | | | |
| | | Local | 39,129.000 | 23.048952 | 901,882.46 | 33.770000 | 1,321,386.33 | 419,503.87 | 0.26 |
| | | Base | | 23.048952 | 901,882.46 | 33.770000 | 1,321,386.33 | 419,503.87 | 0.26 |
| 835451105 | SONIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,000.000 | 12.273065 | 454,103.41 | 27.000000 | 999,000.00 | 544,896.59 | 0.20 |
| | | Base | | 12.273065 | 454,103.41 | 27.000000 | 999,000.00 | 544,896.59 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,766.000 | 16.425330 | 406,789.73 | 21.510000 | 532,716.66 | 125,926.93 | 0.10 |
| | | Base | | 16.425330 | 406,789.73 | 21.510000 | 532,716.66 | 125,926.93 | 0.10 |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 51,068.000 | 27.034898 | 1,380,618.15 | 24.100000 | 1,230,738.80 | -149,879.35 | 0.24 |
| | | Base | | 27.034898 | 1,380,618.15 | 24.100000 | 1,230,738.80 | -149,879.35 | 0.24 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 17,455.000 | 27.178509 | 474,400.87 | 26.040000 | 454,528.20 | -19,872.67 | 0.09 |
| | | Base | | 27.178509 | 474,400.87 | 26.040000 | 454,528.20 | -19,872.67 | 0.09 |
| 844895102 | SOUTHWEST GAS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,084.000 | 42.267045 | 1,482,896.99 | 55.090000 | 1,932,777.56 | 449,880.57 | 0.38 |
| | | Base | | 42.267045 | 1,482,896.99 | 55.090000 | 1,932,777.56 | 449,880.57 | 0.38 |
| 84610H108 | SOVRAN SELF STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 17,881.000 | 54.610074 | 976,482.74 | 89.730000 | 1,604,462.13 | 627,979.39 | 0.32 |
| | | Base | | 54.610074 | 976,482.74 | 89.730000 | 1,604,462.13 | 627,979.39 | 0.32 |
| 847215100 | SPARTANNASH CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,170.000 | 21.667852 | 610,383.38 | 28.300000 | 797,211.00 | 186,827.62 | 0.16 |
| | | Base | | 21.667852 | 610,383.38 | 28.300000 | 797,211.00 | 186,827.62 | 0.16 |
| 84763A108 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 44,157.000 | 10.177749 | 449,418.87 | 7.270000 | 321,021.39 | -128,397.48 | 0.06 |
| | | Base | | 10.177749 | 449,418.87 | 7.270000 | 321,021.39 | -128,397.48 | 0.06 |
| 84863T106 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 16,286.000 | 14.841797 | 241,713.51 | 16.510000 | 268,881.86 | 27,168.35 | 0.05 |
| | | Base | | 14.841797 | 241,713.51 | 16.510000 | 268,881.86 | 27,168.35 | 0.05 |
| 85254C305 | STAGE STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,909.000 | 17.541842 | 419,407.89 | 10.740000 | 256,782.66 | -162,625.23 | 0.05 |
| | | Base | | 17.541842 | 419,407.89 | 10.740000 | 256,782.66 | -162,625.23 | 0.05 |
| 852857200 | STAMPS.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,296.000 | 27.955271 | 315,782.74 | 82.340000 | 930,112.64 | 614,329.90 | 0.18 |
| | | Base | | 27.955271 | 315,782.74 | 82.340000 | 930,112.64 | 614,329.90 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2. | | | | | | | | |
| | | Local | 15,667.000 | 19.871968 | 311,334.12 | 35.400000 | 554,611.80 | 243,277.68 | 0.11 |
| | | Base | | 19.871968 | 311,334.12 | 35.400000 | 554,611.80 | 243,277.68 | 0.11 |
| 85375C101 | STANDARD PACIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 111,374.000 | 5.852217 | 651,784.79 | 8.450000 | 941,110.30 | 289,325.51 | 0.19 |
| | | Base | | 5.852217 | 651,784.79 | 8.450000 | 941,110.30 | 289,325.51 | 0.19 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 9,570.000 | 41.916355 | 401,139.52 | 80.020000 | 765,791.40 | 364,651.88 | 0.15 |
| | | Base | | 41.916355 | 401,139.52 | 80.020000 | 765,791.40 | 364,651.88 | 0.15 |
| 858375108 | STEIN MART INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,420.000 | 9.243239 | 197,990.17 | 10.740000 | 230,050.80 | 32,060.63 | 0.05 |
| | | Base | | 9.243239 | 197,990.17 | 10.740000 | 230,050.80 | 32,060.63 | 0.05 |
| 858586100 | STEPAN CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,352.000 | 42.471237 | 609,547.20 | 45.030000 | 646,270.56 | 36,723.36 | 0.13 |
| | | Base | | 42.471237 | 609,547.20 | 45.030000 | 646,270.56 | 36,723.36 | 0.13 |
| 85917A100 | STERLING BANCORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 89,353.000 | 11.861635 | 1,059,872.63 | 14.030000 | 1,253,622.59 | 193,749.96 | 0.25 |
| | | Base | | 11.861635 | 1,059,872.63 | 14.030000 | 1,253,622.59 | 193,749.96 | 0.25 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1. | | | | | | | | |
| | | Local | 16,526.000 | 18.439419 | 304,729.84 | 38.740000 | 640,217.24 | 335,487.40 | 0.13 |
| | | Base | | 18.439419 | 304,729.84 | 38.740000 | 640,217.24 | 335,487.40 | 0.13 |
| 86074Q102 | STILLWATER MINING CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 90,397.000 | 12.417929 | 1,122,543.49 | 9.550000 | 863,291.35 | -259,252.14 | 0.17 |
| | | Base | | 12.417929 | 1,122,543.49 | 9.550000 | 863,291.35 | -259,252.14 | 0.17 |
| 861642106 | STONE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,834.000 | 28.169930 | 1,206,630.77 | 5.670000 | 242,868.78 | -963,761.99 | 0.05 |
| | | Base | | 28.169930 | 1,206,630.77 | 5.670000 | 242,868.78 | -963,761.99 | 0.05 |
| 863236105 | STRAYER EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,219.000 | 42.563045 | 349,825.67 | 52.240000 | 429,360.56 | 79,534.89 | 0.08 |
| | | Base | | 42.563045 | 349,825.67 | 52.240000 | 429,360.56 | 79,534.89 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,156.000 | 33.721011 | 477,354.63 | 62.890000 | 890,270.84 | 412,916.21 | 0.18 |
| | | Base | | 33.721011 | 477,354.63 | 62.890000 | 890,270.84 | 412,916.21 | 0.18 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | | |
| | | Local | 64,791.000 | 13.408103 | 868,724.43 | 12.130000 | 785,914.83 | -82,809.60 | 0.15 |
| | | Base | | 13.408103 | 868,724.43 | 12.130000 | 785,914.83 | -82,809.60 | 0.15 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,857.000 | 14.127300 | 690,217.50 | 11.480000 | 560,878.36 | -129,339.14 | 0.11 |
| | | Base | | 14.127300 | 690,217.50 | 11.480000 | 560,878.36 | -129,339.14 | 0.11 |
| 86800U104 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,904.000 | 18.213030 | 490,003.36 | 27.350000 | 735,824.40 | 245,821.04 | 0.14 |
| | | Base | | 18.213030 | 490,003.36 | 27.350000 | 735,824.40 | 245,821.04 | 0.14 |
| 868168105 | SUPERIOR INDUSTRIES INTL COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,365.000 | 19.758037 | 343,098.32 | 19.100000 | 331,671.50 | -11,426.82 | 0.07 |
| | | Base | | 19.758037 | 343,098.32 | 19.100000 | 331,671.50 | -11,426.82 | 0.07 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,464.000 | 16.847907 | 361,623.47 | 18.150000 | 389,571.60 | 27,948.13 | 0.08 |
| | | Base | | 16.847907 | 361,623.47 | 18.150000 | 389,571.60 | 27,948.13 | 0.08 |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 9,745.000 | 15.668016 | 152,684.82 | 22.750000 | 221,698.75 | 69,013.93 | 0.04 |
| | | Base | | 15.668016 | 152,684.82 | 22.750000 | 221,698.75 | 69,013.93 | 0.04 |
| 871237103 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,192.000 | 18.401002 | 537,162.05 | 25.150000 | 734,178.80 | 197,016.75 | 0.14 |
| | | Base | | 18.401002 | 537,162.05 | 25.150000 | 734,178.80 | 197,016.75 | 0.14 |
| 87157B103 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 27,553.000 | 34.412349 | 948,163.44 | 40.390000 | 1,112,865.67 | 164,702.23 | 0.22 |
| | | Base | | 34.412349 | 948,163.44 | 40.390000 | 1,112,865.67 | 164,702.23 | 0.22 |
| 87162W100 | SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,010.000 | 39.924247 | 838,808.42 | 79.190000 | 1,663,781.90 | 824,973.48 | 0.33 |
| | | Base | | 39.924247 | 838,808.42 | 79.190000 | 1,663,781.90 | 824,973.48 | 0.33 |

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|---|---|---|---|---|---|---|---|---|---|
| 87164P103 | SYNERGY RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | | 67,811.000 | 11.616286 | 787,711.97 | 10.740000 | 728,290.14 | -59,421.83 | 0.14 |
| | | Base | | 11.616286 | 787,711.97 | 10.740000 | 728,290.14 | -59,421.83 | 0.14 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | | | 47,165.000 | 11.965503 | 564,352.94 | 6.820000 | 321,665.30 | -242,687.64 | 0.06 |
| | | Base | | 11.965503 | 564,352.94 | 6.820000 | 321,665.30 | -242,687.64 | 0.06 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | | |
| | | | 63,370.000 | 17.095160 | 1,083,320.29 | 29.130000 | 1,845,968.10 | 762,647.81 | 0.36 |
| | | Base | | 17.095160 | 1,083,320.29 | 29.130000 | 1,845,968.10 | 762,647.81 | 0.36 |
| 87482X101 | TALMER BANCORP INC CL A COMMON STOCK USD1.0 | | | | | | | | |
| | | | 46,866.000 | 15.100751 | 707,711.80 | 16.250000 | 761,572.50 | 53,860.70 | 0.15 |
| | | Base | | 15.100751 | 707,711.80 | 16.250000 | 761,572.50 | 53,860.70 | 0.15 |
| 87582Y108 | TANGOE INC/CT COMMON STOCK USD.0001 | | | | | | | | |
| | | | 27,458.000 | 14.988593 | 411,556.78 | 7.500000 | 205,935.00 | -205,621.78 | 0.04 |
| | | Base | | 14.988593 | 411,556.78 | 7.500000 | 205,935.00 | -205,621.78 | 0.04 |
| 87651B104 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | | 40,033.000 | 19.101445 | 764,688.13 | 23.400000 | 936,772.20 | 172,084.07 | 0.18 |
| | | Base | | 19.101445 | 764,688.13 | 23.400000 | 936,772.20 | 172,084.07 | 0.18 |
| 879939106 | TELETECH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 13,062.000 | 19.424190 | 253,718.77 | 27.050000 | 353,327.10 | 99,608.33 | 0.07 |
| | | Base | | 19.424190 | 253,718.77 | 27.050000 | 353,327.10 | 99,608.33 | 0.07 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | | | 13,783.000 | 43.619873 | 601,212.71 | 57.320000 | 790,041.56 | 188,828.85 | 0.16 |
| | | Base | | 43.619873 | 601,212.71 | 57.320000 | 790,041.56 | 188,828.85 | 0.16 |
| 88157K101 | TESCO CORP COMMON STOCK NPV | | | | | | | | |
| | | | 26,557.000 | 13.987373 | 371,462.67 | 8.490000 | 225,468.93 | -145,993.74 | 0.04 |
| | | Base | | 13.987373 | 371,462.67 | 8.490000 | 225,468.93 | -145,993.74 | 0.04 |
| 88162F105 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 59,647.000 | 10.835564 | 646,308.90 | 7.690000 | 458,685.43 | -187,623.47 | 0.09 |
| | | Base | | 10.835564 | 646,308.90 | 7.690000 | 458,685.43 | -187,623.47 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,133.000 | 23.536332 | 1,062,265.28 | 25.980000 | 1,172,555.34 | 110,290.06 | 0.23 |
| | | Base | | 23.536332 | 1,062,265.28 | 25.980000 | 1,172,555.34 | 110,290.06 | 0.23 |
| 88164L100 | TESSERA TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,073.000 | 18.831353 | 660,472.04 | 32.740000 | 1,148,290.02 | 487,817.98 | 0.23 |
| | | Base | | 18.831353 | 660,472.04 | 32.740000 | 1,148,290.02 | 487,817.98 | 0.23 |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,285.000 | 35.939646 | 1,232,190.78 | 53.860000 | 1,846,590.10 | 614,399.32 | 0.36 |
| | | Base | | 35.939646 | 1,232,190.78 | 53.860000 | 1,846,590.10 | 614,399.32 | 0.36 |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,184.000 | 19.362897 | 913,618.93 | 35.990000 | 1,698,152.16 | 784,533.23 | 0.33 |
| | | Base | | 19.362897 | 913,618.93 | 35.990000 | 1,698,152.16 | 784,533.23 | 0.33 |
| 886423102 | TIDEWATER INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 35,224.000 | 19.461270 | 685,503.76 | 17.930000 | 631,566.32 | -53,937.44 | 0.12 |
| | | Base | | 19.461270 | 685,503.76 | 17.930000 | 631,566.32 | -53,937.44 | 0.12 |
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | | Local | 28,162.000 | 18.626382 | 524,556.16 | 17.870000 | 503,254.94 | -21,301.22 | 0.10 |
| | | Base | | 18.626382 | 524,556.16 | 17.870000 | 503,254.94 | -21,301.22 | 0.10 |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 40,280.000 | 23.682337 | 953,924.54 | 9.180000 | 369,770.40 | -584,154.14 | 0.07 |
| | | Base | | 23.682337 | 953,924.54 | 9.180000 | 369,770.40 | -584,154.14 | 0.07 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,972.000 | 41.807920 | 375,100.66 | 52.490000 | 470,940.28 | 95,839.62 | 0.09 |
| | | Base | | 41.807920 | 375,100.66 | 52.490000 | 470,940.28 | 95,839.62 | 0.09 |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | | Local | 28,927.000 | 28.872147 | 835,184.60 | 31.720000 | 917,564.44 | 82,379.84 | 0.18 |
| | | Base | | 28.872147 | 835,184.60 | 31.720000 | 917,564.44 | 82,379.84 | 0.18 |
| 891092108 | TORO CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 41,222.000 | 36.300398 | 1,496,375.01 | 71.300000 | 2,939,128.60 | 1,442,753.59 | 0.58 |
| | | Base | | 36.300398 | 1,496,375.01 | 71.300000 | 2,939,128.60 | 1,442,753.59 | 0.58 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 894650100 | TREDEGAR CORP COMMON STOCK NPV | | | | | | | | |
| | | 19,327.000 | Local | 19.874396 | 384,112.46 | 14.490000 | 280,048.23 | -104,064.23 | 0.06 |
| | | | Base | 19.874396 | 384,112.46 | 14.490000 | 280,048.23 | -104,064.23 | 0.06 |
| 89785X101 | TRUEBLUE INC COMMON STOCK NPV | | | | | | | | |
| | | 31,413.000 | Local | 17.014236 | 534,468.19 | 24.000000 | 753,912.00 | 219,443.81 | 0.15 |
| | | | Base | 17.014236 | 534,468.19 | 24.000000 | 753,912.00 | 219,443.81 | 0.15 |
| 898349105 | TRUSTCO BANK CORP NY COMMON STOCK USD1. | | | | | | | | |
| | | 71,195.000 | Local | 5.490082 | 390,866.38 | 5.920000 | 421,474.40 | 30,608.02 | 0.08 |
| | | | Base | 5.490082 | 390,866.38 | 5.920000 | 421,474.40 | 30,608.02 | 0.08 |
| 899035505 | TUESDAY MORNING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 33,164.000 | Local | 8.191677 | 271,668.77 | 7.930000 | 262,990.52 | -8,678.25 | 0.05 |
| | | | Base | 8.191677 | 271,668.77 | 7.930000 | 262,990.52 | -8,678.25 | 0.05 |
| 902104108 | II VI INC COMMON STOCK NPV | | | | | | | | |
| | | 38,877.000 | Local | 21.590850 | 839,387.46 | 16.890000 | 656,632.53 | -182,754.93 | 0.13 |
| | | | Base | 21.590850 | 839,387.46 | 16.890000 | 656,632.53 | -182,754.93 | 0.13 |
| 902748102 | UIL HOLDINGS CORP COMMON STOCK NPV | | | | | | | | |
| | | 42,636.000 | Local | 35.237629 | 1,502,391.56 | 45.530000 | 1,941,217.08 | 438,825.52 | 0.38 |
| | | | Base | 35.237629 | 1,502,391.56 | 45.530000 | 1,941,217.08 | 438,825.52 | 0.38 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 30,567.000 | Local | 44.894132 | 1,372,278.93 | 50.130000 | 1,532,323.71 | 160,044.78 | 0.30 |
| | | | Base | 44.894132 | 1,372,278.93 | 50.130000 | 1,532,323.71 | 160,044.78 | 0.30 |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 40,049.000 | Local | 33.231780 | 1,330,899.55 | 20.100000 | 804,984.90 | -525,914.65 | 0.16 |
| | | | Base | 33.231780 | 1,330,899.55 | 20.100000 | 804,984.90 | -525,914.65 | 0.16 |
| 904034105 | ULTRATECH INC COMMON STOCK USD.001 | | | | | | | | |
| | | 20,673.000 | Local | 26.024528 | 538,005.07 | 17.200000 | 355,575.60 | -182,429.47 | 0.07 |
| | | | Base | 26.024528 | 538,005.07 | 17.200000 | 355,575.60 | -182,429.47 | 0.07 |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | | |
| | | 10,769.000 | Local | 29.880721 | 321,785.48 | 29.030000 | 312,624.07 | -9,161.41 | 0.06 |
| | | | Base | 29.880721 | 321,785.48 | 29.030000 | 312,624.07 | -9,161.41 | 0.06 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,764.000 | 65.429733 | 769,715.38 | 108.410000 | 1,275,335.24 | 505,619.86 | 0.25 |
| | | Base | | 65.429733 | 769,715.38 | 108.410000 | 1,275,335.24 | 505,619.86 | 0.25 |
| 909218109 | UNIT CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 35,107.000 | 25.757318 | 904,262.15 | 15.200000 | 533,626.40 | -370,635.75 | 0.11 |
| | | Base | | 25.757318 | 904,262.15 | 15.200000 | 533,626.40 | -370,635.75 | 0.11 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1. | | | | | | | | |
| | | Local | 39,865.000 | 12.630349 | 503,508.87 | 19.570000 | 780,158.05 | 276,649.18 | 0.15 |
| | | Base | | 12.630349 | 503,508.87 | 19.570000 | 780,158.05 | 276,649.18 | 0.15 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 47,854.000 | 27.590200 | 1,320,301.43 | 37.420000 | 1,790,696.68 | 470,395.25 | 0.35 |
| | | Base | | 27.590200 | 1,320,301.43 | 37.420000 | 1,790,696.68 | 470,395.25 | 0.35 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,741.000 | 21.330139 | 335,757.72 | 33.200000 | 522,601.20 | 186,843.48 | 0.10 |
| | | Base | | 21.330139 | 335,757.72 | 33.200000 | 522,601.20 | 186,843.48 | 0.10 |
| 910710102 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,537.000 | 24.153580 | 302,813.43 | 13.140000 | 164,736.18 | -138,077.25 | 0.03 |
| | | Base | | 24.153580 | 302,813.43 | 13.140000 | 164,736.18 | -138,077.25 | 0.03 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK NPV | | | | | | | | |
| | | Local | 16,922.000 | 44.743349 | 757,146.95 | 49.210000 | 832,731.62 | 75,584.67 | 0.16 |
| | | Base | | 44.743349 | 757,146.95 | 49.210000 | 832,731.62 | 75,584.67 | 0.16 |
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,883.000 | 28.071057 | 333,568.37 | 45.590000 | 541,745.97 | 208,177.60 | 0.11 |
| | | Base | | 28.071057 | 333,568.37 | 45.590000 | 541,745.97 | 208,177.60 | 0.11 |
| 913543104 | UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV | | | | | | | | |
| | | Local | 14,970.000 | 34.606501 | 518,059.32 | 60.060000 | 899,098.20 | 381,038.88 | 0.18 |
| | | Base | | 34.606501 | 518,059.32 | 60.060000 | 899,098.20 | 381,038.88 | 0.18 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | | |
| | | Local | 9,963.000 | 41.686637 | 415,323.96 | 46.000000 | 458,298.00 | 42,974.04 | 0.09 |
| | | Base | | 41.686637 | 415,323.96 | 46.000000 | 458,298.00 | 42,974.04 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,821.000 | 14.967254 | 341,567.71 | 24.630000 | 562,081.23 | 220,513.52 | 0.11 |
| | | Base | | 14.967254 | 341,567.71 | 24.630000 | 562,081.23 | 220,513.52 | 0.11 |
| 913915104 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,728.000 | 14.939489 | 234,968.29 | 4.460000 | 70,146.88 | -164,821.41 | 0.01 |
| | | Base | | 14.939489 | 234,968.29 | 4.460000 | 70,146.88 | -164,821.41 | 0.01 |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | | |
| | | Local | 20,976.000 | 19.152883 | 401,750.87 | 17.930000 | 376,099.68 | -25,651.19 | 0.07 |
| | | Base | | 19.152883 | 401,750.87 | 17.930000 | 376,099.68 | -25,651.19 | 0.07 |
| 91732J102 | US ECOLOGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,228.000 | 47.317665 | 767,871.06 | 49.960000 | 810,750.88 | 42,879.82 | 0.16 |
| | | Base | | 47.317665 | 767,871.06 | 49.960000 | 810,750.88 | 42,879.82 | 0.16 |
| 91829F104 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,843.000 | 8.407158 | 124,787.45 | 7.750000 | 115,033.25 | -9,754.20 | 0.02 |
| | | Base | | 8.407158 | 124,787.45 | 7.750000 | 115,033.25 | -9,754.20 | 0.02 |
| 92230Y104 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,045.000 | 12.182240 | 268,557.48 | 16.720000 | 368,592.40 | 100,034.92 | 0.07 |
| | | Base | | 12.182240 | 268,557.48 | 16.720000 | 368,592.40 | 100,034.92 | 0.07 |
| 92231M109 | VASCULAR SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,767.000 | 29.351788 | 345,382.49 | 34.560000 | 406,667.52 | 61,285.03 | 0.08 |
| | | Base | | 29.351788 | 345,382.49 | 34.560000 | 406,667.52 | 61,285.03 | 0.08 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,247.000 | 37.630785 | 1,138,218.36 | 23.070000 | 697,798.29 | -440,420.07 | 0.14 |
| | | Base | | 37.630785 | 1,138,218.36 | 23.070000 | 697,798.29 | -440,420.07 | 0.14 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,112.000 | 40.457871 | 247,278.51 | 35.930000 | 219,604.16 | -27,674.35 | 0.04 |
| | | Base | | 40.457871 | 247,278.51 | 35.930000 | 219,604.16 | -27,674.35 | 0.04 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 15,022.000 | 22.180026 | 333,188.35 | 27.340000 | 410,701.48 | 77,513.13 | 0.08 |
| | | Base | | 22.180026 | 333,188.35 | 27.340000 | 410,701.48 | 77,513.13 | 0.08 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 32,873.000 | 45.813935 | 1,506,041.49 | 58.770000 | 1,931,946.21 | 425,904.72 | 0.38 |
| | | Base | | 45.813935 | 1,506,041.49 | 58.770000 | 1,931,946.21 | 425,904.72 | 0.38 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 175,371.000 | 6.284713 | 1,102,156.37 | 5.370000 | 941,742.27 | -160,414.10 | 0.19 |
| | | Base | | 6.284713 | 1,102,156.37 | 5.370000 | 941,742.27 | -160,414.10 | 0.19 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,476.000 | 12.059831 | 150,458.45 | 9.760000 | 121,765.76 | -28,692.69 | 0.02 |
| | | Base | | 12.059831 | 150,458.45 | 9.760000 | 121,765.76 | -28,692.69 | 0.02 |
| 92827P102 | VIRTUSA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,207.000 | 23.423654 | 473,321.78 | 52.920000 | 1,069,354.44 | 596,032.66 | 0.21 |
| | | Base | | 23.423654 | 473,321.78 | 52.920000 | 1,069,354.44 | 596,032.66 | 0.21 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,206.000 | 107.332916 | 558,775.16 | 115.060000 | 599,002.36 | 40,227.20 | 0.12 |
| | | Base | | 107.332916 | 558,775.16 | 115.060000 | 599,002.36 | 40,227.20 | 0.12 |
| 92849E101 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,277.000 | 42.309750 | 942,534.29 | 35.800000 | 797,516.60 | -145,017.69 | 0.16 |
| | | Base | | 42.309750 | 942,534.29 | 35.800000 | 797,516.60 | -145,017.69 | 0.16 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,256.000 | 48.467841 | 497,086.18 | 83.740000 | 858,837.44 | 361,751.26 | 0.17 |
| | | Base | | 48.467841 | 497,086.18 | 83.740000 | 858,837.44 | 361,751.26 | 0.17 |
| 930427109 | WAGEWORKS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,891.000 | 39.755993 | 989,566.43 | 44.810000 | 1,115,365.71 | 125,799.28 | 0.22 |
| | | Base | | 39.755993 | 989,566.43 | 44.810000 | 1,115,365.71 | 125,799.28 | 0.22 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | | |
| | | Local | 19,955.000 | 19.326173 | 385,653.78 | 24.330000 | 485,505.15 | 99,851.37 | 0.10 |
| | | Base | | 19.326173 | 385,653.78 | 24.330000 | 485,505.15 | 99,851.37 | 0.10 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,154.000 | 38.905518 | 823,007.32 | 54.850000 | 1,160,296.90 | 337,289.58 | 0.23 |
| | | Base | | 38.905518 | 823,007.32 | 54.850000 | 1,160,296.90 | 337,289.58 | 0.23 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 943315101 | WAUSAU PAPER CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 37,501.000 | 8.286617 | 310,756.44 | 7.790000 | 292,132.79 | -18,623.65 | 0.06 |
| | | Base | | 8.286617 | 310,756.44 | 7.790000 | 292,132.79 | -18,623.65 | 0.06 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK NPV | | | | | | | | |
| | | Local | 19,137.000 | 46.714792 | 893,980.98 | 45.140000 | 863,844.18 | -30,136.80 | 0.17 |
| | | Base | | 46.714792 | 893,980.98 | 45.140000 | 863,844.18 | -30,136.80 | 0.17 |
| 97186T108 | WILSHIRE BANCORP INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 52,882.000 | 5.450454 | 288,230.93 | 10.680000 | 564,779.76 | 276,548.83 | 0.11 |
| | | Base | | 5.450454 | 288,230.93 | 10.680000 | 564,779.76 | 276,548.83 | 0.11 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 20,171.000 | 12.522624 | 252,593.85 | 20.480000 | 413,102.08 | 160,508.23 | 0.08 |
| | | Base | | 12.522624 | 252,593.85 | 20.480000 | 413,102.08 | 160,508.23 | 0.08 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 35,517.000 | 37.153856 | 1,319,593.50 | 51.000000 | 1,811,367.00 | 491,773.50 | 0.36 |
| | | Base | | 37.153856 | 1,319,593.50 | 51.000000 | 1,811,367.00 | 491,773.50 | 0.36 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 77,308.000 | 20.935526 | 1,618,483.68 | 26.950000 | 2,083,450.60 | 464,966.92 | 0.41 |
| | | Base | | 20.935526 | 1,618,483.68 | 26.950000 | 2,083,450.60 | 464,966.92 | 0.41 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 6,398.000 | 65.862751 | 421,389.88 | 37.580000 | 240,436.84 | -180,953.04 | 0.05 |
| | | Base | | 65.862751 | 421,389.88 | 37.580000 | 240,436.84 | -180,953.04 | 0.05 |
| 983772104 | XO GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,831.000 | 10.280096 | 183,304.39 | 14.650000 | 261,224.15 | 77,919.76 | 0.05 |
| | | Base | | 10.280096 | 183,304.39 | 14.650000 | 261,224.15 | 77,919.76 | 0.05 |
| 989817101 | ZUMIEZ INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 16,187.000 | 25.995405 | 420,787.62 | 23.310000 | 377,318.97 | -43,468.65 | 0.07 |
| | | Base | | 25.995405 | 420,787.62 | 23.310000 | 377,318.97 | -43,468.65 | 0.07 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,288.000 | 20.096117 | 447,902.26 | 19.880000 | 443,085.44 | -4,816.82 | 0.09 |
| | | Base | | 20.096117 | 447,902.26 | 19.880000 | 443,085.44 | -4,816.82 | 0.09 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | | | | | | | | |
| | | 20,062.000 | Local | 37.661737 | 755,569.77 | 85.140000 | 1,708,078.68 | 952,508.91 | 0.34 |
| | | | Base | 37.661737 | 755,569.77 | 85.140000 | 1,708,078.68 | 952,508.91 | 0.34 |
| G87210103 | UTI WORLDWIDE INC COMMON STOCK NPV | | | | | | | | |
| | | 69,072.000 | Local | 9.818740 | 678,200.01 | 7.120000 | 491,792.64 | -186,407.37 | 0.10 |
| | | | Base | 9.818740 | 678,200.01 | 7.120000 | 491,792.64 | -186,407.37 | 0.10 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 18,885,204.250 | Local | | 412,583,787.95 | | 499,612,350.38 | 87,028,562.43 | 98.33 |
| | | | Base | | 412,583,787.95 | | 499,612,350.38 | 87,028,562.43 | 98.33 |
| **EQUITY Total** | | | | | | | | | |
| | | 18,885,204.250 | Base | | 412,583,787.95 | | 499,612,350.38 | 87,028,562.43 | 98.33 |

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

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 23,757,894.380 | Base | 417,456,478.08 | | 504,485,040.51 | 87,028,562.43 | 100.00 |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 6,951,803.010 | 1.000000 | 6,951,803.01 | 1.000000 | 6,951,803.01 | 0.00 | 0.37 |
| | | Base | | 1.000000 | 6,951,803.01 | 1.000000 | 6,951,803.01 | 0.00 | 0.37 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 6,951,803.010 | | 6,951,803.01 | | 6,951,803.01 | 0.00 | 0.37 |
| | | Base | | | 6,951,803.01 | | 6,951,803.01 | 0.00 | 0.37 |
| **CASH Total** | | | | | | | | | |
| | | Base | 6,951,803.010 | | 6,951,803.01 | | 6,951,803.01 | 0.00 | 0.37 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | Local | 638,823.270 | 1.000000 | 638,823.27 | 1.000000 | 638,823.27 | 0.00 | 0.03 |
| | | Base | | 1.000000 | 638,823.27 | 1.000000 | 638,823.27 | 0.00 | 0.03 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 638,823.270 | | 638,823.27 | | 638,823.27 | 0.00 | 0.03 |
| | | Base | | | 638,823.27 | | 638,823.27 | 0.00 | 0.03 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 638,823.270 | | 638,823.27 | | 638,823.27 | 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 | 99.883985 | 4,994,199.27 | 105.071000 | 5,253,550.00 | 259,350.73 | 0.28 |
| | | Base | | 99.883985 | 4,994,199.27 | 105.071000 | 5,253,550.00 | 259,350.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00206RAG7 | AT+T INC SR UNSECURED 01/38 6.3 | | | | | 6.3 | 15 Jan 2038 | | |
| | | 5,000,000.000 | Local | 99.672303 | 4,983,615.14 | 109.380900 | 5,469,045.00 | 485,429.86 | 0.29 |
| | | | Base | 99.672303 | 4,983,615.14 | 109.380900 | 5,469,045.00 | 485,429.86 | 0.29 |
| 002824AU4 | ABBOTT LABORATORIES SR UNSECURED 04/19 5.125 | | | | | 5.125 | 01 Apr 2019 | | |
| | | 3,973,000.000 | Local | 99.895401 | 3,968,844.27 | 110.109200 | 4,374,638.52 | 405,794.25 | 0.23 |
| | | | Base | 99.895401 | 3,968,844.27 | 110.109200 | 4,374,638.52 | 405,794.25 | 0.23 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | | 8.15 | 19 Mar 2038 | | |
| | | 5,000,000.000 | Local | 99.724127 | 4,986,206.37 | 144.089700 | 7,204,485.00 | 2,218,278.63 | 0.38 |
| | | | Base | 99.724127 | 4,986,206.37 | 144.089700 | 7,204,485.00 | 2,218,278.63 | 0.38 |
| 0258M0DL0 | AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR | | | | | 0.83625 | 18 Mar 2019 | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.129100 | 6,939,037.00 | -60,963.00 | 0.37 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.129100 | 6,939,037.00 | -60,963.00 | 0.37 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | | 6.625 | 15 Feb 2029 | | |
| | | 3,000,000.000 | Local | 99.918298 | 2,997,548.93 | 122.250300 | 3,667,509.00 | 669,960.07 | 0.19 |
| | | | Base | 99.918298 | 2,997,548.93 | 122.250300 | 3,667,509.00 | 669,960.07 | 0.19 |
| 026874CU9 | AMERICAN INTL GROUP SR UNSECURED 06/22 4.875 | | | | | 4.875 | 01 Jun 2022 | | |
| | | 5,000,000.000 | Local | 109.560878 | 5,478,043.91 | 109.100200 | 5,455,010.00 | -23,033.91 | 0.29 |
| | | | Base | 109.560878 | 5,478,043.91 | 109.100200 | 5,455,010.00 | -23,033.91 | 0.29 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7001 | 01 Feb 2019 | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.048900 | 6,933,423.00 | -66,577.00 | 0.37 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.048900 | 6,933,423.00 | -66,577.00 | 0.37 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 0.61435 | 06 May 2020 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.437700 | 9,943,770.00 | -56,230.00 | 0.53 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.437700 | 9,943,770.00 | -56,230.00 | 0.53 |
| 05531FAR4 | BB+T CORPORATION SR UNSECURED 02/19 VAR | | | | | 0.9601 | 01 Feb 2019 | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.583700 | 6,970,859.00 | -29,141.00 | 0.37 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.583700 | 6,970,859.00 | -29,141.00 | 0.37 |
| 060505CN2 | BANK OF AMERICA CORP SUBORDINATED 08/16 VAR | | | | | 0.6505 | 15 Aug 2016 | | |
| | | 5,000,000.000 | Local | 99.601411 | 4,980,070.56 | 99.452000 | 4,972,600.00 | -7,470.56 | 0.26 |
| | | | Base | 99.601411 | 4,980,070.56 | 99.452000 | 4,972,600.00 | -7,470.56 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06051GEA3 | BANK OF AMERICA CORP SR UNSECURED 08/16 6.5 | | | | | 6.5 | 01 Aug 2016 | | |
| | | Local | 5,000,000.000 | 104.689637 | 5,234,481.84 | 104.700500 | 5,235,025.00 | 543.16 | 0.28 |
| | | Base | | 104.689637 | 5,234,481.84 | 104.700500 | 5,235,025.00 | 543.16 | 0.28 |
| 06406HCK3 | BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR | | | | | 0.7189 | 06 Mar 2018 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.504600 | 6,965,322.00 | -34,678.00 | 0.37 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.504600 | 6,965,322.00 | -34,678.00 | 0.37 |
| 06406HDE6 | BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR | | | | | 1.1905 | 17 Aug 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.140300 | 3,004,209.00 | 4,209.00 | 0.16 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.140300 | 3,004,209.00 | 4,209.00 | 0.16 |
| 084664BS9 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6 | | | | | 1.6 | 15 May 2017 | | |
| | | Local | 5,000,000.000 | 99.973871 | 4,998,693.55 | 100.656500 | 5,032,825.00 | 34,131.45 | 0.27 |
| | | Base | | 99.973871 | 4,998,693.55 | 100.656500 | 5,032,825.00 | 34,131.45 | 0.27 |
| 111320AF4 | BROADCOM CORP SR UNSECURED 08/22 2.5 | | | | | 2.5 | 15 Aug 2022 | | |
| | | Local | 8,365,000.000 | 98.255700 | 8,219,089.33 | 97.875000 | 8,187,243.75 | -31,845.58 | 0.43 |
| | | Base | | 98.255700 | 8,219,089.33 | 97.875000 | 8,187,243.75 | -31,845.58 | 0.43 |
| 12527EAD0 | CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A | | | | | 4.9613 | 15 Apr 2044 | | |
| | | Local | 4,153,000.000 | 110.772065 | 4,600,363.87 | 111.088700 | 4,613,513.71 | 13,149.84 | 0.24 |
| Original Face: | | Base | 4,153,000.000 | 110.772065 | 4,600,363.87 | 111.088700 | 4,613,513.71 | 13,149.84 | 0.24 |
| 12591VAE1 | COMM MORTGAGE TRUST COMM 2014 CR16 A4 | | | | | 4.051 | 10 Apr 2047 | | |
| | | Local | 5,000,000.000 | 102.831920 | 5,141,596.02 | 106.295200 | 5,314,760.00 | 173,163.98 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 102.831920 | 5,141,596.02 | 106.295200 | 5,314,760.00 | 173,163.98 | 0.28 |
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | | 3.59 | 10 Nov 2047 | | |
| | | Local | 3,300,000.000 | 102.622101 | 3,386,529.33 | 102.270000 | 3,374,910.00 | -11,619.33 | 0.18 |
| Original Face: | | Base | 3,300,000.000 | 102.622101 | 3,386,529.33 | 102.270000 | 3,374,910.00 | -11,619.33 | 0.18 |
| 12592XAY2 | COMM MORTGAGE TRUST COMM 2015 CR22 A1 | | | | | 1.569 | 10 Mar 2048 | | |
| | | Local | 5,548,811.830 | 99.998460 | 5,548,726.37 | 99.860200 | 5,541,054.59 | -7,671.78 | 0.29 |
| Original Face: | | Base | 5,900,000.000 | 99.998460 | 5,548,726.37 | 99.860200 | 5,541,054.59 | -7,671.78 | 0.29 |
| 12592YAB0 | CNH EQUIPMENT TRUST CNH 2015 B A2A | | | | | 0.84 | 15 Aug 2018 | | |
| | | Local | 10,000,000.000 | 99.994333 | 9,999,433.30 | 99.833900 | 9,983,390.00 | -16,043.30 | 0.53 |
| Original Face: | | Base | 10,000,000.000 | 99.994333 | 9,999,433.30 | 99.833900 | 9,983,390.00 | -16,043.30 | 0.53 |

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|---|---|---|---|---|---|---|---|---|---|
| 12625UBA0 | COMM MORTGAGE TRUST COMM 2013 CR9 ASB | | | | | 3.834 | 10 Jul 2045 | | |
| | | Local | 5,000,000.000 | 104.935618 | 5,246,780.89 | 106.454700 | 5,322,735.00 | 75,954.11 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 104.935618 | 5,246,780.89 | 106.454700 | 5,322,735.00 | 75,954.11 | 0.28 |
| 12630DAU8 | COMM MORTGAGE TRUST COMM 2014 CR14 A1 | | | | | 1.33 | 10 Feb 2047 | | |
| | | Local | 6,338,056.010 | 100.208562 | 6,351,274.78 | 99.908900 | 6,332,282.04 | -18,992.74 | 0.33 |
| Original Face: | | Base | 9,500,000.000 | 100.208562 | 6,351,274.78 | 99.908900 | 6,332,282.04 | -18,992.74 | 0.33 |
| 12631DAW3 | COMM MORTGAGE TRUST COMM 2014 CR17 A1 | | | | | 1.275 | 10 May 2047 | | |
| | | Local | 4,301,441.270 | 99.998827 | 4,301,390.83 | 99.221500 | 4,267,954.55 | -33,436.28 | 0.23 |
| Original Face: | | Base | 5,250,000.000 | 99.998827 | 4,301,390.83 | 99.221500 | 4,267,954.55 | -33,436.28 | 0.23 |
| 12632QAS2 | COMM MORTGAGE TRUST COMM 2014 CR18 A1 | | | | | 1.442 | 15 Jul 2047 | | |
| | | Local | 2,123,402.740 | 99.998891 | 2,123,379.19 | 98.390400 | 2,089,224.45 | -34,154.74 | 0.11 |
| Original Face: | | Base | 2,500,000.000 | 99.998891 | 2,123,379.19 | 98.390400 | 2,089,224.45 | -34,154.74 | 0.11 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.25 | 17 Jul 2023 | | |
| | | Local | 4,500,000.000 | 99.960863 | 4,498,238.84 | 100.130200 | 4,505,859.00 | 7,620.16 | 0.24 |
| Original Face: | | Base | 4,500,000.000 | 99.960863 | 4,498,238.84 | 100.130200 | 4,505,859.00 | 7,620.16 | 0.24 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 0.8565 | 17 Jul 2023 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.030400 | 7,002,128.00 | 2,128.00 | 0.37 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.030400 | 7,002,128.00 | 2,128.00 | 0.37 |
| 14042E5W6 | CAPITAL ONE NA SR UNSECURED 08/18 VAR | | | | | 1.47445 | 17 Aug 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.229300 | 5,011,465.00 | 11,465.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.229300 | 5,011,465.00 | 11,465.00 | 0.26 |
| 144141DC9 | DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8 | | | | | 2.8 | 15 May 2022 | | |
| | | Local | 3,000,000.000 | 99.851027 | 2,995,530.80 | 98.363700 | 2,950,911.00 | -44,619.80 | 0.16 |
| | | Base | | 99.851027 | 2,995,530.80 | 98.363700 | 2,950,911.00 | -44,619.80 | 0.16 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | | 0.8125 | 03 Mar 2022 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 98.310100 | 3,932,404.00 | -67,596.00 | 0.21 |
| | | Base | | 100.000000 | 4,000,000.00 | 98.310100 | 3,932,404.00 | -67,596.00 | 0.21 |
| 17275RAC6 | CISCO SYSTEMS INC SR UNSECURED 02/16 5.5 | | | | | 5.5 | 22 Feb 2016 | | |
| | | Local | 5,000,000.000 | 102.282136 | 5,114,106.80 | 102.334500 | 5,116,725.00 | 2,618.20 | 0.27 |
| | | Base | | 102.282136 | 5,114,106.80 | 102.334500 | 5,116,725.00 | 2,618.20 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 172967GK1 | CITIGROUP INC SUBORDINATED 07/22 4.05 | | | | | 4.05 | 30 Jul 2022 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 102.410400 | 2,048,208.00 | 48,208.00 | 0.11 |
| | | Base | | 100.000000 | 2,000,000.00 | 102.410400 | 2,048,208.00 | 48,208.00 | 0.11 |
| 17322MAS5 | CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1 | | | | | 1.242 | 10 May 2047 | | |
| | | Local | 944,213.780 | 99.431215 | 938,843.23 | 99.472500 | 939,233.05 | 389.82 | 0.05 |
| | Original Face: | Base | 1,175,000.000 | 99.431215 | 938,843.23 | 99.472500 | 939,233.05 | 389.82 | 0.05 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | | 3.183 | 10 Feb 2048 | | |
| | | Local | 5,000,000.000 | 102.942163 | 5,147,108.14 | 99.069100 | 4,953,455.00 | -193,653.14 | 0.26 |
| | Original Face: | Base | 5,000,000.000 | 102.942163 | 5,147,108.14 | 99.069100 | 4,953,455.00 | -193,653.14 | 0.26 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | | 5.9 | 15 May 2038 | | |
| | | Local | 10,000,000.000 | 99.714144 | 9,971,414.37 | 113.283600 | 11,328,360.00 | 1,356,945.63 | 0.60 |
| | | Base | | 99.714144 | 9,971,414.37 | 113.283600 | 11,328,360.00 | 1,356,945.63 | 0.60 |
| 20825CAR5 | CONOCOPHILLIPS COMPANY GUAR 02/19 5.75 | | | | | 5.75 | 01 Feb 2019 | | |
| | | Local | 5,000,000.000 | 99.769330 | 4,988,466.49 | 111.825600 | 5,591,280.00 | 602,813.51 | 0.30 |
| | | Base | | 99.769330 | 4,988,466.49 | 111.825600 | 5,591,280.00 | 602,813.51 | 0.30 |
| 23305XAD3 | DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A | | | | | 4.537 | 10 Jul 2044 | | |
| | | Local | 5,000,000.000 | 112.211128 | 5,610,556.38 | 109.984900 | 5,499,245.00 | -111,311.38 | 0.29 |
| | Original Face: | Base | 5,000,000.000 | 112.211128 | 5,610,556.38 | 109.984900 | 5,499,245.00 | -111,311.38 | 0.29 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0101 | 03 Aug 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.957200 | 4,997,860.00 | -2,140.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.957200 | 4,997,860.00 | -2,140.00 | 0.26 |
| 24422ERR2 | JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25 | | | | | 2.25 | 17 Apr 2019 | | |
| | | Local | 3,000,000.000 | 99.860410 | 2,995,812.29 | 100.824800 | 3,024,744.00 | 28,931.71 | 0.16 |
| | | Base | | 99.860410 | 2,995,812.29 | 100.824800 | 3,024,744.00 | 28,931.71 | 0.16 |
| 24422ERY7 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7 | | | | | 1.7 | 15 Jan 2020 | | |
| | | Local | 3,000,000.000 | 99.796012 | 2,993,880.37 | 97.694500 | 2,930,835.00 | -63,045.37 | 0.15 |
| | | Base | | 99.796012 | 2,993,880.37 | 97.694500 | 2,930,835.00 | -63,045.37 | 0.15 |
| 26441CAF2 | DUKE ENERGY CORP SR UNSECURED 09/21 3.55 | | | | | 3.55 | 15 Sep 2021 | | |
| | | Local | 5,000,000.000 | 99.988796 | 4,999,439.79 | 102.847600 | 5,142,380.00 | 142,940.21 | 0.27 |
| | | Base | | 99.988796 | 4,999,439.79 | 102.847600 | 5,142,380.00 | 142,940.21 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 291011AX2 | EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25 | | | | | 5.25 | 15 Oct 2018 | | |
| | | Local | 5,000,000.000 | 99.924490 | 4,996,224.48 | 110.285600 | 5,514,280.00 | 518,055.52 | 0.29 |
| | | Base | | 99.924490 | 4,996,224.48 | 110.285600 | 5,514,280.00 | 518,055.52 | 0.29 |
| 291011BA1 | EMERSON ELECTRIC CO SR UNSECURED 04/19 5 | | | | | 5.0 | 15 Apr 2019 | | |
| | | Local | 5,000,000.000 | 99.657726 | 4,982,886.32 | 110.030600 | 5,501,530.00 | 518,643.68 | 0.29 |
| | | Base | | 99.657726 | 4,982,886.32 | 110.030600 | 5,501,530.00 | 518,643.68 | 0.29 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | | 5.5 | 01 Dec 2032 | | |
| | | Local | 193,707.950 | 100.195872 | 194,087.37 | 111.824011 | 216,612.00 | 22,524.63 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.195872 | 194,087.37 | 111.824011 | 216,612.00 | 22,524.63 | 0.01 |
| 31283KZW1 | FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5 | | | | | 4.5 | 01 Dec 2018 | | |
| | | Local | 665,987.700 | 100.000000 | 665,987.70 | 103.899794 | 691,959.85 | 25,972.15 | 0.04 |
| Original Face: | | Base | 15,000,000.000 | 100.000000 | 665,987.70 | 103.899794 | 691,959.85 | 25,972.15 | 0.04 |
| 3128H7MN9 | FED HM LN PC POOL E99365 FG 09/18 FIXED 5 | | | | | 5.0 | 01 Sep 2018 | | |
| | | Local | 726,293.520 | 100.380631 | 729,058.02 | 104.172004 | 756,594.51 | 27,536.49 | 0.04 |
| Original Face: | | Base | 16,453,008.000 | 100.380631 | 729,058.02 | 104.172004 | 756,594.51 | 27,536.49 | 0.04 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.0 | 15 Aug 2042 | | |
| | | Local | 8,267,834.700 | 105.137770 | 8,692,617.00 | 100.587828 | 8,316,435.35 | -376,181.65 | 0.44 |
| Original Face: | | Base | 10,000,000.000 | 105.137770 | 8,692,617.00 | 100.587828 | 8,316,435.35 | -376,181.65 | 0.44 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | | 4.5 | 01 Feb 2026 | | |
| | | Local | 1,709,366.480 | 103.778481 | 1,773,954.57 | 106.937658 | 1,827,956.48 | 54,001.91 | 0.10 |
| Original Face: | | Base | 5,085,000.000 | 103.778481 | 1,773,954.57 | 106.937658 | 1,827,956.48 | 54,001.91 | 0.10 |
| 3128MDA94 | FED HM LN PC POOL G14332 FG 12/26 FIXED 3 | | | | | 3.0 | 01 Dec 2026 | | |
| | | Local | 6,184,854.810 | 103.226152 | 6,384,387.63 | 103.971337 | 6,430,476.24 | 46,088.61 | 0.34 |
| Original Face: | | Base | 11,186,424.000 | 103.226152 | 6,384,387.63 | 103.971337 | 6,430,476.24 | 46,088.61 | 0.34 |
| 3128MMSX2 | FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5 | | | | | 2.5 | 01 Dec 2029 | | |
| | | Local | 4,879,622.550 | 102.404164 | 4,996,936.68 | 101.609005 | 4,958,135.92 | -38,800.76 | 0.26 |
| Original Face: | | Base | 5,300,000.000 | 102.404164 | 4,996,936.68 | 101.609005 | 4,958,135.92 | -38,800.76 | 0.26 |
| 312905KW1 | FREDDIE MAC FHR 1063 I | | | | | 7.0 | 15 Apr 2021 | | |
| | | Local | 6,751.260 | 99.827143 | 6,739.59 | 104.088000 | 7,027.25 | 287.66 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 99.827143 | 6,739.59 | 104.088000 | 7,027.25 | 287.66 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | 5.5 | 01 Sep 2039 | | |
| | | Local | 3,058,491.270 | 105.381859 | 3,223,094.96 | 112.852701 | 3,451,590.01 | 228,495.05 | 0.18 |
| | Original Face: | Base | 10,300,000.000 | 105.381859 | 3,223,094.96 | 112.852701 | 3,451,590.01 | 228,495.05 | 0.18 |
| 312966BB9 | FED HM LN PC POOL B13634 FG 04/19 FIXED 5 | | | | | 5.0 | 01 Apr 2019 | | |
| | | Local | 207,716.400 | 99.784177 | 207,268.10 | 105.432880 | 219,001.38 | 11,733.28 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 99.784177 | 207,268.10 | 105.432880 | 219,001.38 | 11,733.28 | 0.01 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | 5.0 | 01 Sep 2033 | | |
| | | Local | 1,412,133.950 | 99.530572 | 1,405,505.00 | 111.081471 | 1,568,619.16 | 163,114.16 | 0.08 |
| | Original Face: | Base | 14,598,876.000 | 99.530572 | 1,405,505.00 | 111.081471 | 1,568,619.16 | 163,114.16 | 0.08 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.0 | 01 Oct 2033 | | |
| | | Local | 1,133,798.640 | 99.519921 | 1,128,355.51 | 110.928117 | 1,257,701.48 | 129,345.97 | 0.07 |
| | Original Face: | Base | 11,774,977.000 | 99.519921 | 1,128,355.51 | 110.928117 | 1,257,701.48 | 129,345.97 | 0.07 |
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | | 5.0 | 01 Dec 2033 | | |
| | | Local | 543,065.590 | 99.449153 | 540,074.13 | 111.113686 | 603,420.19 | 63,346.06 | 0.03 |
| | Original Face: | Base | 3,598,890.000 | 99.449153 | 540,074.13 | 111.113686 | 603,420.19 | 63,346.06 | 0.03 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | | 5.0 | 01 Dec 2033 | | |
| | | Local | 480,632.020 | 99.558461 | 478,509.84 | 111.165936 | 534,299.08 | 55,789.24 | 0.03 |
| | Original Face: | Base | 6,241,535.000 | 99.558461 | 478,509.84 | 111.165936 | 534,299.08 | 55,789.24 | 0.03 |
| 312970GJ9 | FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5 | | | | | 4.5 | 01 Dec 2019 | | |
| | | Local | 421,439.870 | 99.987462 | 421,387.03 | 104.195349 | 439,120.74 | 17,733.71 | 0.02 |
| | Original Face: | Base | 5,489,657.000 | 99.987462 | 421,387.03 | 104.195349 | 439,120.74 | 17,733.71 | 0.02 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | | 5.5 | 01 Nov 2034 | | |
| | | Local | 598,516.600 | 100.274761 | 600,161.09 | 113.248727 | 677,812.43 | 77,651.34 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 100.274761 | 600,161.09 | 113.248727 | 677,812.43 | 77,651.34 | 0.04 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | | 5.5 | 01 Dec 2034 | | |
| | | Local | 514,508.000 | 101.045681 | 519,888.11 | 113.250382 | 582,682.28 | 62,794.17 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 101.045681 | 519,888.11 | 113.250382 | 582,682.28 | 62,794.17 | 0.03 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | | 5.5 | 01 Jan 2035 | | |
| | | Local | 627,192.300 | 100.709306 | 631,641.01 | 112.496711 | 705,570.71 | 73,929.70 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 100.709306 | 631,641.01 | 112.496711 | 705,570.71 | 73,929.70 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | | 2.444 | 01 Jan 2037 | | |
| | | Local | 2,922,282.480 | 104.347141 | 3,049,318.21 | 106.814232 | 3,121,413.59 | 72,095.38 | 0.16 |
| Original Face: | | Base | 6,000,000.000 | 104.347141 | 3,049,318.21 | 106.814232 | 3,121,413.59 | 72,095.38 | 0.16 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | | 2.293 | 01 Oct 2036 | | |
| | | Local | 2,098,837.800 | 104.295337 | 2,188,989.96 | 106.898671 | 2,243,629.71 | 54,639.75 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 104.295337 | 2,188,989.96 | 106.898671 | 2,243,629.71 | 54,639.75 | 0.12 |
| 31306XQQ9 | FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5 | | | | | 2.5 | 01 Sep 2027 | | |
| | | Local | 6,765,223.700 | 104.407785 | 7,063,420.19 | 102.505427 | 6,934,721.44 | -128,698.75 | 0.37 |
| Original Face: | | Base | 10,000,000.000 | 104.407785 | 7,063,420.19 | 102.505427 | 6,934,721.44 | -128,698.75 | 0.37 |
| 31306XQR7 | FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5 | | | | | 2.5 | 01 Sep 2027 | | |
| | | Local | 7,011,970.400 | 104.332222 | 7,315,744.54 | 102.505176 | 7,187,632.60 | -128,111.94 | 0.38 |
| Original Face: | | Base | 10,000,000.000 | 104.332222 | 7,315,744.54 | 102.505176 | 7,187,632.60 | -128,111.94 | 0.38 |
| 31307JMN0 | FED HM LN PC POOL J29365 FG 09/24 FIXED 3 | | | | | 3.0 | 01 Sep 2024 | | |
| | | Local | 5,100,398.540 | 103.378434 | 5,272,712.13 | 104.268377 | 5,318,102.78 | 45,390.65 | 0.28 |
| Original Face: | | Base | 5,920,907.000 | 103.378434 | 5,272,712.13 | 104.268377 | 5,318,102.78 | 45,390.65 | 0.28 |
| 31307JWU3 | FED HM LN PC POOL J29659 FG 10/24 FIXED 3 | | | | | 3.0 | 01 Oct 2024 | | |
| | | Local | 8,835,360.400 | 104.292749 | 9,214,640.23 | 104.267613 | 9,212,419.39 | -2,220.84 | 0.49 |
| Original Face: | | Base | 10,000,000.000 | 104.292749 | 9,214,640.23 | 104.267613 | 9,212,419.39 | -2,220.84 | 0.49 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | 3.0 | 15 Aug 2044 | | |
| | | Local | 7,544,410.490 | 101.484386 | 7,656,398.68 | 100.331965 | 7,569,455.29 | -86,943.39 | 0.40 |
| Original Face: | | Base | 8,000,000.000 | 101.484386 | 7,656,398.68 | 100.331965 | 7,569,455.29 | -86,943.39 | 0.40 |
| 31331GCR8 | FEDERAL FARM CREDIT BANK BONDS 09/15 4.75 | | | | | 4.75 | 30 Sep 2015 | | |
| | | Local | 5,000,000.000 | 100.034043 | 5,001,702.16 | 100.034043 | 5,001,702.16 | 0.00 | 0.26 |
| | | Base | | 100.034043 | 5,001,702.16 | 100.034043 | 5,001,702.16 | 0.00 | 0.26 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | 5.03 | 06 Oct 2025 | | |
| | | Local | 5,000,000.000 | 116.339402 | 5,816,970.09 | 119.739300 | 5,986,965.00 | 169,994.91 | 0.32 |
| | | Base | | 116.339402 | 5,816,970.09 | 119.739300 | 5,986,965.00 | 169,994.91 | 0.32 |
| 31331XD66 | FEDERAL FARM CREDIT BANK BONDS 06/17 5.4 | | | | | 5.4 | 08 Jun 2017 | | |
| | | Local | 5,000,000.000 | 101.416024 | 5,070,801.18 | 108.011300 | 5,400,565.00 | 329,763.82 | 0.29 |
| | | Base | | 101.416024 | 5,070,801.18 | 108.011300 | 5,400,565.00 | 329,763.82 | 0.29 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | | 5.43 | 07 Jun 2024 | | |
| | | Local | 5,000,000.000 | 118.776822 | 5,938,841.09 | 124.226600 | 6,211,330.00 | 272,488.91 | 0.33 |
| | | Base | | 118.776822 | 5,938,841.09 | 124.226600 | 6,211,330.00 | 272,488.91 | 0.33 |
| 313371PV2 | FEDERAL HOME LOAN BANK BONDS 12/16 1.625 | | | | | 1.625 | 09 Dec 2016 | | |
| | | Local | 10,000,000.000 | 101.283426 | 10,128,342.58 | 101.235500 | 10,123,550.00 | -4,792.58 | 0.53 |
| | | Base | | 101.283426 | 10,128,342.58 | 101.235500 | 10,123,550.00 | -4,792.58 | 0.53 |
| 313371VF0 | FEDERAL HOME LOAN BANK BONDS 12/15 1.625 | | | | | 1.625 | 11 Dec 2015 | | |
| | | Local | 2,775,000.000 | 100.327710 | 2,784,093.95 | 100.391000 | 2,785,850.25 | 1,756.30 | 0.15 |
| | | Base | | 100.327710 | 2,784,093.95 | 100.391000 | 2,785,850.25 | 1,756.30 | 0.15 |
| 313376BR5 | FEDERAL HOME LOAN BANK BONDS 12/18 1.75 | | | | | 1.75 | 14 Dec 2018 | | |
| | | Local | 5,000,000.000 | 102.150577 | 5,107,528.87 | 101.734000 | 5,086,700.00 | -20,828.87 | 0.27 |
| | | Base | | 102.150577 | 5,107,528.87 | 101.734000 | 5,086,700.00 | -20,828.87 | 0.27 |
| 313379EE5 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | | | | | 1.625 | 14 Jun 2019 | | |
| | | Local | 5,000,000.000 | 101.483728 | 5,074,186.41 | 100.658000 | 5,032,900.00 | -41,286.41 | 0.27 |
| | | Base | | 101.483728 | 5,074,186.41 | 100.658000 | 5,032,900.00 | -41,286.41 | 0.27 |
| 3133XMQ87 | FEDERAL HOME LOAN BANK BONDS 11/17 5 | | | | | 5.0 | 17 Nov 2017 | | |
| | | Local | 5,000,000.000 | 101.524761 | 5,076,238.05 | 108.791200 | 5,439,560.00 | 363,321.95 | 0.29 |
| | | Base | | 101.524761 | 5,076,238.05 | 108.791200 | 5,439,560.00 | 363,321.95 | 0.29 |
| 3133XUMS9 | FEDERAL HOME LOAN BANK BONDS 09/19 4.5 | | | | | 4.5 | 13 Sep 2019 | | |
| | | Local | 5,000,000.000 | 112.392310 | 5,619,615.49 | 111.497000 | 5,574,850.00 | -44,765.49 | 0.29 |
| | | Base | | 112.392310 | 5,619,615.49 | 111.497000 | 5,574,850.00 | -44,765.49 | 0.29 |
| 3133XVRK9 | FEDERAL HOME LOAN BANK BONDS 12/19 4.125 | | | | | 4.125 | 13 Dec 2019 | | |
| | | Local | 5,510,000.000 | 110.978897 | 6,114,937.22 | 110.601600 | 6,094,148.16 | -20,789.06 | 0.32 |
| | | Base | | 110.978897 | 6,114,937.22 | 110.601600 | 6,094,148.16 | -20,789.06 | 0.32 |
| 3136A2TP8 | FANNIE MAE FNR 2011 127 VU | | | | | 3.5 | 25 Dec 2024 | | |
| | | Local | 2,266,037.250 | 105.636391 | 2,393,759.97 | 106.600800 | 2,415,613.84 | 21,853.87 | 0.13 |
| Original Face: | | Base | 3,000,000.000 | 105.636391 | 2,393,759.97 | 106.600800 | 2,415,613.84 | 21,853.87 | 0.13 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.5794 | 25 Mar 2052 | | |
| | | Local | 1,040,011.990 | 110.135393 | 1,145,421.29 | 111.618200 | 1,160,842.66 | 15,421.37 | 0.06 |
| Original Face: | | Base | 4,261,779.000 | 110.135393 | 1,145,421.29 | 111.618200 | 1,160,842.66 | 15,421.37 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136A3TC5 | FANNIE MAE FNR 2012 11 DV | | | | | 4.0 | 25 Apr 2023 | | |
| | | Local | 4,346,264.280 | 106.915394 | 4,646,825.56 | 108.101100 | 4,698,359.50 | 51,533.94 | 0.25 |
| Original Face: | | Base | 6,000,000.000 | 106.915394 | 4,646,825.56 | 108.101100 | 4,698,359.50 | 51,533.94 | 0.25 |
| 3136A56W1 | FANNIEMAE ACES FNA 2012 M4 1A2 | | | | | 2.976 | 25 Apr 2022 | | |
| | | Local | 5,000,000.000 | 102.531021 | 5,126,551.05 | 103.761600 | 5,188,080.00 | 61,528.95 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 102.531021 | 5,126,551.05 | 103.761600 | 5,188,080.00 | 61,528.95 | 0.27 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.5 | 25 Dec 2031 | | |
| | | Local | 3,296,556.100 | 105.359439 | 3,473,233.01 | 105.881900 | 3,490,456.23 | 17,223.22 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 105.359439 | 3,473,233.01 | 105.881900 | 3,490,456.23 | 17,223.22 | 0.18 |
| 3136A6P99 | FANNIE MAE FNR 2012 76 VG | | | | | 4.0 | 25 Mar 2029 | | |
| | | Local | 4,686,264.550 | 111.627050 | 5,231,138.88 | 109.006000 | 5,108,309.54 | -122,829.34 | 0.27 |
| Original Face: | | Base | 5,469,245.000 | 111.627050 | 5,231,138.88 | 109.006000 | 5,108,309.54 | -122,829.34 | 0.27 |
| 3136A8HK9 | FANNIE MAE FNR 2012 93 MC | | | | | 2.5 | 25 Sep 2042 | | |
| | | Local | 4,970,056.900 | 100.592970 | 4,999,527.86 | 100.955000 | 5,017,520.94 | 17,993.08 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 100.592970 | 4,999,527.86 | 100.955000 | 5,017,520.94 | 17,993.08 | 0.27 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | | 2.0 | 25 Jan 2028 | | |
| | | Local | 3,728,393.600 | 102.570025 | 3,824,214.23 | 98.951900 | 3,689,316.31 | -134,897.92 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 102.570025 | 3,824,214.23 | 98.951900 | 3,689,316.31 | -134,897.92 | 0.19 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | | 2.5 | 25 Jul 2042 | | |
| | | Local | 4,208,548.680 | 99.910103 | 4,204,765.31 | 101.289900 | 4,262,834.75 | 58,069.44 | 0.23 |
| Original Face: | | Base | 6,000,000.000 | 99.910103 | 4,204,765.31 | 101.289900 | 4,262,834.75 | 58,069.44 | 0.23 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | | 2.5 | 25 Apr 2042 | | |
| | | Local | 3,826,291.250 | 99.167429 | 3,794,434.64 | 101.706700 | 3,891,594.56 | 97,159.92 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 99.167429 | 3,794,434.64 | 101.706700 | 3,891,594.56 | 97,159.92 | 0.21 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | | 0.5494 | 25 Apr 2038 | | |
| | | Local | 3,741,270.750 | 99.824745 | 3,734,713.99 | 100.440200 | 3,757,739.82 | 23,025.83 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 99.824745 | 3,734,713.99 | 100.440200 | 3,757,739.82 | 23,025.83 | 0.20 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | | 4.0 | 25 Feb 2043 | | |
| | | Local | 3,858,960.400 | 107.004236 | 4,129,251.08 | 104.914200 | 4,048,597.43 | -80,653.65 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 107.004236 | 4,129,251.08 | 104.914200 | 4,048,597.43 | -80,653.65 | 0.21 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | | 3.5 | 25 Feb 2027 | | |
| | | Local | 1,576,075.110 | 104.628365 | 1,649,021.62 | 106.552400 | 1,679,345.86 | 30,324.24 | 0.09 |
| | Original Face: | Base | 1,750,000.000 | 104.628365 | 1,649,021.62 | 106.552400 | 1,679,345.86 | 30,324.24 | 0.09 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | | 2.7 | 25 Mar 2043 | | |
| | | Local | 3,651,802.000 | 93.126872 | 3,400,808.97 | 96.186600 | 3,512,544.18 | 111,735.21 | 0.19 |
| | Original Face: | Base | 3,651,802.000 | 93.126872 | 3,400,808.97 | 96.186600 | 3,512,544.18 | 111,735.21 | 0.19 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | | 3.0 | 25 Jul 2028 | | |
| | | Local | 6,365,595.600 | 103.026194 | 6,558,230.88 | 102.243600 | 6,508,414.10 | -49,816.78 | 0.34 |
| | Original Face: | Base | 8,500,000.000 | 103.026194 | 6,558,230.88 | 102.243600 | 6,508,414.10 | -49,816.78 | 0.34 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | | 3.0 | 25 Aug 2041 | | |
| | | Local | 4,084,977.800 | 103.273432 | 4,218,696.79 | 103.136100 | 4,213,086.79 | -5,610.00 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 103.273432 | 4,218,696.79 | 103.136100 | 4,213,086.79 | -5,610.00 | 0.22 |
| 3136AJDJ2 | FANNIE MAE FNR 2014 9 A | | | | | 4.0 | 25 May 2037 | | |
| | | Local | 4,383,045.450 | 106.487658 | 4,667,402.45 | 106.666100 | 4,675,223.64 | 7,821.19 | 0.25 |
| | Original Face: | Base | 5,000,000.000 | 106.487658 | 4,667,402.45 | 106.666100 | 4,675,223.64 | 7,821.19 | 0.25 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | | 3.0 | 25 May 2033 | | |
| | | Local | 3,975,145.200 | 103.109093 | 4,098,736.15 | 104.457300 | 4,152,329.35 | 53,593.20 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 103.109093 | 4,098,736.15 | 104.457300 | 4,152,329.35 | 53,593.20 | 0.22 |
| 3136AJMT0 | FANNIE MAE FNR 2014 21 GV | | | | | 3.0 | 25 May 2027 | | |
| | | Local | 4,547,392.400 | 101.402420 | 4,611,165.95 | 103.423500 | 4,703,072.38 | 91,906.43 | 0.25 |
| | Original Face: | Base | 5,000,000.000 | 101.402420 | 4,611,165.95 | 103.423500 | 4,703,072.38 | 91,906.43 | 0.25 |
| 3136AJPN0 | FANNIE MAE FNR 2014 19 VJ | | | | | 4.5 | 25 May 2025 | | |
| | | Local | 7,490,439.350 | 109.051470 | 8,168,434.24 | 110.769400 | 8,297,114.73 | 128,680.49 | 0.44 |
| | Original Face: | Base | 8,346,000.000 | 109.051470 | 8,168,434.24 | 110.769400 | 8,297,114.73 | 128,680.49 | 0.44 |
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | | 3.0 | 25 Jan 2033 | | |
| | | Local | 4,149,151.650 | 102.532425 | 4,254,225.79 | 103.588300 | 4,298,035.66 | 43,809.87 | 0.23 |
| | Original Face: | Base | 5,000,000.000 | 102.532425 | 4,254,225.79 | 103.588300 | 4,298,035.66 | 43,809.87 | 0.23 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.0 | 25 Jan 2033 | | |
| | | Local | 5,062,106.640 | 102.957676 | 5,211,827.33 | 103.853300 | 5,257,164.80 | 45,337.47 | 0.28 |
| | Original Face: | Base | 6,000,000.000 | 102.957676 | 5,211,827.33 | 103.853300 | 5,257,164.80 | 45,337.47 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | | 3.5 | 25 Jan 2029 | | |
| | | Local | 8,581,689.990 | 104.646313 | 8,980,422.19 | 105.988400 | 9,095,595.91 | 115,173.72 | 0.48 |
| | Original Face: | Base | 9,284,523.000 | 104.646313 | 8,980,422.19 | 105.988400 | 9,095,595.91 | 115,173.72 | 0.48 |
| 3136AKJ20 | FANNIE MAE FNR 2014 52 GT | | | | | 2.0 | 25 Jan 2029 | | |
| | | Local | 4,166,455.250 | 101.702240 | 4,237,378.30 | 101.105500 | 4,212,515.41 | -24,862.89 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 101.702240 | 4,237,378.30 | 101.105500 | 4,212,515.41 | -24,862.89 | 0.22 |
| 3136AKQJ5 | FANNIEMAE ACES FNA 2014 M8 FA | | | | | 0.4495 | 25 May 2018 | | |
| | | Local | 9,209,917.500 | 100.203784 | 9,228,685.80 | 100.051400 | 9,214,651.40 | -14,034.40 | 0.49 |
| | Original Face: | Base | 10,000,000.000 | 100.203784 | 9,228,685.80 | 100.051400 | 9,214,651.40 | -14,034.40 | 0.49 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | | 3.0 | 25 Mar 2035 | | |
| | | Local | 10,692,273.000 | 102.789131 | 10,990,494.53 | 98.436200 | 10,525,067.23 | -465,427.30 | 0.56 |
| | Original Face: | Base | 10,692,273.000 | 102.789131 | 10,990,494.53 | 98.436200 | 10,525,067.23 | -465,427.30 | 0.56 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | | 5.0 | 01 Nov 2033 | | |
| | | Local | 568,246.720 | 99.829548 | 567,278.13 | 110.681755 | 628,945.44 | 61,667.31 | 0.03 |
| | Original Face: | Base | 6,625,000.000 | 99.829548 | 567,278.13 | 110.681755 | 628,945.44 | 61,667.31 | 0.03 |
| 31371LPL7 | FNMA POOL 255227 FN 05/19 FIXED 4.5 | | | | | 4.5 | 01 May 2019 | | |
| | | Local | 238,544.400 | 99.995967 | 238,534.78 | 103.989272 | 248,060.58 | 9,525.80 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 99.995967 | 238,534.78 | 103.989272 | 248,060.58 | 9,525.80 | 0.01 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | | 5.5 | 01 Feb 2034 | | |
| | | Local | 507,151.380 | 99.919602 | 506,743.64 | 112.954464 | 572,850.12 | 66,106.48 | 0.03 |
| | Original Face: | Base | 6,000,000.000 | 99.919602 | 506,743.64 | 112.954464 | 572,850.12 | 66,106.48 | 0.03 |
| 3137A34T3 | FREDDIE MAC FHR 3763 WV | | | | | 4.5 | 15 Dec 2021 | | |
| | | Local | 3,153,249.950 | 103.431639 | 3,261,458.12 | 106.312500 | 3,352,298.85 | 90,840.73 | 0.18 |
| | Original Face: | Base | 5,000,000.000 | 103.431639 | 3,261,458.12 | 106.312500 | 3,352,298.85 | 90,840.73 | 0.18 |
| 3137A5D27 | FREDDIE MAC FHR 3789 JA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 399,013.900 | 102.459857 | 408,829.07 | 101.128200 | 403,515.57 | -5,313.50 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 102.459857 | 408,829.07 | 101.128200 | 403,515.57 | -5,313.50 | 0.02 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | | 4.333 | 25 Oct 2020 | | |
| | | Local | 5,000,000.000 | 106.455785 | 5,322,789.25 | 110.632700 | 5,531,635.00 | 208,845.75 | 0.29 |
| | Original Face: | Base | 5,000,000.000 | 106.455785 | 5,322,789.25 | 110.632700 | 5,531,635.00 | 208,845.75 | 0.29 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | | 4.5 | 15 Oct 2040 | | |
| | | Local | 2,222,408.940 | 104.912881 | 2,331,593.24 | 106.724000 | 2,371,843.72 | 40,250.48 | 0.13 |
| | Original Face: | Base | 7,703,000.000 | 104.912881 | 2,331,593.24 | 106.724000 | 2,371,843.72 | 40,250.48 | 0.13 |
| 3137A8BY3 | FREDDIE MAC FHR 3820 WA | | | | | 4.0 | 15 Feb 2029 | | |
| | | Local | 2,424,394.520 | 103.387503 | 2,506,520.95 | 103.281900 | 2,503,960.72 | -2,560.23 | 0.13 |
| | Original Face: | Base | 10,316,000.000 | 103.387503 | 2,506,520.95 | 103.281900 | 2,503,960.72 | -2,560.23 | 0.13 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | | 4.0 | 15 Apr 2041 | | |
| | | Local | 2,857,330.200 | 103.674968 | 2,962,336.18 | 107.079100 | 3,059,603.46 | 97,267.28 | 0.16 |
| | Original Face: | Base | 10,000,000.000 | 103.674968 | 2,962,336.18 | 107.079100 | 3,059,603.46 | 97,267.28 | 0.16 |
| 3137A9VR4 | FREDDIE MAC FHR 3835 BA | | | | | 4.0 | 15 Aug 2038 | | |
| | | Local | 5,469,291.100 | 103.480306 | 5,659,639.15 | 106.035400 | 5,799,384.70 | 139,745.55 | 0.31 |
| | Original Face: | Base | 10,000,000.000 | 103.480306 | 5,659,639.15 | 106.035400 | 5,799,384.70 | 139,745.55 | 0.31 |
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.5 | 15 Sep 2041 | | |
| | | Local | 7,220,042.700 | 103.052076 | 7,440,403.88 | 99.130800 | 7,157,286.09 | -283,117.79 | 0.38 |
| | Original Face: | Base | 13,000,000.000 | 103.052076 | 7,440,403.88 | 99.130800 | 7,157,286.09 | -283,117.79 | 0.38 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.0 | 15 Dec 2040 | | |
| | | Local | 3,139,473.450 | 107.937564 | 3,388,671.16 | 107.902400 | 3,387,567.20 | -1,103.96 | 0.18 |
| | Original Face: | Base | 5,000,000.000 | 107.937564 | 3,388,671.16 | 107.902400 | 3,387,567.20 | -1,103.96 | 0.18 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 4,124,001.750 | 102.622962 | 4,232,172.73 | 100.584900 | 4,148,123.04 | -84,049.69 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 102.622962 | 4,232,172.73 | 100.584900 | 4,148,123.04 | -84,049.69 | 0.22 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | | 3.0 | 15 Sep 2042 | | |
| | | Local | 3,996,743.650 | 104.481693 | 4,175,865.42 | 103.045700 | 4,118,472.47 | -57,392.95 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 104.481693 | 4,175,865.42 | 103.045700 | 4,118,472.47 | -57,392.95 | 0.22 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.5 | 15 Jan 2033 | | |
| | | Local | 3,791,559.550 | 101.034726 | 3,830,791.79 | 101.962600 | 3,865,972.70 | 35,180.91 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 101.034726 | 3,830,791.79 | 101.962600 | 3,865,972.70 | 35,180.91 | 0.20 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | | 3.0 | 15 Nov 2032 | | |
| | | Local | 3,943,329.650 | 104.814012 | 4,133,162.03 | 103.840900 | 4,094,789.00 | -38,373.03 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 104.814012 | 4,133,162.03 | 103.840900 | 4,094,789.00 | -38,373.03 | 0.22 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | | 3.5 | 15 May 2041 | | |
| | | Local | 4,138,483.800 | 105.577018 | 4,369,287.78 | 106.395200 | 4,403,148.12 | 33,860.34 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 105.577018 | 4,369,287.78 | 106.395200 | 4,403,148.12 | 33,860.34 | 0.23 |
| 3137B3KZ0 | FREDDIE MAC FHR 4223 DG | | | | | 3.0 | 15 Dec 2038 | | |
| | | Local | 4,177,274.900 | 102.144123 | 4,266,840.80 | 103.614000 | 4,328,241.61 | 61,400.81 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 102.144123 | 4,266,840.80 | 103.614000 | 4,328,241.61 | 61,400.81 | 0.23 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | | 2.5 | 15 Apr 2031 | | |
| | | Local | 810,243.110 | 101.237441 | 820,269.39 | 102.732000 | 832,378.95 | 12,109.56 | 0.04 |
| Original Face: | | Base | 1,000,000.000 | 101.237441 | 820,269.39 | 102.732000 | 832,378.95 | 12,109.56 | 0.04 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | | 3.0 | 15 Dec 2043 | | |
| | | Local | 8,079,987.900 | 103.058912 | 8,327,147.62 | 103.657600 | 8,375,521.54 | 48,373.92 | 0.44 |
| Original Face: | | Base | 10,000,000.000 | 103.058912 | 8,327,147.62 | 103.657600 | 8,375,521.54 | 48,373.92 | 0.44 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | | 3.0 | 15 Aug 2031 | | |
| | | Local | 4,296,267.400 | 102.392971 | 4,399,075.84 | 103.979000 | 4,467,215.88 | 68,140.04 | 0.24 |
| Original Face: | | Base | 5,000,000.000 | 102.392971 | 4,399,075.84 | 103.979000 | 4,467,215.88 | 68,140.04 | 0.24 |
| 3137B8Z34 | FREDDIE MAC FHR 4316 DA | | | | | 3.0 | 15 Feb 2039 | | |
| | | Local | 4,120,832.100 | 102.473097 | 4,222,744.28 | 104.030500 | 4,286,922.24 | 64,177.96 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 102.473097 | 4,222,744.28 | 104.030500 | 4,286,922.24 | 64,177.96 | 0.23 |
| 3137B9SJ5 | FREDDIE MAC FHR 4328 WB | | | | | 3.0 | 15 Jul 2041 | | |
| | | Local | 4,680,703.720 | 103.777095 | 4,857,498.35 | 103.008600 | 4,821,527.37 | -35,970.98 | 0.25 |
| Original Face: | | Base | 6,185,000.000 | 103.777095 | 4,857,498.35 | 103.008600 | 4,821,527.37 | -35,970.98 | 0.25 |
| 3137BAHY1 | FREDDIE MAC FHR 4345 AC | | | | | 3.0 | 15 Mar 2037 | | |
| | | Local | 4,982,750.040 | 103.498606 | 5,157,076.81 | 104.356000 | 5,199,798.63 | 42,721.82 | 0.27 |
| Original Face: | | Base | 6,000,000.000 | 103.498606 | 5,157,076.81 | 104.356000 | 5,199,798.63 | 42,721.82 | 0.27 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | | 3.5 | 15 Jul 2039 | | |
| | | Local | 1,784,977.000 | 98.631566 | 1,760,550.76 | 103.394400 | 1,845,566.26 | 85,015.50 | 0.10 |
| Original Face: | | Base | 1,784,977.000 | 98.631566 | 1,760,550.76 | 103.394400 | 1,845,566.26 | 85,015.50 | 0.10 |
| 3137BBK25 | FREDDIE MAC FHR 4357 MA | | | | | 3.0 | 15 Oct 2042 | | |
| | | Local | 8,471,370.900 | 101.724123 | 8,617,427.73 | 102.268100 | 8,663,510.06 | 46,082.33 | 0.46 |
| Original Face: | | Base | 10,000,000.000 | 101.724123 | 8,617,427.73 | 102.268100 | 8,663,510.06 | 46,082.33 | 0.46 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | | 3.0 | 15 Nov 2025 | | |
| | | Local | 4,728,119.980 | 103.196390 | 4,879,249.13 | 104.145700 | 4,924,133.65 | 44,884.52 | 0.26 |
| | Original Face: | Base | 5,183,921.000 | 103.196390 | 4,879,249.13 | 104.145700 | 4,924,133.65 | 44,884.52 | 0.26 |
| 3137BCGR3 | FREDDIE MAC FHR 4360 DA | | | | | 3.0 | 15 May 2037 | | |
| | | Local | 4,289,133.350 | 103.228527 | 4,427,609.16 | 103.964600 | 4,459,180.33 | 31,571.17 | 0.24 |
| | Original Face: | Base | 5,000,000.000 | 103.228527 | 4,427,609.16 | 103.964600 | 4,459,180.33 | 31,571.17 | 0.24 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.5 | 15 Aug 2029 | | |
| | | Local | 4,134,846.400 | 101.715953 | 4,205,798.41 | 102.173900 | 4,224,733.83 | 18,935.42 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 101.715953 | 4,205,798.41 | 102.173900 | 4,224,733.83 | 18,935.42 | 0.22 |
| 3137BDVQ6 | FREDDIE MAC FHR 4385 TA | | | | | 3.0 | 15 Apr 2039 | | |
| | | Local | 8,827,549.200 | 103.239257 | 9,113,496.22 | 103.900300 | 9,171,850.10 | 58,353.88 | 0.48 |
| | Original Face: | Base | 10,000,000.000 | 103.239257 | 9,113,496.22 | 103.900300 | 9,171,850.10 | 58,353.88 | 0.48 |
| 3137BDY75 | FREDDIE MAC FHR 4387 CB | | | | | 4.0 | 15 Sep 2039 | | |
| | | Local | 5,000,000.000 | 106.004587 | 5,300,229.34 | 106.279200 | 5,313,960.00 | 13,730.66 | 0.28 |
| | Original Face: | Base | 5,000,000.000 | 106.004587 | 5,300,229.34 | 106.279200 | 5,313,960.00 | 13,730.66 | 0.28 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | | 3.0 | 15 Mar 2033 | | |
| | | Local | 4,918,317.400 | 104.183404 | 5,124,070.51 | 103.525800 | 5,091,727.43 | -32,343.08 | 0.27 |
| | Original Face: | Base | 5,000,000.000 | 104.183404 | 5,124,070.51 | 103.525800 | 5,091,727.43 | -32,343.08 | 0.27 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | | 3.0 | 15 May 2033 | | |
| | | Local | 4,933,494.400 | 103.152874 | 5,089,041.28 | 103.429300 | 5,102,678.72 | 13,637.44 | 0.27 |
| | Original Face: | Base | 5,000,000.000 | 103.152874 | 5,089,041.28 | 103.429300 | 5,102,678.72 | 13,637.44 | 0.27 |
| 3137EADB2 | FREDDIE MAC NOTES 01/22 2.375 | | | | | 2.375 | 13 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.629546 | 1,992,590.92 | 101.813500 | 2,036,270.00 | 43,679.08 | 0.11 |
| | | Base | | 99.629546 | 1,992,590.92 | 101.813500 | 2,036,270.00 | 43,679.08 | 0.11 |
| 31381PJ33 | FNMA POOL 466582 FN 11/20 FLOATING VAR | | | | | 0.657 | 01 Nov 2020 | | |
| | | Local | 4,085,000.000 | 100.635953 | 4,110,978.67 | 99.875010 | 4,079,894.16 | -31,084.51 | 0.22 |
| | Original Face: | Base | 4,085,000.000 | 100.635953 | 4,110,978.67 | 99.875010 | 4,079,894.16 | -31,084.51 | 0.22 |
| 31381RAY0 | FNMA POOL 468123 FN 05/18 FIXED 3.84 | | | | | 3.84 | 01 May 2018 | | |
| | | Local | 1,895,000.000 | 105.450177 | 1,998,280.85 | 106.253468 | 2,013,503.22 | 15,222.37 | 0.11 |
| | Original Face: | Base | 1,895,000.000 | 105.450177 | 1,998,280.85 | 106.253468 | 2,013,503.22 | 15,222.37 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | | 4.0 | 01 Jan 2041 | | |
| | | Local | 5,034,385.300 | 104.971363 | 5,284,662.88 | 106.850331 | 5,379,257.36 | 94,594.48 | 0.28 |
| Original Face: | | Base | 10,000,000.000 | 104.971363 | 5,284,662.88 | 106.850331 | 5,379,257.36 | 94,594.48 | 0.28 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.5 | 01 Sep 2026 | | |
| | | Local | 3,524,649.730 | 103.906769 | 3,662,349.66 | 105.427887 | 3,715,963.73 | 53,614.07 | 0.20 |
| Original Face: | | Base | 7,000,000.000 | 103.906769 | 3,662,349.66 | 105.427887 | 3,715,963.73 | 53,614.07 | 0.20 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 2.386 | 01 Nov 2035 | | |
| | | Local | 2,129,278.300 | 104.213423 | 2,218,993.80 | 106.304139 | 2,263,510.96 | 44,517.16 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 104.213423 | 2,218,993.80 | 106.304139 | 2,263,510.96 | 44,517.16 | 0.12 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.5 | 01 Apr 2041 | | |
| | | Local | 8,603,521.000 | 106.912991 | 9,198,281.63 | 108.720601 | 9,353,799.74 | 155,518.11 | 0.49 |
| Original Face: | | Base | 20,000,000.000 | 106.912991 | 9,198,281.63 | 108.720601 | 9,353,799.74 | 155,518.11 | 0.49 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | | 2.351 | 01 May 2036 | | |
| | | Local | 2,257,375.600 | 104.370579 | 2,356,035.99 | 106.012495 | 2,393,100.20 | 37,064.21 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 104.370579 | 2,356,035.99 | 106.012495 | 2,393,100.20 | 37,064.21 | 0.13 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | | 6.094 | 01 Oct 2037 | | |
| | | Local | 1,214,779.840 | 108.093614 | 1,313,099.43 | 106.961931 | 1,299,351.97 | -13,747.46 | 0.07 |
| Original Face: | | Base | 4,000,000.000 | 108.093614 | 1,313,099.43 | 106.961931 | 1,299,351.97 | -13,747.46 | 0.07 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | | 4.0 | 01 Aug 2032 | | |
| | | Local | 5,691,251.840 | 105.802096 | 6,021,463.73 | 108.152608 | 6,155,237.29 | 133,773.56 | 0.33 |
| Original Face: | | Base | 8,000,000.000 | 105.802096 | 6,021,463.73 | 108.152608 | 6,155,237.29 | 133,773.56 | 0.33 |
| 3138EJRP5 | FNMA POOL AL2293 FN 06/21 FIXED VAR | | | | | 4.38 | 01 Jun 2021 | | |
| | | Local | 4,608,962.400 | 111.583839 | 5,142,857.17 | 110.977841 | 5,114,926.96 | -27,930.21 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 111.583839 | 5,142,857.17 | 110.977841 | 5,114,926.96 | -27,930.21 | 0.27 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | | 5.488 | 01 Aug 2037 | | |
| | | Local | 1,126,987.400 | 108.435342 | 1,222,052.64 | 105.330394 | 1,187,060.27 | -34,992.37 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 108.435342 | 1,222,052.64 | 105.330394 | 1,187,060.27 | -34,992.37 | 0.06 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | | 3.0 | 01 Mar 2028 | | |
| | | Local | 4,168,058.640 | 103.533635 | 4,315,342.61 | 104.046092 | 4,336,702.13 | 21,359.52 | 0.23 |
| Original Face: | | Base | 6,000,000.000 | 103.533635 | 4,315,342.61 | 104.046092 | 4,336,702.13 | 21,359.52 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138EMEK3 | FNMA POOL AL4637 FN 11/27 FIXED VAR | | | | | 2.5 | 01 Nov 2027 | | |
| | | Local | 3,890,906.450 | 100.912359 | 3,926,405.47 | 102.475445 | 3,987,223.70 | 60,818.23 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 100.912359 | 3,926,405.47 | 102.475445 | 3,987,223.70 | 60,818.23 | 0.21 |
| 3138EMJG7 | FNMA POOL AL4762 FN 01/21 FIXED VAR | | | | | 3.559 | 01 Jan 2021 | | |
| | | Local | 9,525,909.500 | 105.308687 | 10,031,610.20 | 107.258612 | 10,217,358.31 | 185,748.11 | 0.54 |
| | Original Face: | Base | 10,000,000.000 | 105.308687 | 10,031,610.20 | 107.258612 | 10,217,358.31 | 185,748.11 | 0.54 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.5 | 01 Oct 2032 | | |
| | | Local | 4,655,745.100 | 101.689491 | 4,734,403.51 | 100.162148 | 4,663,294.30 | -71,109.21 | 0.25 |
| | Original Face: | Base | 5,948,304.000 | 101.689491 | 4,734,403.51 | 100.162148 | 4,663,294.30 | -71,109.21 | 0.25 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.5 | 01 Sep 2033 | | |
| | | Local | 5,072,578.920 | 102.995339 | 5,224,519.86 | 105.356933 | 5,344,313.57 | 119,793.71 | 0.28 |
| | Original Face: | Base | 6,000,000.000 | 102.995339 | 5,224,519.86 | 105.356933 | 5,344,313.57 | 119,793.71 | 0.28 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.0 | 01 Jan 2034 | | |
| | | Local | 9,914,688.870 | 105.949419 | 10,504,555.21 | 107.652629 | 10,673,423.23 | 168,868.02 | 0.56 |
| | Original Face: | Base | 11,523,254.000 | 105.949419 | 10,504,555.21 | 107.652629 | 10,673,423.23 | 168,868.02 | 0.56 |
| 31393CPK3 | FANNIE MAE FNR 2003 55 WA | | | | | 4.0 | 25 Mar 2033 | | |
| | | Local | 35,658.750 | 99.778007 | 35,579.59 | 101.070600 | 36,040.51 | 460.92 | 0.00 |
| | Original Face: | Base | 5,000,000.000 | 99.778007 | 35,579.59 | 101.070600 | 36,040.51 | 460.92 | 0.00 |
| 31393T7D2 | FANNIE MAE FNR 2003 125 AY | | | | | 4.0 | 25 Dec 2018 | | |
| | | Local | 1,193,671.350 | 101.570331 | 1,212,415.94 | 103.145700 | 1,231,220.67 | 18,804.73 | 0.07 |
| | Original Face: | Base | 5,000,000.000 | 101.570331 | 1,212,415.94 | 103.145700 | 1,231,220.67 | 18,804.73 | 0.07 |
| 31393XMJ3 | FANNIE MAE FNR 2004 19 AY | | | | | 4.0 | 25 Apr 2019 | | |
| | | Local | 1,504,853.650 | 101.813772 | 1,532,148.26 | 103.186400 | 1,552,804.31 | 20,656.05 | 0.08 |
| | Original Face: | Base | 5,000,000.000 | 101.813772 | 1,532,148.26 | 103.186400 | 1,552,804.31 | 20,656.05 | 0.08 |
| 31394A3E4 | FANNIE MAE FNR 2004 70 BD | | | | | 4.5 | 25 Oct 2019 | | |
| | | Local | 958,892.450 | 102.092623 | 978,958.45 | 103.971000 | 996,970.07 | 18,011.62 | 0.05 |
| | Original Face: | Base | 5,000,000.000 | 102.092623 | 978,958.45 | 103.971000 | 996,970.07 | 18,011.62 | 0.05 |
| 31394GJC8 | FREDDIE MAC FHR 2649 PJ | | | | | 3.5 | 15 Jun 2033 | | |
| | | Local | 132,502.000 | 99.850357 | 132,303.72 | 103.474900 | 137,106.31 | 4,802.59 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 99.850357 | 132,303.72 | 103.474900 | 137,106.31 | 4,802.59 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31394MNR7 | FREDDIE MAC FHR 2715 NG | | | | | 4.5 | 15 Dec 2018 | | |
| | | Local | 283,422.850 | 102.457628 | 290,388.33 | 104.290400 | 295,582.82 | 5,194.49 | 0.02 |
| Original Face: | | Base | 760,000.000 | 102.457628 | 290,388.33 | 104.290400 | 295,582.82 | 5,194.49 | 0.02 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | | 6.0 | 15 May 2035 | | |
| | | Local | 581,168.150 | 101.924804 | 592,354.50 | 115.491000 | 671,196.91 | 78,842.41 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 101.924804 | 592,354.50 | 115.491000 | 671,196.91 | 78,842.41 | 0.04 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 6.01783 | 25 Sep 2039 | | |
| | | Local | 1,534,444.200 | 106.056292 | 1,627,374.62 | 115.745300 | 1,776,047.04 | 148,672.42 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 106.056292 | 1,627,374.62 | 115.745300 | 1,776,047.04 | 148,672.42 | 0.09 |
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | | 4.0 | 25 Jul 2024 | | |
| | | Local | 690,176.880 | 102.735029 | 709,053.42 | 103.876500 | 716,931.59 | 7,878.17 | 0.04 |
| Original Face: | | Base | 6,000,000.000 | 102.735029 | 709,053.42 | 103.876500 | 716,931.59 | 7,878.17 | 0.04 |
| 31396QLE7 | FANNIE MAE FNR 2009 52 KC | | | | | 4.5 | 25 Jul 2024 | | |
| | | Local | 376,010.100 | 102.221172 | 384,361.93 | 103.815600 | 390,357.14 | 5,995.21 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 102.221172 | 384,361.93 | 103.815600 | 390,357.14 | 5,995.21 | 0.02 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.56358 | 25 Aug 2039 | | |
| | | Local | 3,732,498.800 | 103.252836 | 3,853,910.88 | 113.352300 | 4,230,873.24 | 376,962.36 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 103.252836 | 3,853,910.88 | 113.352300 | 4,230,873.24 | 376,962.36 | 0.22 |
| 31397MD46 | FANNIE MAE FNR 2008 92 AY | | | | | 4.0 | 25 Dec 2023 | | |
| | | Local | 1,742,500.560 | 103.549763 | 1,804,355.20 | 103.325600 | 1,800,449.16 | -3,906.04 | 0.10 |
| Original Face: | | Base | 6,000,000.000 | 103.549763 | 1,804,355.20 | 103.325600 | 1,800,449.16 | -3,906.04 | 0.10 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | | 3.0 | 25 Apr 2026 | | |
| | | Local | 5,000,000.000 | 99.259123 | 4,962,956.16 | 101.349400 | 5,067,470.00 | 104,513.84 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 99.259123 | 4,962,956.16 | 101.349400 | 5,067,470.00 | 104,513.84 | 0.27 |
| 31397SGM0 | FANNIE MAE FNR 2011 27 JQ | | | | | 4.0 | 25 Sep 2039 | | |
| | | Local | 1,508,219.900 | 103.428307 | 1,559,926.31 | 103.420700 | 1,559,811.58 | -114.73 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 103.428307 | 1,559,926.31 | 103.420700 | 1,559,811.58 | -114.73 | 0.08 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 6.05572 | 25 Oct 2040 | | |
| | | Local | 2,097,707.850 | 109.963412 | 2,306,711.13 | 115.447100 | 2,421,742.88 | 115,031.75 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 109.963412 | 2,306,711.13 | 115.447100 | 2,421,742.88 | 115,031.75 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31401EBE8 | FNMA POOL 705737 FN 06/18 FIXED 5 | | | | | 5.0 | 01 Jun 2018 | | |
| | | Local | 253,063.900 | 100.116390 | 253,358.44 | 104.094315 | 263,425.13 | 10,066.69 | 0.01 |
| | Original Face: | Base | 10,000,000.000 | 100.116390 | 253,358.44 | 104.094315 | 263,425.13 | 10,066.69 | 0.01 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.0 | 01 Apr 2034 | | |
| | | Local | 2,476,761.060 | 99.536903 | 2,465,291.25 | 112.257850 | 2,780,358.72 | 315,067.47 | 0.15 |
| | Original Face: | Base | 11,959,998.000 | 99.536903 | 2,465,291.25 | 112.257850 | 2,780,358.72 | 315,067.47 | 0.15 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.0 | 01 Nov 2019 | | |
| | | Local | 504,255.300 | 100.462668 | 506,588.33 | 104.094315 | 524,901.10 | 18,312.77 | 0.03 |
| | Original Face: | Base | 10,000,000.000 | 100.462668 | 506,588.33 | 104.094315 | 524,901.10 | 18,312.77 | 0.03 |
| 31403DC72 | FNMA POOL 745394 FN 11/20 FIXED VAR | | | | | 4.5 | 01 Nov 2020 | | |
| | | Local | 238,020.440 | 103.158939 | 245,539.36 | 104.209388 | 248,039.64 | 2,500.28 | 0.01 |
| | Original Face: | Base | 3,640,000.000 | 103.158939 | 245,539.36 | 104.209388 | 248,039.64 | 2,500.28 | 0.01 |
| 31403DE39 | FNMA POOL 745454 FN 12/20 FIXED VAR | | | | | 4.0 | 01 Dec 2020 | | |
| | | Local | 342,611.590 | 100.651487 | 344,843.66 | 104.709364 | 358,746.42 | 13,902.76 | 0.02 |
| | Original Face: | Base | 4,300,000.000 | 100.651487 | 344,843.66 | 104.709364 | 358,746.42 | 13,902.76 | 0.02 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.0 | 01 Feb 2035 | | |
| | | Local | 477,336.400 | 99.193349 | 473,485.96 | 110.542841 | 527,661.22 | 54,175.26 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 99.193349 | 473,485.96 | 110.542841 | 527,661.22 | 54,175.26 | 0.03 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.5 | 01 Dec 2033 | | |
| | | Local | 445,569.220 | 100.785097 | 449,067.37 | 112.556521 | 501,517.21 | 52,449.84 | 0.03 |
| | Original Face: | Base | 6,500,000.000 | 100.785097 | 449,067.37 | 112.556521 | 501,517.21 | 52,449.84 | 0.03 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.5 | 01 Feb 2034 | | |
| | | Local | 842,676.640 | 100.185820 | 844,242.50 | 113.333458 | 955,034.58 | 110,792.08 | 0.05 |
| | Original Face: | Base | 8,000,000.000 | 100.185820 | 844,242.50 | 113.333458 | 955,034.58 | 110,792.08 | 0.05 |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | | 5.5 | 01 Aug 2034 | | |
| | | Local | 705,222.390 | 100.606447 | 709,499.19 | 111.760588 | 788,160.69 | 78,661.50 | 0.04 |
| | Original Face: | Base | 5,457,127.000 | 100.606447 | 709,499.19 | 111.760588 | 788,160.69 | 78,661.50 | 0.04 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.5 | 01 Nov 2034 | | |
| | | Local | 483,310.300 | 100.679419 | 486,594.00 | 113.023841 | 546,255.87 | 59,661.87 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 100.679419 | 486,594.00 | 113.023841 | 546,255.87 | 59,661.87 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.5 | 01 Dec 2034 | | |
| | | Local | 1,592,219.870 | 101.246079 | 1,612,060.19 | 113.345768 | 1,804,713.84 | 192,653.65 | 0.10 |
| | Original Face: | Base | 10,547,657.000 | 101.246079 | 1,612,060.19 | 113.345768 | 1,804,713.84 | 192,653.65 | 0.10 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.5 | 01 Sep 2034 | | |
| | | Local | 2,012,569.300 | 100.700835 | 2,026,674.08 | 113.990769 | 2,294,143.22 | 267,469.14 | 0.12 |
| | Original Face: | Base | 17,500,000.000 | 100.700835 | 2,026,674.08 | 113.990769 | 2,294,143.22 | 267,469.14 | 0.12 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.5 | 01 Feb 2036 | | |
| | | Local | 718,949.700 | 104.302661 | 749,883.67 | 112.032648 | 805,458.39 | 55,574.72 | 0.04 |
| | Original Face: | Base | 9,397,749.000 | 104.302661 | 749,883.67 | 112.032648 | 805,458.39 | 55,574.72 | 0.04 |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.5 | 01 Aug 2039 | | |
| | | Local | 2,411,105.610 | 106.296565 | 2,562,922.44 | 112.792541 | 2,719,547.28 | 156,624.84 | 0.14 |
| | Original Face: | Base | 9,100,000.000 | 106.296565 | 2,562,922.44 | 112.792541 | 2,719,547.28 | 156,624.84 | 0.14 |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | | 4.0 | 01 Mar 2026 | | |
| | | Local | 2,294,881.800 | 102.020267 | 2,341,244.55 | 106.539691 | 2,444,959.98 | 103,715.43 | 0.13 |
| | Original Face: | Base | 7,060,000.000 | 102.020267 | 2,341,244.55 | 106.539691 | 2,444,959.98 | 103,715.43 | 0.13 |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.0 | 01 Jul 2026 | | |
| | | Local | 2,104,735.620 | 104.565773 | 2,200,833.07 | 106.509702 | 2,241,747.64 | 40,914.57 | 0.12 |
| | Original Face: | Base | 6,000,000.000 | 104.565773 | 2,200,833.07 | 106.509702 | 2,241,747.64 | 40,914.57 | 0.12 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.0 | 01 Jan 2042 | | |
| | | Local | 3,069,834.150 | 105.049813 | 3,224,855.03 | 106.933672 | 3,282,686.38 | 57,831.35 | 0.17 |
| | Original Face: | Base | 5,000,000.000 | 105.049813 | 3,224,855.03 | 106.933672 | 3,282,686.38 | 57,831.35 | 0.17 |
| 31417GWJ1 | FNMA POOL AB9648 FN 06/28 FIXED 2.5 | | | | | 2.5 | 01 Jun 2028 | | |
| | | Local | 3,911,053.200 | 101.746612 | 3,979,364.12 | 102.480567 | 4,008,069.50 | 28,705.38 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 101.746612 | 3,979,364.12 | 102.480567 | 4,008,069.50 | 28,705.38 | 0.21 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.0 | 01 Jan 2025 | | |
| | | Local | 1,154,529.180 | 101.977213 | 1,177,356.68 | 105.761391 | 1,221,046.12 | 43,689.44 | 0.06 |
| | Original Face: | Base | 7,000,000.000 | 101.977213 | 1,177,356.68 | 105.761391 | 1,221,046.12 | 43,689.44 | 0.06 |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.5 | 01 Mar 2034 | | |
| | | Local | 3,922,782.350 | 103.739592 | 4,069,478.40 | 105.196122 | 4,126,614.91 | 57,136.51 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 103.739592 | 4,069,478.40 | 105.196122 | 4,126,614.91 | 57,136.51 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.0 | 01 Mar 2034 | | |
| | | Local | 6,263,022.580 | 105.289365 | 6,594,296.69 | 107.323896 | 6,721,719.84 | 127,423.15 | 0.36 |
| | Original Face: | Base | 7,899,440.000 | 105.289365 | 6,594,296.69 | 107.323896 | 6,721,719.84 | 127,423.15 | 0.36 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.5 | 01 Apr 2034 | | |
| | | Local | 6,559,845.600 | 108.029430 | 7,086,563.83 | 109.183684 | 7,162,281.09 | 75,717.26 | 0.38 |
| | Original Face: | Base | 8,000,000.000 | 108.029430 | 7,086,563.83 | 109.183684 | 7,162,281.09 | 75,717.26 | 0.38 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | | 2.447 | 01 Feb 2037 | | |
| | | Local | 1,631,159.750 | 103.868882 | 1,694,267.40 | 106.526421 | 1,737,616.10 | 43,348.70 | 0.09 |
| | Original Face: | Base | 5,000,000.000 | 103.868882 | 1,694,267.40 | 106.526421 | 1,737,616.10 | 43,348.70 | 0.09 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | | 5.75 | 01 Sep 2032 | | |
| | | Local | 1,115,972.750 | 108.057778 | 1,205,895.36 | 114.085976 | 1,273,168.40 | 67,273.04 | 0.07 |
| | Original Face: | Base | 3,262,241.000 | 108.057778 | 1,205,895.36 | 114.085976 | 1,273,168.40 | 67,273.04 | 0.07 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | | 2.368 | 01 Jan 2037 | | |
| | | Local | 2,546,928.360 | 103.862566 | 2,645,305.15 | 106.909263 | 2,722,902.34 | 77,597.19 | 0.14 |
| | Original Face: | Base | 6,271,091.000 | 103.862566 | 2,645,305.15 | 106.909263 | 2,722,902.34 | 77,597.19 | 0.14 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | | 3.5 | 01 Dec 2025 | | |
| | | Local | 3,638,556.960 | 104.892081 | 3,816,558.13 | 105.651729 | 3,844,198.34 | 27,640.21 | 0.20 |
| | Original Face: | Base | 12,000,000.000 | 104.892081 | 3,816,558.13 | 105.651729 | 3,844,198.34 | 27,640.21 | 0.20 |
| 31677QAV1 | FIFTH THIRD BANK SR UNSECURED 02/18 1.45 | | | | | 1.45 | 28 Feb 2018 | | |
| | | Local | 15,000,000.000 | 99.910443 | 14,986,566.38 | 98.868600 | 14,830,290.00 | -156,276.38 | 0.78 |
| | | Base | | 99.910443 | 14,986,566.38 | 98.868600 | 14,830,290.00 | -156,276.38 | 0.78 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | | 5.95 | 01 Feb 2038 | | |
| | | Local | 5,000,000.000 | 99.594084 | 4,979,704.21 | 125.804300 | 6,290,215.00 | 1,310,510.79 | 0.33 |
| | | Base | | 99.594084 | 4,979,704.21 | 125.804300 | 6,290,215.00 | 1,310,510.79 | 0.33 |
| 345397WD1 | FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3 | | | | | 3.0 | 12 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.986865 | 9,998,686.50 | 101.719900 | 10,171,990.00 | 173,303.50 | 0.54 |
| | | Base | | 99.986865 | 9,998,686.50 | 101.719900 | 10,171,990.00 | 173,303.50 | 0.54 |
| 35671DAU9 | FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55 | | | | | 3.55 | 01 Mar 2022 | | |
| | | Local | 5,000,000.000 | 99.838840 | 4,991,942.02 | 77.000000 | 3,850,000.00 | -1,141,942.02 | 0.20 |
| | | Base | | 99.838840 | 4,991,942.02 | 77.000000 | 3,850,000.00 | -1,141,942.02 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.6476 | 15 Mar 2020 | | |
| | | Local | 5,000,000.000 | 99.977535 | 4,998,876.76 | 100.104600 | 5,005,230.00 | 6,353.24 | 0.26 |
| | Original Face: | Base | 5,000,000.000 | 99.977535 | 4,998,876.76 | 100.104600 | 5,005,230.00 | 6,353.24 | 0.26 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.5 | 20 Jun 2040 | | |
| | | Local | 5,972,015.100 | 111.259057 | 6,644,407.68 | 111.132716 | 6,636,862.58 | -7,545.10 | 0.35 |
| | Original Face: | Base | 6,000,000.000 | 111.259057 | 6,644,407.68 | 111.132716 | 6,636,862.58 | -7,545.10 | 0.35 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | | 5.5 | 15 Oct 2033 | | |
| | | Local | 486,786.720 | 101.219826 | 492,724.67 | 114.832629 | 558,989.99 | 66,265.32 | 0.03 |
| | Original Face: | Base | 7,000,000.000 | 101.219826 | 492,724.67 | 114.832629 | 558,989.99 | 66,265.32 | 0.03 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | | 3.5 | 20 Nov 2041 | | |
| | | Local | 1,839,287.050 | 103.267094 | 1,899,378.29 | 103.009767 | 1,894,645.30 | -4,732.99 | 0.10 |
| | Original Face: | Base | 5,000,000.000 | 103.267094 | 1,899,378.29 | 103.009767 | 1,894,645.30 | -4,732.99 | 0.10 |
| 36206YCN9 | GNMA POOL 424977 GN 10/18 FIXED 4 | | | | | 4.0 | 15 Oct 2018 | | |
| | | Local | 343,534.880 | 99.888145 | 343,150.62 | 105.677039 | 363,037.49 | 19,886.87 | 0.02 |
| | Original Face: | Base | 7,500,000.000 | 99.888145 | 343,150.62 | 105.677039 | 363,037.49 | 19,886.87 | 0.02 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | | 5.0 | 20 Sep 2041 | | |
| | | Local | 4,845,604.340 | 109.931179 | 5,326,830.00 | 108.661889 | 5,265,325.21 | -61,504.79 | 0.28 |
| | Original Face: | Base | 5,000,000.000 | 109.931179 | 5,326,830.00 | 108.661889 | 5,265,325.21 | -61,504.79 | 0.28 |
| 36249KAA8 | GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A | | | | | 3.679 | 10 Aug 2043 | | |
| | | Local | 3,300,435.650 | 105.162745 | 3,470,828.72 | 103.279500 | 3,408,673.44 | -62,155.28 | 0.18 |
| | Original Face: | Base | 10,000,000.000 | 105.162745 | 3,470,828.72 | 103.279500 | 3,408,673.44 | -62,155.28 | 0.18 |
| 36290X3X6 | GNMA POOL 621014 GN 09/18 FIXED 4 | | | | | 4.0 | 15 Sep 2018 | | |
| | | Local | 297,146.900 | 99.935725 | 296,955.91 | 105.677039 | 314,016.05 | 17,060.14 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 99.935725 | 296,955.91 | 105.677039 | 314,016.05 | 17,060.14 | 0.02 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | | 5.5 | 15 Mar 2034 | | |
| | | Local | 415,682.230 | 101.142077 | 420,429.64 | 114.994738 | 478,012.69 | 57,583.05 | 0.03 |
| | Original Face: | Base | 7,322,535.000 | 101.142077 | 420,429.64 | 114.994738 | 478,012.69 | 57,583.05 | 0.03 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | 5.0 | 15 Jul 2039 | | |
| | | Local | 2,811,180.330 | 106.426541 | 2,991,841.99 | 111.992816 | 3,148,320.01 | 156,478.02 | 0.17 |
| | Original Face: | Base | 8,800,000.000 | 106.426541 | 2,991,841.99 | 111.992816 | 3,148,320.01 | 156,478.02 | 0.17 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 369604BC6 | GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25 | | | | | 5.25 | 06 Dec 2017 | | |
| | | Local | 5,000,000.000 | 99.817772 | 4,990,888.59 | 107.844700 | 5,392,235.00 | 401,346.41 | 0.28 |
| | | Base | | 99.817772 | 4,990,888.59 | 107.844700 | 5,392,235.00 | 401,346.41 | 0.28 |
| 36962G3H5 | GENERAL ELEC CAP CORP COMPANY GUAR 09/17 5.625 | | | | | 5.625 | 15 Sep 2017 | | |
| | | Local | 5,000,000.000 | 99.931087 | 4,996,554.37 | 108.151600 | 5,407,580.00 | 411,025.63 | 0.29 |
| | | Base | | 99.931087 | 4,996,554.37 | 108.151600 | 5,407,580.00 | 411,025.63 | 0.29 |
| 36962G5W0 | GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3 | | | | | 2.3 | 27 Apr 2017 | | |
| | | Local | 5,000,000.000 | 100.066526 | 5,003,326.28 | 101.628100 | 5,081,405.00 | 78,078.72 | 0.27 |
| | | Base | | 100.066526 | 5,003,326.28 | 101.628100 | 5,081,405.00 | 78,078.72 | 0.27 |
| 36966THT2 | GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR | | | | | 1.28585 | 15 Mar 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.997300 | 9,999,730.00 | -270.00 | 0.53 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.997300 | 9,999,730.00 | -270.00 | 0.53 |
| 370334BS2 | GENERAL MILLS INC SR UNSECURED 01/16 VAR | | | | | 0.4936 | 28 Jan 2016 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.898000 | 4,994,900.00 | -5,100.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.898000 | 4,994,900.00 | -5,100.00 | 0.26 |
| 38141GFG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95 | | | | | 5.95 | 18 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.966157 | 4,998,307.85 | 108.989400 | 5,449,470.00 | 451,162.15 | 0.29 |
| | | Base | | 99.966157 | 4,998,307.85 | 108.989400 | 5,449,470.00 | 451,162.15 | 0.29 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.4968 | 30 Apr 2018 | | |
| | | Local | 9,000,000.000 | 100.000000 | 9,000,000.00 | 100.985000 | 9,088,650.00 | 88,650.00 | 0.48 |
| | | Base | | 100.000000 | 9,000,000.00 | 100.985000 | 9,088,650.00 | 88,650.00 | 0.48 |
| 38238QAM8 | GOODRICH CORP SR UNSECURED 02/18 6.8 | | | | | 6.8 | 01 Feb 2018 | | |
| | | Local | 1,800,000.000 | 110.819558 | 1,994,752.05 | 112.326100 | 2,021,869.80 | 27,117.75 | 0.11 |
| | | Base | | 110.819558 | 1,994,752.05 | 112.326100 | 2,021,869.80 | 27,117.75 | 0.11 |
| 38259PAD4 | GOOGLE INC SR UNSECURED 02/24 3.375 | | | | | 3.375 | 25 Feb 2024 | | |
| | | Local | 5,000,000.000 | 99.985594 | 4,999,279.70 | 101.882500 | 5,094,125.00 | 94,845.30 | 0.27 |
| | | Base | | 99.985594 | 4,999,279.70 | 101.882500 | 5,094,125.00 | 94,845.30 | 0.27 |
| 38373M8F0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C | | | | | 5.1 | 16 Dec 2043 | | |
| | | Local | 1,307,520.720 | 108.880695 | 1,423,637.65 | 101.411800 | 1,325,980.30 | -97,657.35 | 0.07 |
| Original Face: | | Base | 4,000,000.000 | 108.880695 | 1,423,637.65 | 101.411800 | 1,325,980.30 | -97,657.35 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | 3.5 | 16 Apr 2042 | | |
| | | Local | 1,561,317.150 | 107.804671 | 1,683,172.81 | 104.542800 | 1,632,244.67 | -50,928.14 | 0.09 |
| Original Face: | | Base | 2,500,000.000 | 107.804671 | 1,683,172.81 | 104.542800 | 1,632,244.67 | -50,928.14 | 0.09 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | 3.5 | 20 Apr 2042 | | |
| | | Local | 5,801,434.800 | 107.555597 | 6,239,767.85 | 103.058500 | 5,978,871.68 | -260,896.17 | 0.32 |
| Original Face: | | Base | 8,000,000.000 | 107.555597 | 6,239,767.85 | 103.058500 | 5,978,871.68 | -260,896.17 | 0.32 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | 3.0 | 16 Oct 2039 | | |
| | | Local | 1,596,096.100 | 104.375399 | 1,665,931.68 | 102.657300 | 1,638,509.16 | -27,422.52 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 104.375399 | 1,665,931.68 | 102.657300 | 1,638,509.16 | -27,422.52 | 0.09 |
| 38376CRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC | | | | | 4.5 | 20 May 2038 | | |
| | | Local | 1,579,173.410 | 103.764424 | 1,638,620.20 | 103.372200 | 1,632,426.30 | -6,193.90 | 0.09 |
| Original Face: | | Base | 7,440,000.000 | 103.764424 | 1,638,620.20 | 103.372200 | 1,632,426.30 | -6,193.90 | 0.09 |
| 38376FNL2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG | | | | | 4.5 | 20 Jul 2038 | | |
| | | Local | 1,004,892.300 | 103.580926 | 1,040,876.75 | 104.804800 | 1,053,175.37 | 12,298.62 | 0.06 |
| Original Face: | | Base | 4,500,000.000 | 103.580926 | 1,040,876.75 | 104.804800 | 1,053,175.37 | 12,298.62 | 0.06 |
| 38376GW30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B | | | | | 3.0 | 16 Feb 2041 | | |
| | | Local | 5,744,302.010 | 102.841134 | 5,907,505.34 | 100.571500 | 5,777,130.70 | -130,374.64 | 0.31 |
| Original Face: | | Base | 6,500,000.000 | 102.841134 | 5,907,505.34 | 100.571500 | 5,777,130.70 | -130,374.64 | 0.31 |
| 38376TCB6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD | | | | | 4.5 | 20 Jul 2037 | | |
| | | Local | 2,320,057.930 | 105.310512 | 2,443,264.89 | 103.601000 | 2,403,603.22 | -39,661.67 | 0.13 |
| Original Face: | | Base | 7,600,000.000 | 105.310512 | 2,443,264.89 | 103.601000 | 2,403,603.22 | -39,661.67 | 0.13 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | | 5.7344 | 20 Aug 2034 | | |
| | | Local | 1,799,211.000 | 109.412865 | 1,968,568.31 | 113.025700 | 2,033,570.83 | 65,002.52 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 109.412865 | 1,968,568.31 | 113.025700 | 2,033,570.83 | 65,002.52 | 0.11 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | | 6.11419 | 20 Apr 2037 | | |
| | | Local | 4,128,077.300 | 110.478087 | 4,560,620.83 | 112.461600 | 4,642,501.78 | 81,880.95 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 110.478087 | 4,560,620.83 | 112.461600 | 4,642,501.78 | 81,880.95 | 0.25 |
| 38378BDT3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B | | | | | 2.68692 | 16 Aug 2041 | | |
| | | Local | 3,250,000.000 | 103.796346 | 3,373,381.25 | 101.166200 | 3,287,901.50 | -85,479.75 | 0.17 |
| Original Face: | | Base | 3,250,000.000 | 103.796346 | 3,373,381.25 | 101.166200 | 3,287,901.50 | -85,479.75 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38378BUA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B | | | | | 2.67631 | 16 Oct 2047 | | |
| | | Local | 5,000,000.000 | 104.568167 | 5,228,408.35 | 99.875200 | 4,993,760.00 | -234,648.35 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 104.568167 | 5,228,408.35 | 99.875200 | 4,993,760.00 | -234,648.35 | 0.26 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | | 3.0 | 16 Oct 2051 | | |
| | | Local | 2,000,000.000 | 99.643838 | 1,992,876.75 | 97.966000 | 1,959,320.00 | -33,556.75 | 0.10 |
| Original Face: | | Base | 2,000,000.000 | 99.643838 | 1,992,876.75 | 97.966000 | 1,959,320.00 | -33,556.75 | 0.10 |
| 38378NY56 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC | | | | | 2.25 | 16 Dec 2047 | | |
| | | Local | 2,924,253.270 | 100.288866 | 2,932,700.43 | 101.011500 | 2,953,832.09 | 21,131.66 | 0.16 |
| Original Face: | | Base | 3,000,000.000 | 100.288866 | 2,932,700.43 | 101.011500 | 2,953,832.09 | 21,131.66 | 0.16 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.5 | 20 Sep 2043 | | |
| | | Local | 5,429,000.000 | 97.444443 | 5,290,258.79 | 103.524400 | 5,620,339.68 | 330,080.89 | 0.30 |
| Original Face: | | Base | 5,429,000.000 | 97.444443 | 5,290,258.79 | 103.524400 | 5,620,339.68 | 330,080.89 | 0.30 |
| 38379GMY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ | | | | | 3.0 | 20 Nov 2043 | | |
| | | Local | 3,494,023.650 | 102.976132 | 3,598,010.39 | 103.325300 | 3,610,210.42 | 12,200.03 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 102.976132 | 3,598,010.39 | 103.325300 | 3,610,210.42 | 12,200.03 | 0.19 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.95 | 16 Oct 2029 | | |
| | | Local | 2,917,314.720 | 103.636283 | 3,023,396.55 | 102.902900 | 3,002,001.45 | -21,395.10 | 0.16 |
| Original Face: | | Base | 3,000,000.000 | 103.636283 | 3,023,396.55 | 102.902900 | 3,002,001.45 | -21,395.10 | 0.16 |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.2 | 16 Aug 2055 | | |
| | | Local | 9,977,899.200 | 99.875103 | 9,965,437.08 | 100.021100 | 9,980,004.54 | 14,567.46 | 0.53 |
| Original Face: | | Base | 10,000,000.000 | 99.875103 | 9,965,437.08 | 100.021100 | 9,980,004.54 | 14,567.46 | 0.53 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | | 3.2 | 21 Aug 2025 | | |
| | | Local | 5,000,000.000 | 99.703325 | 4,985,166.26 | 100.172200 | 5,008,610.00 | 23,443.74 | 0.26 |
| | | Base | | 99.703325 | 4,985,166.26 | 100.172200 | 5,008,610.00 | 23,443.74 | 0.26 |
| 43814CAD1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4 | | | | | 0.62 | 21 Mar 2019 | | |
| | | Local | 5,000,000.000 | 99.995690 | 4,999,784.48 | 99.886200 | 4,994,310.00 | -5,474.48 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 99.995690 | 4,999,784.48 | 99.886200 | 4,994,310.00 | -5,474.48 | 0.26 |
| 438516AX4 | HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3 | | | | | 5.3 | 01 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.909863 | 4,995,493.13 | 109.332400 | 5,466,620.00 | 471,126.87 | 0.29 |
| | | Base | | 99.909863 | 4,995,493.13 | 109.332400 | 5,466,620.00 | 471,126.87 | 0.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | | 6.5 | 15 Jan 2028 | | |
| | | Local | 10,000,000.000 | 126.108232 | 12,610,823.18 | 124.061500 | 12,406,150.00 | -204,673.18 | 0.66 |
| | | Base | | 126.108232 | 12,610,823.18 | 124.061500 | 12,406,150.00 | -204,673.18 | 0.66 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | | 6.4 | 15 May 2038 | | |
| | | Local | 5,000,000.000 | 99.126133 | 4,956,306.65 | 125.317100 | 6,265,855.00 | 1,309,548.35 | 0.33 |
| | | Base | | 99.126133 | 4,956,306.65 | 125.317100 | 6,265,855.00 | 1,309,548.35 | 0.33 |
| 46635TCG5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A | | | | | 4.7171 | 15 Feb 2046 | | |
| | | Local | 10,000,000.000 | 110.189513 | 11,018,951.25 | 109.109200 | 10,910,920.00 | -108,031.25 | 0.58 |
| Original Face: | | Base | 10,000,000.000 | 110.189513 | 11,018,951.25 | 109.109200 | 10,910,920.00 | -108,031.25 | 0.58 |
| 46636DAE6 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A | | | | | 4.1063 | 15 Jul 2046 | | |
| | | Local | 5,775,000.000 | 108.297160 | 6,254,161.00 | 105.197500 | 6,075,155.63 | -179,005.37 | 0.32 |
| Original Face: | | Base | 5,775,000.000 | 108.297160 | 6,254,161.00 | 105.197500 | 6,075,155.63 | -179,005.37 | 0.32 |
| 46637WAC7 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3 | | | | | 3.1388 | 15 Jun 2045 | | |
| | | Local | 8,928,448.420 | 102.920019 | 9,189,160.77 | 102.174600 | 9,122,606.46 | -66,554.31 | 0.48 |
| Original Face: | | Base | 10,000,000.000 | 102.920019 | 9,189,160.77 | 102.174600 | 9,122,606.46 | -66,554.31 | 0.48 |
| 46638UAD8 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB | | | | | 2.3791 | 15 Oct 2045 | | |
| | | Local | 10,000,000.000 | 100.312391 | 10,031,239.06 | 99.873100 | 9,987,310.00 | -43,929.06 | 0.53 |
| Original Face: | | Base | 10,000,000.000 | 100.312391 | 10,031,239.06 | 99.873100 | 9,987,310.00 | -43,929.06 | 0.53 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | | 4.95 | 15 May 2033 | | |
| | | Local | 5,000,000.000 | 97.843775 | 4,892,188.73 | 113.794400 | 5,689,720.00 | 797,531.27 | 0.30 |
| | | Base | | 97.843775 | 4,892,188.73 | 113.794400 | 5,689,720.00 | 797,531.27 | 0.30 |
| 48126DX53 | JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR | | | | | 1.2308 | 21 Jun 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.599100 | 4,929,955.00 | -70,045.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.599100 | 4,929,955.00 | -70,045.00 | 0.26 |
| 487836BB3 | KELLOGG CO SR UNSECURED 05/16 4.45 | | | | | 4.45 | 30 May 2016 | | |
| | | Local | 4,000,000.000 | 99.972018 | 3,998,880.72 | 102.493200 | 4,099,728.00 | 100,847.28 | 0.22 |
| | | Base | | 99.972018 | 3,998,880.72 | 102.493200 | 4,099,728.00 | 100,847.28 | 0.22 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | Local | 3,500,000.000 | 99.953601 | 3,498,376.03 | 99.636300 | 3,487,270.50 | -11,105.53 | 0.18 |
| | | Base | | 99.953601 | 3,498,376.03 | 99.636300 | 3,487,270.50 | -11,105.53 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 100.872700 | 3,026,181.00 | 26,181.00 | 0.16 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.872700 | 3,026,181.00 | 26,181.00 | 0.16 |
| 55616XAF4 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875 | | | | | 3.875 | 15 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.491484 | 1,989,829.68 | 101.527700 | 2,030,554.00 | 40,724.32 | 0.11 |
| | | Base | | 99.491484 | 1,989,829.68 | 101.527700 | 2,030,554.00 | 40,724.32 | 0.11 |
| 58013MEB6 | MCDONALD S CORP SR UNSECURED 10/17 5.8 | | | | | 5.8 | 15 Oct 2017 | | |
| | | Local | 3,000,000.000 | 99.957105 | 2,998,713.16 | 108.734600 | 3,262,038.00 | 263,324.84 | 0.17 |
| | | Base | | 99.957105 | 2,998,713.16 | 108.734600 | 3,262,038.00 | 263,324.84 | 0.17 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | | 6.3 | 01 Mar 2038 | | |
| | | Local | 5,000,000.000 | 99.649134 | 4,982,456.70 | 118.943200 | 5,947,160.00 | 964,703.30 | 0.31 |
| | | Base | | 99.649134 | 4,982,456.70 | 118.943200 | 5,947,160.00 | 964,703.30 | 0.31 |
| 58768EAF6 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4 | | | | | 0.9 | 16 Dec 2019 | | |
| | | Local | 5,800,000.000 | 99.997268 | 5,799,841.54 | 99.997800 | 5,799,872.40 | 30.86 | 0.31 |
| Original Face: | | Base | 5,800,000.000 | 99.997268 | 5,799,841.54 | 99.997800 | 5,799,872.40 | 30.86 | 0.31 |
| 59156RAU2 | METLIFE INC SR UNSECURED 06/16 6.75 | | | | | 6.75 | 01 Jun 2016 | | |
| | | Local | 2,847,000.000 | 104.304044 | 2,969,536.13 | 104.513300 | 2,975,493.65 | 5,957.52 | 0.16 |
| | | Base | | 104.304044 | 2,969,536.13 | 104.513300 | 2,975,493.65 | 5,957.52 | 0.16 |
| 594918AV6 | MICROSOFT CORP SR UNSECURED 12/18 1.625 | | | | | 1.625 | 06 Dec 2018 | | |
| | | Local | 5,000,000.000 | 99.623956 | 4,981,197.81 | 100.457100 | 5,022,855.00 | 41,657.19 | 0.27 |
| | | Base | | 99.623956 | 4,981,197.81 | 100.457100 | 5,022,855.00 | 41,657.19 | 0.27 |
| 59562VAT4 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75 | | | | | 5.75 | 01 Apr 2018 | | |
| | | Local | 10,000,000.000 | 99.953311 | 9,995,331.05 | 109.730400 | 10,973,040.00 | 977,708.95 | 0.58 |
| | | Base | | 99.953311 | 9,995,331.05 | 109.730400 | 10,973,040.00 | 977,708.95 | 0.58 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | | 6.375 | 15 Feb 2028 | | |
| | | Local | 10,000,000.000 | 127.559604 | 12,755,960.37 | 128.642200 | 12,864,220.00 | 108,259.63 | 0.68 |
| | | Base | | 127.559604 | 12,755,960.37 | 128.642200 | 12,864,220.00 | 108,259.63 | 0.68 |
| 61747YCM5 | MORGAN STANLEY SR UNSECURED 01/20 5.5 | | | | | 5.5 | 26 Jan 2020 | | |
| | | Local | 3,100,000.000 | 109.818891 | 3,404,385.63 | 111.321800 | 3,450,975.80 | 46,590.17 | 0.18 |
| | | Base | | 109.818891 | 3,404,385.63 | 111.321800 | 3,450,975.80 | 46,590.17 | 0.18 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 626717AD4 | MURPHY OIL CORP SR UNSECURED 06/22 4 | | | | | 4.0 | 01 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.857795 | 4,992,889.74 | 87.262100 | 4,363,105.00 | -629,784.74 | 0.23 |
| | | Base | | 99.857795 | 4,992,889.74 | 87.262100 | 4,363,105.00 | -629,784.74 | 0.23 |
| 637432HT5 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45 | | | | | 5.45 | 10 Apr 2017 | | |
| | | Local | 7,500,000.000 | 99.948579 | 7,496,143.46 | 106.754000 | 8,006,550.00 | 510,406.54 | 0.42 |
| | | Base | | 99.948579 | 7,496,143.46 | 106.754000 | 8,006,550.00 | 510,406.54 | 0.42 |
| 651229AG1 | NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25 | | | | | 6.25 | 15 Apr 2018 | | |
| | | Local | 3,000,000.000 | 99.922004 | 2,997,660.13 | 110.365800 | 3,310,974.00 | 313,313.87 | 0.17 |
| | | Base | | 99.922004 | 2,997,660.13 | 110.365800 | 3,310,974.00 | 313,313.87 | 0.17 |
| 651229AN6 | NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05 | | | | | 2.05 | 01 Dec 2017 | | |
| | | Local | 3,000,000.000 | 99.949048 | 2,998,471.43 | 100.080500 | 3,002,415.00 | 3,943.57 | 0.16 |
| | | Base | | 99.949048 | 2,998,471.43 | 100.080500 | 3,002,415.00 | 3,943.57 | 0.16 |
| 651639AN6 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | | | | | 3.5 | 15 Mar 2022 | | |
| | | Local | 8,000,000.000 | 99.510630 | 7,960,850.40 | 90.229800 | 7,218,384.00 | -742,466.40 | 0.38 |
| | | Base | | 99.510630 | 7,960,850.40 | 90.229800 | 7,218,384.00 | -742,466.40 | 0.38 |
| 655844AZ1 | NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75 | | | | | 5.75 | 01 Apr 2018 | | |
| | | Local | 5,000,000.000 | 99.928426 | 4,996,421.31 | 109.616300 | 5,480,815.00 | 484,393.69 | 0.29 |
| | | Base | | 99.928426 | 4,996,421.31 | 109.616300 | 5,480,815.00 | 484,393.69 | 0.29 |
| 674599BX2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125 | | | | | 4.125 | 01 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.924623 | 4,996,231.13 | 102.538900 | 5,126,945.00 | 130,713.87 | 0.27 |
| | | Base | | 99.924623 | 4,996,231.13 | 102.538900 | 5,126,945.00 | 130,713.87 | 0.27 |
| 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 | 103.083200 | 4,123,328.00 | 123,328.00 | 0.22 |
| | | Base | | 100.000000 | 4,000,000.00 | 103.083200 | 4,123,328.00 | 123,328.00 | 0.22 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | | 3.6 | 01 Mar 2024 | | |
| | | Local | 5,000,000.000 | 99.852138 | 4,992,606.91 | 102.206900 | 5,110,345.00 | 117,738.09 | 0.27 |
| | | Base | | 99.852138 | 4,992,606.91 | 102.206900 | 5,110,345.00 | 117,738.09 | 0.27 |
| 718172AH2 | PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5 | | | | | 4.5 | 26 Mar 2020 | | |
| | | Local | 5,000,000.000 | 99.414683 | 4,970,734.15 | 108.893900 | 5,444,695.00 | 473,960.85 | 0.29 |
| | | Base | | 99.414683 | 4,970,734.15 | 108.893900 | 5,444,695.00 | 473,960.85 | 0.29 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 724479AG5 | PITNEY BOWES INC SR UNSECURED 03/15 5 | | | | | 5.0 | 15 Mar 2015 | | |
| | | 0.000 | Local | 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 | | |
| | | 3,000,000.000 | Local | 99.809311 | 2,994,279.34 | 99.064900 | 2,971,947.00 | -22,332.34 | 0.16 |
| | | | Base | 99.809311 | 2,994,279.34 | 99.064900 | 2,971,947.00 | -22,332.34 | 0.16 |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | | 5.625 | 01 Oct 2038 | | |
| | | 9,800,000.000 | Local | 99.941271 | 9,794,244.57 | 127.854500 | 12,529,741.00 | 2,735,496.43 | 0.66 |
| | | | Base | 99.941271 | 9,794,244.57 | 127.854500 | 12,529,741.00 | 2,735,496.43 | 0.66 |
| 742651DS8 | PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875 | | | | | 1.875 | 15 Jul 2018 | | |
| | | 3,000,000.000 | Local | 99.978822 | 2,999,364.67 | 101.363100 | 3,040,893.00 | 41,528.33 | 0.16 |
| | | | Base | 99.978822 | 2,999,364.67 | 101.363100 | 3,040,893.00 | 41,528.33 | 0.16 |
| 742651DV1 | PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3 | | | | | 2.3 | 15 Sep 2020 | | |
| | | 10,000,000.000 | Local | 101.280000 | 10,128,000.00 | 100.927500 | 10,092,750.00 | -35,250.00 | 0.53 |
| | | | Base | 101.280000 | 10,128,000.00 | 100.927500 | 10,092,750.00 | -35,250.00 | 0.53 |
| 771196BE1 | ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35 | | | | | 3.35 | 30 Sep 2024 | | |
| | | 5,000,000.000 | Local | 100.897926 | 5,044,896.28 | 100.588300 | 5,029,415.00 | -15,481.28 | 0.27 |
| | | | Base | 100.897926 | 5,044,896.28 | 100.588300 | 5,029,415.00 | -15,481.28 | 0.27 |
| 779382AP5 | ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875 | | | | | 4.875 | 01 Jun 2022 | | |
| | | 4,000,000.000 | Local | 99.557385 | 3,982,295.38 | 88.824400 | 3,552,976.00 | -429,319.38 | 0.19 |
| | | | Base | 99.557385 | 3,982,295.38 | 88.824400 | 3,552,976.00 | -429,319.38 | 0.19 |
| 78387GAM5 | AT+T INC SR UNSECURED 06/34 6.45 | | | | | 6.45 | 15 Jun 2034 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 110.514900 | 5,525,745.00 | 525,745.00 | 0.29 |
| | | | Base | 100.000000 | 5,000,000.00 | 110.514900 | 5,525,745.00 | 525,745.00 | 0.29 |
| 822582BH4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR | | | | | 0.7616 | 11 May 2020 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.621600 | 9,962,160.00 | -37,840.00 | 0.53 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.621600 | 9,962,160.00 | -37,840.00 | 0.53 |
| 844895AV4 | SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875 | | | | | 3.875 | 01 Apr 2022 | | |
| | | 4,000,000.000 | Local | 99.977986 | 3,999,119.43 | 104.535700 | 4,181,428.00 | 182,308.57 | 0.22 |
| | | | Base | 99.977986 | 3,999,119.43 | 104.535700 | 4,181,428.00 | 182,308.57 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | | 2.7 | 15 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.981631 | 4,999,081.53 | 99.920100 | 4,996,005.00 | -3,076.53 | 0.26 |
| | | Base | | 99.981631 | 4,999,081.53 | 99.920100 | 4,996,005.00 | -3,076.53 | 0.26 |
| 857477AL7 | STATE STREET CORP SR SUBORDINA 05/23 3.1 | | | | | 3.1 | 15 May 2023 | | |
| | | Local | 5,000,000.000 | 99.875422 | 4,993,771.10 | 97.632100 | 4,881,605.00 | -112,166.10 | 0.26 |
| | | Base | | 99.875422 | 4,993,771.10 | 97.632100 | 4,881,605.00 | -112,166.10 | 0.26 |
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.7605 | 15 Feb 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.714100 | 9,971,410.00 | -28,590.00 | 0.53 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.714100 | 9,971,410.00 | -28,590.00 | 0.53 |
| 871829AL1 | SYSCO CORPORATION COMPANY GUAR 02/18 5.25 | | | | | 5.25 | 12 Feb 2018 | | |
| | | Local | 4,000,000.000 | 99.830957 | 3,993,238.27 | 108.759100 | 4,350,364.00 | 357,125.73 | 0.23 |
| | | Base | | 99.830957 | 3,993,238.27 | 108.759100 | 4,350,364.00 | 357,125.73 | 0.23 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.35 | 01 Nov 2032 | | |
| | | Local | 5,000,000.000 | 110.066533 | 5,503,326.66 | 125.917000 | 6,295,850.00 | 792,523.34 | 0.33 |
| | | Base | | 110.066533 | 5,503,326.66 | 125.917000 | 6,295,850.00 | 792,523.34 | 0.33 |
| 880591EC2 | TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5 | | | | | 4.5 | 01 Apr 2018 | | |
| | | Local | 10,000,000.000 | 99.993069 | 9,999,306.89 | 108.438800 | 10,843,880.00 | 844,573.11 | 0.57 |
| | | Base | | 99.993069 | 9,999,306.89 | 108.438800 | 10,843,880.00 | 844,573.11 | 0.57 |
| 89233P5T9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | | | | | 3.3 | 12 Jan 2022 | | |
| | | Local | 5,000,000.000 | 99.764057 | 4,988,202.84 | 102.686900 | 5,134,345.00 | 146,142.16 | 0.27 |
| | | Base | | 99.764057 | 4,988,202.84 | 102.686900 | 5,134,345.00 | 146,142.16 | 0.27 |
| 89352HAN9 | TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875 | | | | | 1.875 | 12 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.833175 | 4,991,658.76 | 100.323000 | 5,016,150.00 | 24,491.24 | 0.26 |
| | | Base | | 99.833175 | 4,991,658.76 | 100.323000 | 5,016,150.00 | 24,491.24 | 0.26 |
| 902494AT0 | TYSON FOODS INC COMPANY GUAR 06/22 4.5 | | | | | 4.5 | 15 Jun 2022 | | |
| | | Local | 3,000,000.000 | 99.637505 | 2,989,125.14 | 104.969500 | 3,149,085.00 | 159,959.86 | 0.17 |
| | | Base | | 99.637505 | 2,989,125.14 | 104.969500 | 3,149,085.00 | 159,959.86 | 0.17 |
| 90327QCW7 | USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25 | | | | | 2.25 | 13 Dec 2016 | | |
| | | Local | 10,000,000.000 | 99.954994 | 9,995,499.44 | 101.617000 | 10,161,700.00 | 166,200.56 | 0.54 |
| | | Base | | 99.954994 | 9,995,499.44 | 101.617000 | 10,161,700.00 | 166,200.56 | 0.54 |

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|---|---|---|---|---|---|---|---|---|---|
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | | 6.2 | 15 Jan 2038 | | |
| | | Local | 5,000,000.000 | 99.617412 | 4,980,870.62 | 127.478100 | 6,373,905.00 | 1,393,034.38 | 0.34 |
| | | Base | | 99.617412 | 4,980,870.62 | 127.478100 | 6,373,905.00 | 1,393,034.38 | 0.34 |
| 91159HHD5 | US BANCORP SR UNSECURED 05/17 1.65 | | | | | 1.65 | 15 May 2017 | | |
| | | Local | 10,000,000.000 | 99.924393 | 9,992,439.25 | 100.569500 | 10,056,950.00 | 64,510.75 | 0.53 |
| | | Base | | 99.924393 | 9,992,439.25 | 100.569500 | 10,056,950.00 | 64,510.75 | 0.53 |
| 911759LH9 | HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05 | | | | | 2.05 | 01 Aug 2019 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 102.369900 | 5,118,495.00 | 118,495.00 | 0.27 |
| | | Base | | 100.000000 | 5,000,000.00 | 102.369900 | 5,118,495.00 | 118,495.00 | 0.27 |
| 912810DW5 | US TREASURY N/B 05/16 7.25 | | | | | 7.25 | 15 May 2016 | | |
| | | Local | 5,000,000.000 | 102.495599 | 5,124,779.93 | 104.804700 | 5,240,235.00 | 115,455.07 | 0.28 |
| | | Base | | 102.495599 | 5,124,779.93 | 104.804700 | 5,240,235.00 | 115,455.07 | 0.28 |
| 912810DX3 | US TREASURY N/B 11/16 7.5 | | | | | 7.5 | 15 Nov 2016 | | |
| | | Local | 5,000,000.000 | 104.221616 | 5,211,080.78 | 108.343800 | 5,417,190.00 | 206,109.22 | 0.29 |
| | | Base | | 104.221616 | 5,211,080.78 | 108.343800 | 5,417,190.00 | 206,109.22 | 0.29 |
| 912810DZ8 | US TREASURY N/B 08/17 8.875 | | | | | 8.875 | 15 Aug 2017 | | |
| | | Local | 10,000,000.000 | 111.865177 | 11,186,517.71 | 115.752000 | 11,575,200.00 | 388,682.29 | 0.61 |
| | | Base | | 111.865177 | 11,186,517.71 | 115.752000 | 11,575,200.00 | 388,682.29 | 0.61 |
| 912810ED6 | US TREASURY N/B 08/19 8.125 | | | | | 8.125 | 15 Aug 2019 | | |
| | | Local | 10,000,000.000 | 115.666895 | 11,566,689.46 | 126.166700 | 12,616,670.00 | 1,049,980.54 | 0.67 |
| | | Base | | 115.666895 | 11,566,689.46 | 126.166700 | 12,616,670.00 | 1,049,980.54 | 0.67 |
| 912810EH7 | US TREASURY N/B 02/21 7.875 | | | | | 7.875 | 15 Feb 2021 | | |
| | | Local | 7,500,000.000 | 118.380684 | 8,878,551.33 | 132.395800 | 9,929,685.00 | 1,051,133.67 | 0.52 |
| | | Base | | 118.380684 | 8,878,551.33 | 132.395800 | 9,929,685.00 | 1,051,133.67 | 0.52 |
| 912810EM6 | US TREASURY N/B 08/22 7.25 | | | | | 7.25 | 15 Aug 2022 | | |
| | | Local | 5,000,000.000 | 124.386286 | 6,219,314.30 | 135.072900 | 6,753,645.00 | 534,330.70 | 0.36 |
| | | Base | | 124.386286 | 6,219,314.30 | 135.072900 | 6,753,645.00 | 534,330.70 | 0.36 |
| 912810EN4 | US TREASURY N/B 11/22 7.625 | | | | | 7.625 | 15 Nov 2022 | | |
| | | Local | 5,000,000.000 | 126.941942 | 6,347,097.08 | 138.699200 | 6,934,960.00 | 587,862.92 | 0.37 |
| | | Base | | 126.941942 | 6,347,097.08 | 138.699200 | 6,934,960.00 | 587,862.92 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| 912810EP9 | US TREASURY N/B 02/23 7.125 | | | | | 7.125 | 15 Feb 2023 | | |
| | | 5,000,000.000 | Local | 114.458897 | 5,722,944.84 | 136.126300 | 6,806,315.00 | 1,083,370.16 | 0.36 |
| | | | Base | 114.458897 | 5,722,944.84 | 136.126300 | 6,806,315.00 | 1,083,370.16 | 0.36 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | | 6.875 | 15 Aug 2025 | | |
| | | 7,500,000.000 | Local | 124.884018 | 9,366,301.34 | 142.260400 | 10,669,530.00 | 1,303,228.66 | 0.56 |
| | | | Base | 124.884018 | 9,366,301.34 | 142.260400 | 10,669,530.00 | 1,303,228.66 | 0.56 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | | 6.0 | 15 Feb 2026 | | |
| | | 7,500,000.000 | Local | 118.576812 | 8,893,260.89 | 135.322900 | 10,149,217.50 | 1,255,956.61 | 0.54 |
| | | | Base | 118.576812 | 8,893,260.89 | 135.322900 | 10,149,217.50 | 1,255,956.61 | 0.54 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | | 6.75 | 15 Aug 2026 | | |
| | | 10,000,000.000 | Local | 143.421898 | 14,342,189.81 | 143.746100 | 14,374,610.00 | 32,420.19 | 0.76 |
| | | | Base | 143.421898 | 14,342,189.81 | 143.746100 | 14,374,610.00 | 32,420.19 | 0.76 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | | 6.5 | 15 Nov 2026 | | |
| | | 5,000,000.000 | Local | 141.639363 | 7,081,968.14 | 141.824200 | 7,091,210.00 | 9,241.86 | 0.37 |
| | | | Base | 141.639363 | 7,081,968.14 | 141.824200 | 7,091,210.00 | 9,241.86 | 0.37 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | | 6.375 | 15 Aug 2027 | | |
| | | 10,000,000.000 | Local | 121.537886 | 12,153,788.59 | 142.356800 | 14,235,680.00 | 2,081,891.41 | 0.75 |
| | | | Base | 121.537886 | 12,153,788.59 | 142.356800 | 14,235,680.00 | 2,081,891.41 | 0.75 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | | 5.5 | 15 Aug 2028 | | |
| | | 7,500,000.000 | Local | 137.492969 | 10,311,972.71 | 134.501300 | 10,087,597.50 | -224,375.21 | 0.53 |
| | | | Base | 137.492969 | 10,311,972.71 | 134.501300 | 10,087,597.50 | -224,375.21 | 0.53 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | | 5.25 | 15 Nov 2028 | | |
| | | 7,500,000.000 | Local | 132.498286 | 9,937,371.42 | 132.020800 | 9,901,560.00 | -35,811.42 | 0.52 |
| | | | Base | 132.498286 | 9,937,371.42 | 132.020800 | 9,901,560.00 | -35,811.42 | 0.52 |
| 912810FG8 | US TREASURY N/B 02/29 5.25 | | | | | 5.25 | 15 Feb 2029 | | |
| | | 5,000,000.000 | Local | 137.347103 | 6,867,355.14 | 132.164100 | 6,608,205.00 | -259,150.14 | 0.35 |
| | | | Base | 137.347103 | 6,867,355.14 | 132.164100 | 6,608,205.00 | -259,150.14 | 0.35 |
| 912810FJ2 | US TREASURY N/B 08/29 6.125 | | | | | 6.125 | 15 Aug 2029 | | |
| | | 10,000,000.000 | Local | 144.525136 | 14,452,513.58 | 143.187500 | 14,318,750.00 | -133,763.58 | 0.76 |
| | | | Base | 144.525136 | 14,452,513.58 | 143.187500 | 14,318,750.00 | -133,763.58 | 0.76 |

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|---|---|---|---|---|---|---|---|---|---|
| 912810PU6 | US TREASURY N/B 05/37 5 | | | | | 5.0 | 15 May 2037 | | |
| | | 2,500,000.000 | Local | 122.033962 | 3,050,849.04 | 138.046900 | 3,451,172.50 | 400,323.46 | 0.18 |
| | | | Base | 122.033962 | 3,050,849.04 | 138.046900 | 3,451,172.50 | 400,323.46 | 0.18 |
| 912828A75 | US TREASURY N/B 12/18 1.5 | | | | | 1.5 | 31 Dec 2018 | | |
| | | 5,000,000.000 | Local | 99.944445 | 4,997,222.26 | 100.946600 | 5,047,330.00 | 50,107.74 | 0.27 |
| | | | Base | 99.944445 | 4,997,222.26 | 100.946600 | 5,047,330.00 | 50,107.74 | 0.27 |
| 912828B33 | US TREASURY N/B 01/19 1.5 | | | | | 1.5 | 31 Jan 2019 | | |
| | | 5,000,000.000 | Local | 99.852719 | 4,992,635.96 | 100.873700 | 5,043,685.00 | 51,049.04 | 0.27 |
| | | | Base | 99.852719 | 4,992,635.96 | 100.873700 | 5,043,685.00 | 51,049.04 | 0.27 |
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | | 2.125 | 31 Jan 2021 | | |
| | | 5,000,000.000 | Local | 99.799367 | 4,989,968.33 | 102.212200 | 5,110,610.00 | 120,641.67 | 0.27 |
| | | | Base | 99.799367 | 4,989,968.33 | 102.212200 | 5,110,610.00 | 120,641.67 | 0.27 |
| 912828D64 | US TREASURY N/B 08/16 0.5 | | | | | 0.5 | 31 Aug 2016 | | |
| | | 5,000,000.000 | Local | 99.995488 | 4,999,774.40 | 100.050800 | 5,002,540.00 | 2,765.60 | 0.26 |
| | | | Base | 99.995488 | 4,999,774.40 | 100.050800 | 5,002,540.00 | 2,765.60 | 0.26 |
| 912828EE6 | US TREASURY N/B 08/15 4.25 | | | | | 4.25 | 15 Aug 2015 | | |
| | | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 |
| | | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 |
| 912828FQ8 | US TREASURY N/B 08/16 4.875 | | | | | 4.875 | 15 Aug 2016 | | |
| | | 5,000,000.000 | Local | 101.559089 | 5,077,954.46 | 104.207000 | 5,210,350.00 | 132,395.54 | 0.28 |
| | | | Base | 101.559089 | 5,077,954.46 | 104.207000 | 5,210,350.00 | 132,395.54 | 0.28 |
| 912828FY1 | US TREASURY N/B 11/16 4.625 | | | | | 4.625 | 15 Nov 2016 | | |
| | | 5,000,000.000 | Local | 101.629599 | 5,081,479.93 | 104.937500 | 5,246,875.00 | 165,395.07 | 0.28 |
| | | | Base | 101.629599 | 5,081,479.93 | 104.937500 | 5,246,875.00 | 165,395.07 | 0.28 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | | 2.25 | 15 Nov 2024 | | |
| | | 2,500,000.000 | Local | 104.726866 | 2,618,171.66 | 100.505200 | 2,512,630.00 | -105,541.66 | 0.13 |
| | | | Base | 104.726866 | 2,618,171.66 | 100.505200 | 2,512,630.00 | -105,541.66 | 0.13 |
| 912828JH4 | US TREASURY N/B 08/18 4 | | | | | 4.0 | 15 Aug 2018 | | |
| | | 10,000,000.000 | Local | 101.938631 | 10,193,863.09 | 108.648400 | 10,864,840.00 | 670,976.91 | 0.57 |
| | | | Base | 101.938631 | 10,193,863.09 | 108.648400 | 10,864,840.00 | 670,976.91 | 0.57 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912828KD1 | US TREASURY N/B 02/19 2.75 | | | | 2.75 | 15 Feb 2019 | | |
| | 5,000,000.000 | Local | 104.088763 | 5,204,438.17 | 105.106800 | 5,255,340.00 | 50,901.83 | 0.28 |
| | | Base | 104.088763 | 5,204,438.17 | 105.106800 | 5,255,340.00 | 50,901.83 | 0.28 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | 2.625 | 30 Apr 2016 | | |
| | 7,500,000.000 | Local | 100.242998 | 7,518,224.88 | 101.539100 | 7,615,432.50 | 97,207.62 | 0.40 |
| | | Base | 100.242998 | 7,518,224.88 | 101.539100 | 7,615,432.50 | 97,207.62 | 0.40 |
| 912828KT6 | US TREASURY N/B 03/16 2.375 | | | | 2.375 | 31 Mar 2016 | | |
| | 5,000,000.000 | Local | 101.013709 | 5,050,685.46 | 101.183600 | 5,059,180.00 | 8,494.54 | 0.27 |
| | | Base | 101.013709 | 5,050,685.46 | 101.183600 | 5,059,180.00 | 8,494.54 | 0.27 |
| 912828LD0 | US TREASURY N/B 07/16 3.25 | | | | 3.25 | 31 Jul 2016 | | |
| | 5,000,000.000 | Local | 100.749529 | 5,037,476.47 | 102.582000 | 5,129,100.00 | 91,623.53 | 0.27 |
| | | Base | 100.749529 | 5,037,476.47 | 102.582000 | 5,129,100.00 | 91,623.53 | 0.27 |
| 912828LU2 | US TREASURY N/B 10/16 3.125 | | | | 3.125 | 31 Oct 2016 | | |
| | 5,000,000.000 | Local | 102.916451 | 5,145,822.53 | 103.018200 | 5,150,910.00 | 5,087.47 | 0.27 |
| | | Base | 102.916451 | 5,145,822.53 | 103.018200 | 5,150,910.00 | 5,087.47 | 0.27 |
| 912828MA5 | US TREASURY N/B 11/16 2.75 | | | | 2.75 | 30 Nov 2016 | | |
| | 10,000,000.000 | Local | 102.613859 | 10,261,385.86 | 102.748000 | 10,274,800.00 | 13,414.14 | 0.54 |
| | | Base | 102.613859 | 10,261,385.86 | 102.748000 | 10,274,800.00 | 13,414.14 | 0.54 |
| 912828MD9 | US TREASURY N/B 12/16 3.25 | | | | 3.25 | 31 Dec 2016 | | |
| | 10,000,000.000 | Local | 103.451981 | 10,345,198.07 | 103.525400 | 10,352,540.00 | 7,341.93 | 0.55 |
| | | Base | 103.451981 | 10,345,198.07 | 103.525400 | 10,352,540.00 | 7,341.93 | 0.55 |
| 912828MK3 | US TREASURY N/B 01/17 3.125 | | | | 3.125 | 31 Jan 2017 | | |
| | 5,000,000.000 | Local | 103.550061 | 5,177,503.07 | 103.560500 | 5,178,025.00 | 521.93 | 0.27 |
| | | Base | 103.550061 | 5,177,503.07 | 103.560500 | 5,178,025.00 | 521.93 | 0.27 |
| 912828MP2 | US TREASURY N/B 02/20 3.625 | | | | 3.625 | 15 Feb 2020 | | |
| | 5,000,000.000 | Local | 107.586470 | 5,379,323.49 | 109.192700 | 5,459,635.00 | 80,311.51 | 0.29 |
| | | Base | 107.586470 | 5,379,323.49 | 109.192700 | 5,459,635.00 | 80,311.51 | 0.29 |
| 912828MV9 | US TREASURY N/B 03/17 3.25 | | | | 3.25 | 31 Mar 2017 | | |
| | 7,500,000.000 | Local | 104.031834 | 7,802,387.52 | 104.126300 | 7,809,472.50 | 7,084.98 | 0.41 |
| | | Base | 104.031834 | 7,802,387.52 | 104.126300 | 7,809,472.50 | 7,084.98 | 0.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828NR7 | US TREASURY N/B 07/17 2.375 | | | | | 2.375 | 31 Jul 2017 | | |
| | | 7,500,000.000 | Local | 103.028281 | 7,727,121.10 | 103.093800 | 7,732,035.00 | 4,913.90 | 0.41 |
| | | | Base | 103.028281 | 7,727,121.10 | 103.093800 | 7,732,035.00 | 4,913.90 | 0.41 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625 | 15 Aug 2020 | | |
| | | 5,000,000.000 | Local | 100.551507 | 5,027,575.35 | 104.923200 | 5,246,160.00 | 218,584.65 | 0.28 |
| | | | Base | 100.551507 | 5,027,575.35 | 104.923200 | 5,246,160.00 | 218,584.65 | 0.28 |
| 912828NZ9 | US TREASURY N/B 09/15 1.25 | | | | | 1.25 | 30 Sep 2015 | | |
| | | 5,000,000.000 | Local | 100.070331 | 5,003,516.55 | 100.070331 | 5,003,516.55 | 0.00 | 0.26 |
| | | | Base | 100.070331 | 5,003,516.55 | 100.070331 | 5,003,516.55 | 0.00 | 0.26 |
| 912828PC8 | US TREASURY N/B 11/20 2.625 | | | | | 2.625 | 15 Nov 2020 | | |
| | | 5,000,000.000 | Local | 99.508737 | 4,975,436.87 | 104.824200 | 5,241,210.00 | 265,773.13 | 0.28 |
| | | | Base | 99.508737 | 4,975,436.87 | 104.824200 | 5,241,210.00 | 265,773.13 | 0.28 |
| 912828PE4 | US TREASURY N/B 10/15 1.25 | | | | | 1.25 | 31 Oct 2015 | | |
| | | 17,500,000.000 | Local | 100.148943 | 17,526,064.99 | 100.148943 | 17,526,064.99 | 0.00 | 0.93 |
| | | | Base | 100.148943 | 17,526,064.99 | 100.148943 | 17,526,064.99 | 0.00 | 0.93 |
| 912828PJ3 | US TREASURY N/B 11/15 1.375 | | | | | 1.375 | 30 Nov 2015 | | |
| | | 10,000,000.000 | Local | 100.255049 | 10,025,504.89 | 100.309900 | 10,030,990.00 | 5,485.11 | 0.53 |
| | | | Base | 100.255049 | 10,025,504.89 | 100.309900 | 10,030,990.00 | 5,485.11 | 0.53 |
| 912828PK0 | US TREASURY N/B 11/17 2.25 | | | | | 2.25 | 30 Nov 2017 | | |
| | | 5,000,000.000 | Local | 100.279707 | 5,013,985.36 | 103.066400 | 5,153,320.00 | 139,334.64 | 0.27 |
| | | | Base | 100.279707 | 5,013,985.36 | 103.066400 | 5,153,320.00 | 139,334.64 | 0.27 |
| 912828PM6 | US TREASURY N/B 12/15 2.125 | | | | | 2.125 | 31 Dec 2015 | | |
| | | 10,000,000.000 | Local | 100.586537 | 10,058,653.70 | 100.656200 | 10,065,620.00 | 6,966.30 | 0.53 |
| | | | Base | 100.586537 | 10,058,653.70 | 100.656200 | 10,065,620.00 | 6,966.30 | 0.53 |
| 912828PS3 | US TREASURY N/B 01/16 2 | | | | | 2.0 | 31 Jan 2016 | | |
| | | 10,000,000.000 | Local | 100.323657 | 10,032,365.70 | 100.726600 | 10,072,660.00 | 40,294.30 | 0.53 |
| | | | Base | 100.323657 | 10,032,365.70 | 100.726600 | 10,072,660.00 | 40,294.30 | 0.53 |
| 912828PT1 | US TREASURY N/B 01/18 2.625 | | | | | 2.625 | 31 Jan 2018 | | |
| | | 5,000,000.000 | Local | 104.423299 | 5,221,164.94 | 104.083300 | 5,204,165.00 | -16,999.94 | 0.27 |
| | | | Base | 104.423299 | 5,221,164.94 | 104.083300 | 5,204,165.00 | -16,999.94 | 0.27 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.840215 | 10,084,021.48 | 100.937500 | 10,093,750.00 | 9,728.52 | 0.53 |
| | | | Base | 100.840215 | 10,084,021.48 | 100.937500 | 10,093,750.00 | 9,728.52 | 0.53 |
| 912828QN3 | US TREASURY N/B 05/21 3.125 | | | | | 3.125 | 15 May 2021 | | |
| | | 5,000,000.000 | Local | 108.638207 | 5,431,910.36 | 107.421900 | 5,371,095.00 | -60,815.36 | 0.28 |
| | | | Base | 108.638207 | 5,431,910.36 | 107.421900 | 5,371,095.00 | -60,815.36 | 0.28 |
| 912828QQ6 | US TREASURY N/B 05/18 2.375 | | | | | 2.375 | 31 May 2018 | | |
| | | 5,000,000.000 | Local | 102.808648 | 5,140,432.40 | 103.666700 | 5,183,335.00 | 42,902.60 | 0.27 |
| | | | Base | 102.808648 | 5,140,432.40 | 103.666700 | 5,183,335.00 | 42,902.60 | 0.27 |
| 912828QR4 | US TREASURY N/B 06/16 1.5 | | | | | 1.5 | 30 Jun 2016 | | |
| | | 10,000,000.000 | Local | 100.809779 | 10,080,977.89 | 100.940100 | 10,094,010.00 | 13,032.11 | 0.53 |
| | | | Base | 100.809779 | 10,080,977.89 | 100.940100 | 10,094,010.00 | 13,032.11 | 0.53 |
| 912828RF9 | US TREASURY N/B 08/16 1 | | | | | 1.0 | 31 Aug 2016 | | |
| | | 5,000,000.000 | Local | 100.383179 | 5,019,158.94 | 100.548200 | 5,027,410.00 | 8,251.06 | 0.27 |
| | | | Base | 100.383179 | 5,019,158.94 | 100.548200 | 5,027,410.00 | 8,251.06 | 0.27 |
| 912828RJ1 | US TREASURY N/B 09/16 1 | | | | | 1.0 | 30 Sep 2016 | | |
| | | 10,000,000.000 | Local | 100.430517 | 10,043,051.73 | 100.595100 | 10,059,510.00 | 16,458.27 | 0.53 |
| | | | Base | 100.430517 | 10,043,051.73 | 100.595100 | 10,059,510.00 | 16,458.27 | 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 | 99.893976 | 4,994,698.79 | 100.785200 | 5,039,260.00 | 44,561.21 | 0.27 |
| | | | Base | 99.893976 | 4,994,698.79 | 100.785200 | 5,039,260.00 | 44,561.21 | 0.27 |
| 912828SV3 | US TREASURY N/B 05/22 1.75 | | | | | 1.75 | 15 May 2022 | | |
| | | 5,000,000.000 | Local | 100.596283 | 5,029,814.16 | 98.988300 | 4,949,415.00 | -80,399.16 | 0.26 |
| | | | Base | 100.596283 | 5,029,814.16 | 98.988300 | 4,949,415.00 | -80,399.16 | 0.26 |
| 912828TC4 | US TREASURY N/B 06/19 1 | | | | | 1.0 | 30 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.395309 | 4,969,765.47 | 98.776000 | 4,938,800.00 | -30,965.47 | 0.26 |
| | | | Base | 99.395309 | 4,969,765.47 | 98.776000 | 4,938,800.00 | -30,965.47 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912828TJ9 | US TREASURY N/B 08/22 1.625 | | | | | 1.625 | 15 Aug 2022 | | |
| | | 5,000,000.000 | Local | 99.461973 | 4,973,098.67 | 97.910200 | 4,895,510.00 | -77,588.67 | 0.26 |
| | | | Base | 99.461973 | 4,973,098.67 | 97.910200 | 4,895,510.00 | -77,588.67 | 0.26 |
| 912828TP5 | US TREASURY N/B 09/15 0.25 | | | | | 0.25 | 15 Sep 2015 | | |
| | | 5,000,000.000 | Local | 99.996415 | 4,999,820.75 | 99.996415 | 4,999,820.75 | 0.00 | 0.26 |
| | | | Base | 99.996415 | 4,999,820.75 | 99.996415 | 4,999,820.75 | 0.00 | 0.26 |
| 912828TR1 | US TREASURY N/B 09/19 1 | | | | | 1.0 | 30 Sep 2019 | | |
| | | 5,000,000.000 | Local | 99.522471 | 4,976,123.55 | 98.393200 | 4,919,660.00 | -56,463.55 | 0.26 |
| | | | Base | 99.522471 | 4,976,123.55 | 98.393200 | 4,919,660.00 | -56,463.55 | 0.26 |
| 912828TT7 | US TREASURY N/B 10/15 0.25 | | | | | 0.25 | 15 Oct 2015 | | |
| | | 5,000,000.000 | Local | 99.994939 | 4,999,746.96 | 99.994939 | 4,999,746.96 | 0.00 | 0.26 |
| | | | Base | 99.994939 | 4,999,746.96 | 99.994939 | 4,999,746.96 | 0.00 | 0.26 |
| 912828TW0 | US TREASURY N/B 10/17 0.75 | | | | | 0.75 | 31 Oct 2017 | | |
| | | 5,000,000.000 | Local | 99.845152 | 4,992,257.59 | 99.825500 | 4,991,275.00 | -982.59 | 0.26 |
| | | | Base | 99.845152 | 4,992,257.59 | 99.825500 | 4,991,275.00 | -982.59 | 0.26 |
| 912828TY6 | US TREASURY N/B 11/22 1.625 | | | | | 1.625 | 15 Nov 2022 | | |
| | | 5,000,000.000 | Local | 98.804040 | 4,940,201.99 | 97.686200 | 4,884,310.00 | -55,891.99 | 0.26 |
| | | | Base | 98.804040 | 4,940,201.99 | 97.686200 | 4,884,310.00 | -55,891.99 | 0.26 |
| 912828UB4 | US TREASURY N/B 11/19 1 | | | | | 1.0 | 30 Nov 2019 | | |
| | | 7,500,000.000 | Local | 99.354401 | 7,451,580.08 | 98.170600 | 7,362,795.00 | -88,785.08 | 0.39 |
| | | | Base | 99.354401 | 7,451,580.08 | 98.170600 | 7,362,795.00 | -88,785.08 | 0.39 |
| 912828UC2 | US TREASURY N/B 12/15 0.25 | | | | | 0.25 | 15 Dec 2015 | | |
| | | 10,000,000.000 | Local | 99.961440 | 9,996,144.03 | 100.044900 | 10,004,490.00 | 8,345.97 | 0.53 |
| | | | Base | 99.961440 | 9,996,144.03 | 100.044900 | 10,004,490.00 | 8,345.97 | 0.53 |
| 912828UE8 | US TREASURY N/B 12/17 0.75 | | | | | 0.75 | 31 Dec 2017 | | |
| | | 10,000,000.000 | Local | 99.932323 | 9,993,232.27 | 99.671900 | 9,967,190.00 | -26,042.27 | 0.53 |
| | | | Base | 99.932323 | 9,993,232.27 | 99.671900 | 9,967,190.00 | -26,042.27 | 0.53 |
| 912828US7 | US TREASURY N/B 03/16 0.375 | | | | | 0.375 | 15 Mar 2016 | | |
| | | 5,000,000.000 | Local | 100.005958 | 5,000,297.91 | 100.045600 | 5,002,280.00 | 1,982.09 | 0.26 |
| | | | Base | 100.005958 | 5,000,297.91 | 100.045600 | 5,002,280.00 | 1,982.09 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912828UX6 | TSY INFL IX N/B 04/18 0.125 | | | | | 0.125 | 15 Apr 2018 | | |
| | | Local | 103,223.000 | 104.027562 | 107,380.37 | 99.912800 | 103,132.99 | -4,247.38 | 0.01 |
| Original Face: | | Base | 100,000.000 | 104.027562 | 107,380.37 | 99.912800 | 103,132.99 | -4,247.38 | 0.01 |
| 912828VC1 | US TREASURY N/B 05/16 0.25 | | | | | 0.25 | 15 May 2016 | | |
| | | Local | 5,000,000.000 | 99.815021 | 4,990,751.05 | 99.932300 | 4,996,615.00 | 5,863.95 | 0.26 |
| | | Base | | 99.815021 | 4,990,751.05 | 99.932300 | 4,996,615.00 | 5,863.95 | 0.26 |
| 912828VL1 | US TREASURY N/B 07/16 0.625 | | | | | 0.625 | 15 Jul 2016 | | |
| | | Local | 5,000,000.000 | 100.035248 | 5,001,762.40 | 100.204400 | 5,010,220.00 | 8,457.60 | 0.26 |
| | | Base | | 100.035248 | 5,001,762.40 | 100.204400 | 5,010,220.00 | 8,457.60 | 0.26 |
| 912828VW7 | US TREASURY N/B 09/16 0.875 | | | | | 0.875 | 15 Sep 2016 | | |
| | | Local | 5,000,000.000 | 100.250591 | 5,012,529.55 | 100.447900 | 5,022,395.00 | 9,865.45 | 0.27 |
| | | Base | | 100.250591 | 5,012,529.55 | 100.447900 | 5,022,395.00 | 9,865.45 | 0.27 |
| 912828WA4 | US TREASURY N/B 10/16 0.625 | | | | | 0.625 | 15 Oct 2016 | | |
| | | Local | 10,000,000.000 | 100.050487 | 10,005,048.65 | 100.170600 | 10,017,060.00 | 12,011.35 | 0.53 |
| | | Base | | 100.050487 | 10,005,048.65 | 100.170600 | 10,017,060.00 | 12,011.35 | 0.53 |
| 912828WS5 | US TREASURY N/B 06/19 1.625 | | | | | 1.625 | 30 Jun 2019 | | |
| | | Local | 5,000,000.000 | 99.931177 | 4,996,558.86 | 101.067700 | 5,053,385.00 | 56,826.14 | 0.27 |
| | | Base | | 99.931177 | 4,996,558.86 | 101.067700 | 5,053,385.00 | 56,826.14 | 0.27 |
| 92343VBN3 | VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5 | | | | | 2.5 | 15 Sep 2016 | | |
| | | Local | 3,026,000.000 | 101.404331 | 3,068,495.07 | 101.427500 | 3,069,196.15 | 701.08 | 0.16 |
| | | Base | | 101.404331 | 3,068,495.07 | 101.427500 | 3,069,196.15 | 701.08 | 0.16 |
| 927804FF6 | VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4 | | | | | 5.4 | 30 Apr 2018 | | |
| | | Local | 7,000,000.000 | 99.940346 | 6,995,824.22 | 109.208900 | 7,644,623.00 | 648,798.78 | 0.40 |
| | | Base | | 99.940346 | 6,995,824.22 | 109.208900 | 7,644,623.00 | 648,798.78 | 0.40 |
| 92936TAB8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2 | | | | | 3.431 | 15 Jun 2045 | | |
| | | Local | 5,000,000.000 | 101.796913 | 5,089,845.66 | 103.424900 | 5,171,245.00 | 81,399.34 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 101.796913 | 5,089,845.66 | 103.424900 | 5,171,245.00 | 81,399.34 | 0.27 |
| 92937EAC8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3 | | | | | 2.695 | 15 Mar 2045 | | |
| | | Local | 5,000,000.000 | 102.757973 | 5,137,898.64 | 100.740000 | 5,037,000.00 | -100,898.64 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 102.757973 | 5,137,898.64 | 100.740000 | 5,037,000.00 | -100,898.64 | 0.27 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92937FAF8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS | | | | | 3.56 | 15 Mar 2048 | | |
| | | Local | 7,400,000.000 | 101.097586 | 7,481,221.37 | 101.936400 | 7,543,293.60 | 62,072.23 | 0.40 |
| Original Face: | | Base | 7,400,000.000 | 101.097586 | 7,481,221.37 | 101.936400 | 7,543,293.60 | 62,072.23 | 0.40 |
| 92938VAL9 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1 | | | | | 1.233 | 15 Mar 2047 | | |
| | | Local | 1,524,878.600 | 99.999618 | 1,524,872.77 | 99.668000 | 1,519,816.00 | -5,056.77 | 0.08 |
| Original Face: | | Base | 2,000,000.000 | 99.999618 | 1,524,872.77 | 99.668000 | 1,519,816.00 | -5,056.77 | 0.08 |
| 931142CG6 | WAL MART STORES INC SR UNSECURED 04/17 5.375 | | | | | 5.375 | 05 Apr 2017 | | |
| | | Local | 5,000,000.000 | 99.940421 | 4,997,021.03 | 107.007800 | 5,350,390.00 | 353,368.97 | 0.28 |
| | | Base | | 99.940421 | 4,997,021.03 | 107.007800 | 5,350,390.00 | 353,368.97 | 0.28 |
| 931142CH4 | WAL MART STORES INC SR UNSECURED 04/27 5.875 | | | | | 5.875 | 05 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.891615 | 4,994,580.76 | 122.887100 | 6,144,355.00 | 1,149,774.24 | 0.32 |
| | | Base | | 99.891615 | 4,994,580.76 | 122.887100 | 6,144,355.00 | 1,149,774.24 | 0.32 |
| 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 | 96.607300 | 4,830,365.00 | -169,635.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.607300 | 4,830,365.00 | -169,635.00 | 0.26 |
| 94989JAW6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1 | | | | | 1.531 | 15 May 2048 | | |
| | | Local | 3,382,749.210 | 99.997521 | 3,382,665.36 | 99.624300 | 3,370,040.22 | -12,625.14 | 0.18 |
| Original Face: | | Base | 3,500,000.000 | 99.997521 | 3,382,665.36 | 99.624300 | 3,370,040.22 | -12,625.14 | 0.18 |
| 94989JAZ9 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4 | | | | | 3.54 | 15 May 2048 | | |
| | | Local | 5,000,000.000 | 103.905783 | 5,195,289.15 | 101.068500 | 5,053,425.00 | -141,864.15 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 103.905783 | 5,195,289.15 | 101.068500 | 5,053,425.00 | -141,864.15 | 0.27 |
| ACI080VT9 | RABOBANK NEDERLAND SR UNSECURED 09/17 VAR | | | | | 0.2208 | 26 Sep 2017 | | |
| | | Local | 10,000,000.000 | 97.890625 | 9,789,062.50 | 98.186450 | 9,818,645.00 | 29,582.50 | 0.52 |
| | | Base | | 97.890625 | 9,789,062.50 | 98.186450 | 9,818,645.00 | 29,582.50 | 0.52 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,775,197,505.590 | | 1,845,724,806.52 | | 1,885,634,633.17 | 39,909,826.65 | 99.60 |
| Original Face: | | Base | 1,262,504,190.000 | | 1,845,724,806.52 | | 1,885,634,633.17 | 39,909,826.65 | 99.60 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 1,775,197,505.590 | | 1,845,724,806.52 | | 1,885,634,633.17 | 39,909,826.65 | 99.60 |

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

**Base Currency: 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: 1,262,504,190.000

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

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 1,782,788,131.870 | Base | 1,853,315,432.80 | | 1,893,225,259.45 | 39,909,826.65 | 100.00 |
| Original Face: | | 1,262,504,190.000 | | | | | | |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -1,854,249.620 | 1.000000 | -1,854,249.62 | 1.000000 | -1,854,249.62 | 0.00 | 0.77 |
| | | Base | | 1.000000 | -1,854,249.62 | 1.000000 | -1,854,249.62 | 0.00 | 0.77 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -1,854,249.620 | | -1,854,249.62 | | -1,854,249.62 | 0.00 | 0.77 |
| | | Base | | | -1,854,249.62 | | -1,854,249.62 | 0.00 | 0.77 |
| **CASH Total** | | | | | | | | | |
| | | Base | -1,854,249.620 | | -1,854,249.62 | | -1,854,249.62 | 0.00 | 0.77 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0027A1WU9 | ABBEY NATIONAL NA LL | | | | | 0.38 | 28 Sep 2015 | | |
| | | Local | 5,000,000.000 | 99.971500 | 4,998,575.00 | 99.971500 | 4,998,575.00 | 0.00 | 2.06 |
| | | Base | | 99.971500 | 4,998,575.00 | 99.971500 | 4,998,575.00 | 0.00 | 2.06 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | Local | 13,000,000.000 | 100.000000 | 13,000,000.00 | 100.000000 | 13,000,000.00 | 0.00 | 5.37 |
| | | Base | | 100.000000 | 13,000,000.00 | 100.000000 | 13,000,000.00 | 0.00 | 5.37 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 18,000,000.000 | | 17,998,575.00 | | 17,998,575.00 | 0.00 | 7.43 |
| | | Base | | | 17,998,575.00 | | 17,998,575.00 | 0.00 | 7.43 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 18,000,000.000 | | 17,998,575.00 | | 17,998,575.00 | 0.00 | 7.43 |
| **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 |
|---|---|---|---|---|---|---|---|---|---|
| 00206RCD2 | AT+T INC SR UNSECURED 03/19 VAR | | | | | 0.9555 | 11 Mar 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.035400 | 495,177.00 | -4,823.00 | 0.20 |
| | | Base | | 100.000000 | 500,000.00 | 99.035400 | 495,177.00 | -4,823.00 | 0.20 |
| 023135AK2 | AMAZON.COM INC SR UNSECURED 11/15 0.65 | | | | | 0.65 | 27 Nov 2015 | | |
| | | Local | 2,700,000.000 | 100.022300 | 2,700,602.09 | 100.022300 | 2,700,602.09 | 0.00 | 1.11 |
| | | Base | | 100.022300 | 2,700,602.09 | 100.022300 | 2,700,602.09 | 0.00 | 1.11 |
| 02580ECC5 | AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6 | | | | | 6.0 | 13 Sep 2017 | | |
| | | Local | 500,000.000 | 109.391156 | 546,955.78 | 108.559100 | 542,795.50 | -4,160.28 | 0.22 |
| | | Base | | 109.391156 | 546,955.78 | 108.559100 | 542,795.50 | -4,160.28 | 0.22 |
| 025815AB7 | AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR | | | | | 0.7643 | 13 Nov 2015 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.000000 | 1,000,000.00 | 0.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.000000 | 1,000,000.00 | 0.00 | 0.41 |
| 0258M0DG1 | AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3 | | | | | 1.3 | 29 Jul 2016 | | |
| | | Local | 500,000.000 | 99.993058 | 499,965.29 | 100.312800 | 501,564.00 | 1,598.71 | 0.21 |
| | | Base | | 99.993058 | 499,965.29 | 100.312800 | 501,564.00 | 1,598.71 | 0.21 |
| 0258M0DH9 | AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR | | | | | 0.8041 | 29 Jul 2016 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 100.061400 | 500,307.00 | 307.00 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 100.061400 | 500,307.00 | 307.00 | 0.21 |
| 031162BF6 | AMGEN INC SR UNSECURED 06/16 2.3 | | | | | 2.3 | 15 Jun 2016 | | |
| | | Local | 500,000.000 | 99.963148 | 499,815.74 | 100.959500 | 504,797.50 | 4,981.76 | 0.21 |
| | | Base | | 99.963148 | 499,815.74 | 100.959500 | 504,797.50 | 4,981.76 | 0.21 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7001 | 01 Feb 2019 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.048900 | 1,980,978.00 | -19,022.00 | 0.82 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.048900 | 1,980,978.00 | -19,022.00 | 0.82 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 0.61435 | 06 May 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.437700 | 4,971,885.00 | -28,115.00 | 2.05 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.437700 | 4,971,885.00 | -28,115.00 | 2.05 |
| 05522RCT3 | BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A | | | | | 0.5276 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.047500 | 3,001,425.00 | 1,425.00 | 1.24 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.047500 | 3,001,425.00 | 1,425.00 | 1.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05531FAG8 | BB+T CORPORATION SR UNSECURED 03/16 3.2 | | | | | 3.2 | 15 Mar 2016 | | |
| | | Local | 750,000.000 | 100.327571 | 752,456.78 | 101.043400 | 757,825.50 | 5,368.72 | 0.31 |
| | | Base | | 100.327571 | 752,456.78 | 101.043400 | 757,825.50 | 5,368.72 | 0.31 |
| 06406HBX6 | BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3 | | | | | 2.3 | 28 Jul 2016 | | |
| | | Local | 500,000.000 | 99.984622 | 499,923.11 | 101.419200 | 507,096.00 | 7,172.89 | 0.21 |
| | | Base | | 99.984622 | 499,923.11 | 101.419200 | 507,096.00 | 7,172.89 | 0.21 |
| 071813BH1 | BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95 | | | | | 0.95 | 01 Jun 2016 | | |
| | | Local | 1,000,000.000 | 99.975934 | 999,759.34 | 99.843600 | 998,436.00 | -1,323.34 | 0.41 |
| | | Base | | 99.975934 | 999,759.34 | 99.843600 | 998,436.00 | -1,323.34 | 0.41 |
| 071813BJ7 | BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85 | | | | | 1.85 | 15 Jun 2018 | | |
| | | Local | 1,000,000.000 | 99.994458 | 999,944.58 | 99.190900 | 991,909.00 | -8,035.58 | 0.41 |
| | | Base | | 99.994458 | 999,944.58 | 99.190900 | 991,909.00 | -8,035.58 | 0.41 |
| 084664BN0 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45 | | | | | 2.45 | 15 Dec 2015 | | |
| | | Local | 1,000,000.000 | 99.987406 | 999,874.06 | 100.576600 | 1,005,766.00 | 5,891.94 | 0.42 |
| | | Base | | 99.987406 | 999,874.06 | 100.576600 | 1,005,766.00 | 5,891.94 | 0.42 |
| 110122AS7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875 | | | | | 0.875 | 01 Aug 2017 | | |
| | | Local | 2,000,000.000 | 99.422222 | 1,988,444.44 | 99.167100 | 1,983,342.00 | -5,102.44 | 0.82 |
| | | Base | | 99.422222 | 1,988,444.44 | 99.167100 | 1,983,342.00 | -5,102.44 | 0.82 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.25 | 17 Jul 2023 | | |
| | | Local | 1,000,000.000 | 99.960863 | 999,608.63 | 100.130200 | 1,001,302.00 | 1,693.37 | 0.41 |
| Original Face: | | Base | 1,000,000.000 | 99.960863 | 999,608.63 | 100.130200 | 1,001,302.00 | 1,693.37 | 0.41 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 0.8565 | 17 Jul 2023 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.030400 | 2,000,608.00 | 608.00 | 0.83 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.030400 | 2,000,608.00 | 608.00 | 0.83 |
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 2,000,000.000 | 99.989950 | 1,999,799.00 | 100.062800 | 2,001,256.00 | 1,457.00 | 0.83 |
| Original Face: | | Base | 2,000,000.000 | 99.989950 | 1,999,799.00 | 100.062800 | 2,001,256.00 | 1,457.00 | 0.83 |
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.6435 | 15 Nov 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.941300 | 1,998,826.00 | -1,174.00 | 0.82 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.941300 | 1,998,826.00 | -1,174.00 | 0.82 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 14313WAC6 | CARMAX AUTO OWNER TRUST CARMX 2015 1 A3 | | | | | 1.38 | 15 Nov 2019 | | |
| | | Local | 2,500,000.000 | 99.978926 | 2,499,473.14 | 100.161700 | 2,504,042.50 | 4,569.36 | 1.03 |
| Original Face: | | Base | 2,500,000.000 | 99.978926 | 2,499,473.14 | 100.161700 | 2,504,042.50 | 4,569.36 | 1.03 |
| 14912L5M9 | CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR | | | | | 0.5716 | 26 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.082000 | 1,000,820.00 | 820.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.082000 | 1,000,820.00 | 820.00 | 0.41 |
| 14912L5P2 | CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3 | | | | | 1.3 | 01 Mar 2018 | | |
| | | Local | 500,000.000 | 99.903816 | 499,519.08 | 99.289500 | 496,447.50 | -3,071.58 | 0.20 |
| | | Base | | 99.903816 | 499,519.08 | 99.289500 | 496,447.50 | -3,071.58 | 0.20 |
| 14912L5U1 | CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR | | | | | 0.4358 | 28 Aug 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 |
| 166764AV2 | CHEVRON CORP SR UNSECURED 03/18 1.365 | | | | | 1.365 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.630800 | 4,981,540.00 | -18,460.00 | 2.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.630800 | 4,981,540.00 | -18,460.00 | 2.06 |
| 19416QDQ0 | COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375 | | | | | 1.375 | 01 Nov 2015 | | |
| | | Local | 500,000.000 | 99.974842 | 499,874.21 | 99.974842 | 499,874.21 | 0.00 | 0.21 |
| | | Base | | 99.974842 | 499,874.21 | 99.974842 | 499,874.21 | 0.00 | 0.21 |
| 2027A0GL7 | COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR | | | | | 0.8968 | 30 Oct 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.000000 | 1,000,000.00 | 0.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.000000 | 1,000,000.00 | 0.00 | 0.41 |
| 22160KAD7 | COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65 | | | | | 0.65 | 07 Dec 2015 | | |
| | | Local | 1,545,000.000 | 100.087876 | 1,546,357.69 | 100.042400 | 1,545,655.08 | -702.61 | 0.64 |
| | | Base | | 100.087876 | 1,546,357.69 | 100.042400 | 1,545,655.08 | -702.61 | 0.64 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0101 | 03 Aug 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.957200 | 999,572.00 | -428.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.957200 | 999,572.00 | -428.00 | 0.41 |
| 24422ERV3 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7 | | | | | 0.7 | 04 Sep 2015 | | |
| | | Local | 500,000.000 | 99.999814 | 499,999.07 | 99.999814 | 499,999.07 | 0.00 | 0.21 |
| | | Base | | 99.999814 | 499,999.07 | 99.999814 | 499,999.07 | 0.00 | 0.21 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 24422ERW1 | JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2 | | | | | 1.2 | 10 Oct 2017 | | |
| | | Local | 500,000.000 | 99.914398 | 499,571.99 | 99.788500 | 498,942.50 | -629.49 | 0.21 |
| | | Base | | 99.914398 | 499,571.99 | 99.788500 | 498,942.50 | -629.49 | 0.21 |
| 24422ESG5 | JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR | | | | | 0.4022 | 10 Dec 2015 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.019100 | 2,000,382.00 | 382.00 | 0.83 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.019100 | 2,000,382.00 | 382.00 | 0.83 |
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 2,000,000.000 | 99.720698 | 1,994,413.96 | 100.351600 | 2,007,032.00 | 12,618.04 | 0.83 |
| | | Base | | 99.720698 | 1,994,413.96 | 100.351600 | 2,007,032.00 | 12,618.04 | 0.83 |
| 25468PCZ7 | WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | | | | | 0.875 | 30 May 2017 | | |
| | | Local | 500,000.000 | 99.895096 | 499,475.48 | 99.648100 | 498,240.50 | -1,234.98 | 0.21 |
| | | Base | | 99.895096 | 499,475.48 | 99.648100 | 498,240.50 | -1,234.98 | 0.21 |
| 31283K2K3 | FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5 | | | | | 4.5 | 01 Apr 2020 | | |
| | | Local | 59,980.830 | 101.423622 | 60,834.73 | 104.511183 | 62,686.68 | 1,851.95 | 0.03 |
| Original Face: | | Base | 1,100,000.000 | 101.423622 | 60,834.73 | 104.511183 | 62,686.68 | 1,851.95 | 0.03 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.0 | 01 Mar 2041 | | |
| | | Local | 1,266,642.950 | 104.045918 | 1,317,890.28 | 107.314634 | 1,359,293.25 | 41,402.97 | 0.56 |
| Original Face: | | Base | 2,090,000.000 | 104.045918 | 1,317,890.28 | 107.314634 | 1,359,293.25 | 41,402.97 | 0.56 |
| 3128MBX28 | FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5 | | | | | 5.5 | 01 Jan 2019 | | |
| | | Local | 83,746.400 | 100.328802 | 84,021.76 | 103.487980 | 86,667.46 | 2,645.70 | 0.04 |
| Original Face: | | Base | 1,500,000.000 | 100.328802 | 84,021.76 | 103.487980 | 86,667.46 | 2,645.70 | 0.04 |
| 3128MBZR1 | FED HM LN PC POOL G13252 FG 02/19 FIXED 6 | | | | | 6.0 | 01 Feb 2019 | | |
| | | Local | 82,424.750 | 100.957746 | 83,214.17 | 102.942417 | 84,850.03 | 1,635.86 | 0.04 |
| Original Face: | | Base | 1,500,000.000 | 100.957746 | 83,214.17 | 102.942417 | 84,850.03 | 1,635.86 | 0.04 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | | 4.5 | 01 Mar 2023 | | |
| | | Local | 10,951.230 | 101.665292 | 11,133.60 | 107.326410 | 11,753.56 | 619.96 | 0.00 |
| Original Face: | | Base | 250,000.000 | 101.665292 | 11,133.60 | 107.326410 | 11,753.56 | 619.96 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | | 4.5 | 01 Jun 2024 | | |
| | | Local | 115,556.260 | 100.165634 | 115,747.66 | 107.131331 | 123,796.96 | 8,049.30 | 0.05 |
| Original Face: | | Base | 1,000,000.000 | 100.165634 | 115,747.66 | 107.131331 | 123,796.96 | 8,049.30 | 0.05 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | | 4.5 | 01 Feb 2024 | | |
| | | Local | 143,213.140 | 101.008979 | 144,658.13 | 107.073535 | 153,343.37 | 8,685.24 | 0.06 |
| | Original Face: | Base | 2,206,300.000 | 101.008979 | 144,658.13 | 107.073535 | 153,343.37 | 8,685.24 | 0.06 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,745,221.500 | 102.009276 | 1,780,287.82 | 103.844372 | 1,812,314.31 | 32,026.49 | 0.75 |
| | Original Face: | Base | 5,000,000.000 | 102.009276 | 1,780,287.82 | 103.844372 | 1,812,314.31 | 32,026.49 | 0.75 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 3,864,383.000 | 102.781068 | 3,971,854.10 | 102.502795 | 3,961,100.58 | -10,753.52 | 1.63 |
| | Original Face: | Base | 5,000,000.000 | 102.781068 | 3,971,854.10 | 102.502795 | 3,961,100.58 | -10,753.52 | 1.63 |
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | | 4.5 | 01 Jun 2024 | | |
| | | Local | 122,260.050 | 101.685105 | 124,320.26 | 106.920268 | 130,720.77 | 6,400.51 | 0.05 |
| | Original Face: | Base | 1,000,000.000 | 101.685105 | 124,320.26 | 106.920268 | 130,720.77 | 6,400.51 | 0.05 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | 4.0 | 01 Jul 2025 | | |
| | | Local | 1,113,874.080 | 101.937299 | 1,135,453.15 | 106.727204 | 1,188,806.66 | 53,353.51 | 0.49 |
| | Original Face: | Base | 6,000,000.000 | 101.937299 | 1,135,453.15 | 106.727204 | 1,188,806.66 | 53,353.51 | 0.49 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | 3.5 | 01 Sep 2025 | | |
| | | Local | 1,045,352.600 | 102.519921 | 1,071,694.66 | 105.500048 | 1,102,847.49 | 31,152.83 | 0.46 |
| | Original Face: | Base | 5,000,000.000 | 102.519921 | 1,071,694.66 | 105.500048 | 1,102,847.49 | 31,152.83 | 0.46 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | 3.5 | 01 Feb 2042 | | |
| | | Local | 3,163,288.950 | 104.439470 | 3,303,722.22 | 103.960659 | 3,288,576.04 | -15,146.18 | 1.36 |
| | Original Face: | Base | 5,000,000.000 | 104.439470 | 3,303,722.22 | 103.960659 | 3,288,576.04 | -15,146.18 | 1.36 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | 4.0 | 01 Oct 2039 | | |
| | | Local | 2,215,503.700 | 104.389791 | 2,312,759.69 | 106.396459 | 2,357,217.49 | 44,457.80 | 0.97 |
| | Original Face: | Base | 5,700,000.000 | 104.389791 | 2,312,759.69 | 106.396459 | 2,357,217.49 | 44,457.80 | 0.97 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | 4.0 | 01 Dec 2040 | | |
| | | Local | 1,006,354.820 | 104.039481 | 1,047,006.33 | 107.307949 | 1,079,898.72 | 32,892.39 | 0.45 |
| | Original Face: | Base | 2,000,000.000 | 104.039481 | 1,047,006.33 | 107.307949 | 1,079,898.72 | 32,892.39 | 0.45 |
| 3130A3QM9 | FEDERAL HOME LOAN BANK BONDS 12/15 0.25 | | | | | 0.25 | 09 Dec 2015 | | |
| | | Local | 1,000,000.000 | 99.993623 | 999,936.23 | 100.009200 | 1,000,092.00 | 155.77 | 0.41 |
| | | Base | | 99.993623 | 999,936.23 | 100.009200 | 1,000,092.00 | 155.77 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 3130A43H3 | FEDERAL HOME LOAN BANK BONDS 02/17 0.7 | | | | | 0.7 | 27 Feb 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.995600 | 4,999,780.00 | -220.00 | 2.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.995600 | 4,999,780.00 | -220.00 | 2.06 |
| 3134G5SD8 | FREDDIE MAC NOTES 12/18 VAR | | | | | 0.75 | 24 Dec 2018 | | |
| | | Local | 1,000,000.000 | 99.875770 | 998,757.70 | 100.039500 | 1,000,395.00 | 1,637.30 | 0.41 |
| | | Base | | 99.875770 | 998,757.70 | 100.039500 | 1,000,395.00 | 1,637.30 | 0.41 |
| 3134G7QH7 | FREDDIE MAC NOTES 08/17 0.95 | | | | | 0.95 | 25 Aug 2017 | | |
| | | Local | 1,000,000.000 | 99.990000 | 999,900.00 | 99.917900 | 999,179.00 | -721.00 | 0.41 |
| | | Base | | 99.990000 | 999,900.00 | 99.917900 | 999,179.00 | -721.00 | 0.41 |
| 3135G0WJ8 | FANNIE MAE NOTES 05/18 0.875 | | | | | 0.875 | 21 May 2018 | | |
| | | Local | 2,000,000.000 | 97.739334 | 1,954,786.68 | 99.381600 | 1,987,632.00 | 32,845.32 | 0.82 |
| | | Base | | 97.739334 | 1,954,786.68 | 99.381600 | 1,987,632.00 | 32,845.32 | 0.82 |
| 31371LJV2 | FNMA POOL 255076 FN 01/19 FIXED 4.5 | | | | | 4.5 | 01 Jan 2019 | | |
| | | Local | 104,099.920 | 99.559865 | 103,641.74 | 104.146264 | 108,416.18 | 4,774.44 | 0.04 |
| | Original Face: | Base | 2,360,770.000 | 99.559865 | 103,641.74 | 104.146264 | 108,416.18 | 4,774.44 | 0.04 |
| 31387WUX3 | FNMA POOL 596498 FN 07/16 FIXED 6 | | | | | 6.0 | 01 Jul 2016 | | |
| | | Local | 427.610 | 100.215149 | 428.53 | 101.177327 | 432.64 | 4.11 | 0.00 |
| | Original Face: | Base | 345,556.000 | 100.215149 | 428.53 | 101.177327 | 432.64 | 4.11 | 0.00 |
| 31403DHB8 | FNMA POOL 745526 FN 05/21 FIXED VAR | | | | | 6.0 | 01 May 2021 | | |
| | | Local | 148,100.510 | 100.929423 | 149,476.99 | 108.604614 | 160,843.99 | 11,367.00 | 0.07 |
| | Original Face: | Base | 2,500,000.000 | 100.929423 | 149,476.99 | 108.604614 | 160,843.99 | 11,367.00 | 0.07 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.5 | 01 Jul 2039 | | |
| | | Local | 163,607.380 | 101.791252 | 166,538.00 | 108.616049 | 177,703.87 | 11,165.87 | 0.07 |
| | Original Face: | Base | 983,845.000 | 101.791252 | 166,538.00 | 108.616049 | 177,703.87 | 11,165.87 | 0.07 |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.0 | 01 Aug 2022 | | |
| | | Local | 122,436.200 | 100.966626 | 123,619.70 | 110.417942 | 135,191.53 | 11,571.83 | 0.06 |
| | Original Face: | Base | 1,800,000.000 | 100.966626 | 123,619.70 | 110.417942 | 135,191.53 | 11,571.83 | 0.06 |
| 31416B6K9 | FNMA POOL 995574 FN 11/21 FIXED VAR | | | | | 4.5 | 01 Nov 2021 | | |
| | | Local | 308,898.440 | 102.811206 | 317,582.21 | 104.588144 | 323,071.15 | 5,488.94 | 0.13 |
| | Original Face: | Base | 3,350,000.000 | 102.811206 | 317,582.21 | 104.588144 | 323,071.15 | 5,488.94 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 31416BN38 | FNMA POOL 995110 FN 11/18 FIXED VAR | | | | | 5.5 | 01 Nov 2018 | | |
| | | Local | 79,527.580 | 100.900744 | 80,243.92 | 103.149555 | 82,032.34 | 1,788.42 | 0.03 |
| Original Face: | | Base | 1,500,000.000 | 100.900744 | 80,243.92 | 103.149555 | 82,032.34 | 1,788.42 | 0.03 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.0 | 01 Dec 2040 | | |
| | | Local | 3,127,393.570 | 104.458628 | 3,266,832.41 | 106.896362 | 3,343,069.95 | 76,237.54 | 1.38 |
| Original Face: | | Base | 5,200,000.000 | 104.458628 | 3,266,832.41 | 106.896362 | 3,343,069.95 | 76,237.54 | 1.38 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.5 | 01 Jan 2027 | | |
| | | Local | 1,631,898.720 | 102.163301 | 1,667,201.60 | 102.727609 | 1,676,410.54 | 9,208.94 | 0.69 |
| Original Face: | | Base | 2,680,283.000 | 102.163301 | 1,667,201.60 | 102.727609 | 1,676,410.54 | 9,208.94 | 0.69 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | | Local | 9,478,267.200 | 103.147457 | 9,776,591.58 | 102.481965 | 9,713,514.47 | -63,077.11 | 4.01 |
| Original Face: | | Base | 15,000,000.000 | 103.147457 | 9,776,591.58 | 102.481965 | 9,713,514.47 | -63,077.11 | 4.01 |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.0 | 01 Nov 2024 | | |
| | | Local | 423,503.130 | 103.279308 | 437,391.10 | 107.888470 | 456,911.05 | 19,519.95 | 0.19 |
| Original Face: | | Base | 1,500,000.000 | 103.279308 | 437,391.10 | 107.888470 | 456,911.05 | 19,519.95 | 0.19 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.0 | 01 Jan 2025 | | |
| | | Local | 527,784.770 | 101.984227 | 538,257.22 | 105.761391 | 558,192.51 | 19,935.29 | 0.23 |
| Original Face: | | Base | 3,200,000.000 | 101.984227 | 538,257.22 | 105.761391 | 558,192.51 | 19,935.29 | 0.23 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.5 | 01 Feb 2027 | | |
| | | Local | 381,316.600 | 104.190072 | 397,294.04 | 105.423810 | 401,998.49 | 4,704.45 | 0.17 |
| Original Face: | | Base | 765,534.000 | 104.190072 | 397,294.04 | 105.423810 | 401,998.49 | 4,704.45 | 0.17 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | | Local | 2,976,274.020 | 103.141709 | 3,069,779.89 | 102.474945 | 3,049,935.17 | -19,844.72 | 1.26 |
| Original Face: | | Base | 5,157,070.000 | 103.141709 | 3,069,779.89 | 102.474945 | 3,049,935.17 | -19,844.72 | 1.26 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.5 | 01 Mar 2025 | | |
| | | Local | 637,635.200 | 102.323637 | 652,451.53 | 107.374958 | 684,660.53 | 32,209.00 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 102.323637 | 652,451.53 | 107.374958 | 684,660.53 | 32,209.00 | 0.28 |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.0 | 01 Aug 2025 | | |
| | | Local | 994,079.400 | 103.133346 | 1,025,227.35 | 106.515784 | 1,058,851.47 | 33,624.12 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 103.133346 | 1,025,227.35 | 106.515784 | 1,058,851.47 | 33,624.12 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.0 | 01 Feb 2041 | | |
| | | Local | 818,500.200 | 104.196574 | 852,849.17 | 106.984654 | 875,669.61 | 22,820.44 | 0.36 |
| Original Face: | | Base | 2,000,000.000 | 104.196574 | 852,849.17 | 106.984654 | 875,669.61 | 22,820.44 | 0.36 |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.5 | 01 Sep 2040 | | |
| | | Local | 980,865.450 | 104.006783 | 1,020,166.60 | 108.589758 | 1,065,119.42 | 44,952.82 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 104.006783 | 1,020,166.60 | 108.589758 | 1,065,119.42 | 44,952.82 | 0.44 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.5 | 01 Nov 2040 | | |
| | | Local | 4,802,562.680 | 107.920212 | 5,182,935.84 | 108.372635 | 5,204,663.72 | 21,727.88 | 2.15 |
| Original Face: | | Base | 14,750,000.000 | 107.920212 | 5,182,935.84 | 108.372635 | 5,204,663.72 | 21,727.88 | 2.15 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.0 | 01 Nov 2025 | | |
| | | Local | 622,215.260 | 101.747352 | 633,087.55 | 103.903656 | 646,504.40 | 13,416.85 | 0.27 |
| Original Face: | | Base | 2,000,000.000 | 101.747352 | 633,087.55 | 103.903656 | 646,504.40 | 13,416.85 | 0.27 |
| 34528QDR2 | FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1 | | | | | 1.42 | 15 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.980277 | 4,999,013.85 | 99.710900 | 4,985,545.00 | -13,468.85 | 2.06 |
| Original Face: | | Base | 5,000,000.000 | 99.980277 | 4,999,013.85 | 99.710900 | 4,985,545.00 | -13,468.85 | 2.06 |
| 34528QDS0 | FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2 | | | | | 0.5976 | 15 Jan 2020 | | |
| | | Local | 4,250,000.000 | 100.000000 | 4,250,000.00 | 99.590000 | 4,232,575.00 | -17,425.00 | 1.75 |
| Original Face: | | Base | 4,250,000.000 | 100.000000 | 4,250,000.00 | 99.590000 | 4,232,575.00 | -17,425.00 | 1.75 |
| 36164EAB1 | GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A2 | | | | | 0.89 | 24 Nov 2017 | | |
| | | Local | 3,000,000.000 | 99.991204 | 2,999,736.11 | 100.061300 | 3,001,839.00 | 2,102.89 | 1.24 |
| Original Face: | | Base | 3,000,000.000 | 99.991204 | 2,999,736.11 | 100.061300 | 3,001,839.00 | 2,102.89 | 1.24 |
| 369550AV0 | GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1 | | | | | 1.0 | 15 Nov 2017 | | |
| | | Local | 500,000.000 | 99.726512 | 498,632.56 | 99.145500 | 495,727.50 | -2,905.06 | 0.20 |
| | | Base | | 99.726512 | 498,632.56 | 99.145500 | 495,727.50 | -2,905.06 | 0.20 |
| 36962G5W0 | GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3 | | | | | 2.3 | 27 Apr 2017 | | |
| | | Local | 500,000.000 | 99.977854 | 499,889.27 | 101.628100 | 508,140.50 | 8,251.23 | 0.21 |
| | | Base | | 99.977854 | 499,889.27 | 101.628100 | 508,140.50 | 8,251.23 | 0.21 |
| 36962G6L3 | GENERAL ELEC CAP CORP COMPANY GUAR 12/17 VAR | | | | | 0.7789 | 07 Dec 2017 | | |
| | | Local | 1,000,000.000 | 99.838371 | 998,383.71 | 99.574900 | 995,749.00 | -2,634.71 | 0.41 |
| | | Base | | 99.838371 | 998,383.71 | 99.574900 | 995,749.00 | -2,634.71 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 377372AD9 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65 | | | | | 5.65 | 15 May 2018 | | |
| | | Local | 2,000,000.000 | 111.211737 | 2,224,234.74 | 110.684000 | 2,213,680.00 | -10,554.74 | 0.91 |
| | | Base | | 111.211737 | 2,224,234.74 | 110.684000 | 2,213,680.00 | -10,554.74 | 0.91 |
| 38141GRC0 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375 | | | | | 2.375 | 22 Jan 2018 | | |
| | | Local | 1,000,000.000 | 100.364368 | 1,003,643.68 | 100.957700 | 1,009,577.00 | 5,933.32 | 0.42 |
| | | Base | | 100.364368 | 1,003,643.68 | 100.957700 | 1,009,577.00 | 5,933.32 | 0.42 |
| 38143UPS4 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR | | | | | 1.22445 | 18 Nov 2015 | | |
| | | Local | 1,000,000.000 | 100.032084 | 1,000,320.84 | 100.032084 | 1,000,320.84 | 0.00 | 0.41 |
| | | Base | | 100.032084 | 1,000,320.84 | 100.032084 | 1,000,320.84 | 0.00 | 0.41 |
| 38143UXV8 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR | | | | | 2.3291 | 24 Aug 2016 | | |
| | | Local | 1,000,000.000 | 100.795942 | 1,007,959.42 | 100.931500 | 1,009,315.00 | 1,355.58 | 0.42 |
| | | Base | | 100.795942 | 1,007,959.42 | 100.931500 | 1,009,315.00 | 1,355.58 | 0.42 |
| 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 | 99.777200 | 4,988,860.00 | -11,140.00 | 2.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.777200 | 4,988,860.00 | -11,140.00 | 2.06 |
| 427866AS7 | HERSHEY COMPANY SR UNSECURED 11/16 1.5 | | | | | 1.5 | 01 Nov 2016 | | |
| | | Local | 1,000,000.000 | 99.945299 | 999,452.99 | 100.765300 | 1,007,653.00 | 8,200.01 | 0.42 |
| | | Base | | 99.945299 | 999,452.99 | 100.765300 | 1,007,653.00 | 8,200.01 | 0.42 |
| 427866AV0 | HERSHEY COMPANY SR UNSECURED 08/18 1.6 | | | | | 1.6 | 21 Aug 2018 | | |
| | | Local | 2,000,000.000 | 99.974261 | 1,999,485.22 | 100.141200 | 2,002,824.00 | 3,338.78 | 0.83 |
| | | Base | | 99.974261 | 1,999,485.22 | 100.141200 | 2,002,824.00 | 3,338.78 | 0.83 |
| 44890LAC8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3 | | | | | 0.71 | 15 Sep 2017 | | |
| | | Local | 993,859.260 | 99.994749 | 993,807.07 | 100.016000 | 994,018.28 | 211.21 | 0.41 |
| Original Face: | | Base | 2,000,000.000 | 99.994749 | 993,807.07 | 100.016000 | 994,018.28 | 211.21 | 0.41 |
| 44921QAB2 | HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A | | | | | 0.5476 | 15 May 2018 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.799800 | 997,998.00 | -2,002.00 | 0.41 |
| Original Face: | | Base | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.799800 | 997,998.00 | -2,002.00 | 0.41 |
| 459058DS9 | INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625 | | | | | 0.625 | 14 Oct 2016 | | |
| | | Local | 2,000,000.000 | 99.928109 | 1,998,562.18 | 100.055000 | 2,001,100.00 | 2,537.82 | 0.83 |
| | | Base | | 99.928109 | 1,998,562.18 | 100.055000 | 2,001,100.00 | 2,537.82 | 0.83 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 1,000,000.000 | 99.898379 | 998,983.79 | 101.212900 | 1,012,129.00 | 13,145.21 | 0.42 |
| | | Base | | 99.898379 | 998,983.79 | 101.212900 | 1,012,129.00 | 13,145.21 | 0.42 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | Local | 500,000.000 | 99.873148 | 499,365.74 | 100.450400 | 502,252.00 | 2,886.26 | 0.21 |
| | | Base | | 99.873148 | 499,365.74 | 100.450400 | 502,252.00 | 2,886.26 | 0.21 |
| 459200HK0 | IBM CORP SR UNSECURED 02/18 1.25 | | | | | 1.25 | 08 Feb 2018 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.563400 | 497,817.00 | -2,183.00 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 99.563400 | 497,817.00 | -2,183.00 | 0.21 |
| 459200HL8 | IBM CORP SR UNSECURED 05/16 0.45 | | | | | 0.45 | 06 May 2016 | | |
| | | Local | 1,000,000.000 | 99.936422 | 999,364.22 | 99.855000 | 998,550.00 | -814.22 | 0.41 |
| | | Base | | 99.936422 | 999,364.22 | 99.855000 | 998,550.00 | -814.22 | 0.41 |
| 459200HV6 | IBM CORP SR UNSECURED 02/16 VAR | | | | | 0.3737 | 05 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.002100 | 1,000,021.00 | 21.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.002100 | 1,000,021.00 | 21.00 | 0.41 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.6842 | 12 Feb 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.439000 | 497,195.00 | -2,805.00 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 99.439000 | 497,195.00 | -2,805.00 | 0.21 |
| 478160AY0 | JOHNSON + JOHNSON SR UNSECURED 05/16 2.15 | | | | | 2.15 | 15 May 2016 | | |
| | | Local | 3,000,000.000 | 101.034172 | 3,031,025.17 | 101.154800 | 3,034,644.00 | 3,618.83 | 1.25 |
| | | Base | | 101.034172 | 3,031,025.17 | 101.154800 | 3,034,644.00 | 3,618.83 | 1.25 |
| 494368AZ6 | KIMBERLY CLARK CORP SR UNSECURED 144A 12/16 4.279 | | | | | 4.279 | 19 Dec 2016 | | |
| | | Local | 1,070,000.000 | 101.982987 | 1,091,217.96 | 101.141400 | 1,082,212.98 | -9,004.98 | 0.45 |
| | | Base | | 101.982987 | 1,091,217.96 | 101.141400 | 1,082,212.98 | -9,004.98 | 0.45 |
| 494368BK8 | KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR | | | | | 0.4405 | 15 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.000900 | 1,000,009.00 | 9.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.000900 | 1,000,009.00 | 9.00 | 0.41 |
| 532457BK3 | ELI LILLY + CO SR UNSECURED 03/18 1.25 | | | | | 1.25 | 01 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.926505 | 4,996,325.27 | 99.687300 | 4,984,365.00 | -11,960.27 | 2.06 |
| | | Base | | 99.926505 | 4,996,325.27 | 99.687300 | 4,984,365.00 | -11,960.27 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 548661DB0 | LOWE S COS INC SR UNSECURED 09/19 VAR | | | | | 0.7022 | 10 Sep 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.563900 | 497,819.50 | -2,180.50 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 99.563900 | 497,819.50 | -2,180.50 | 0.21 |
| 585055BA3 | MEDTRONIC INC COMPANY GUAR 04/18 1.375 | | | | | 1.375 | 01 Apr 2018 | | |
| | | Local | 1,000,000.000 | 99.923040 | 999,230.40 | 99.384600 | 993,846.00 | -5,384.40 | 0.41 |
| | | Base | | 99.923040 | 999,230.40 | 99.384600 | 993,846.00 | -5,384.40 | 0.41 |
| 58933YAP0 | MERCK + CO INC SR UNSECURED 02/20 VAR | | | | | 0.6864 | 10 Feb 2020 | | |
| | | Local | 5,500,000.000 | 100.000000 | 5,500,000.00 | 99.440500 | 5,469,227.50 | -30,772.50 | 2.26 |
| | | Base | | 100.000000 | 5,500,000.00 | 99.440500 | 5,469,227.50 | -30,772.50 | 2.26 |
| 58933YAS4 | MERCK + CO INC SR UNSECURED 02/20 1.85 | | | | | 1.85 | 10 Feb 2020 | | |
| | | Local | 3,000,000.000 | 99.983112 | 2,999,493.37 | 99.406000 | 2,982,180.00 | -17,313.37 | 1.23 |
| | | Base | | 99.983112 | 2,999,493.37 | 99.406000 | 2,982,180.00 | -17,313.37 | 1.23 |
| 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 | 100.496300 | 1,507,444.50 | 7,444.50 | 0.62 |
| | | Base | | 100.000000 | 1,500,000.00 | 100.496300 | 1,507,444.50 | 7,444.50 | 0.62 |
| 594918AY0 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | | | | | 1.85 | 12 Feb 2020 | | |
| | | Local | 5,000,000.000 | 99.991120 | 4,999,555.99 | 99.639400 | 4,981,970.00 | -17,585.99 | 2.06 |
| | | Base | | 99.991120 | 4,999,555.99 | 99.639400 | 4,981,970.00 | -17,585.99 | 2.06 |
| 61747YCT0 | MORGAN STANLEY SR UNSECURED 11/15 3.45 | | | | | 3.45 | 02 Nov 2015 | | |
| | | Local | 1,025,000.000 | 100.461043 | 1,029,725.69 | 100.461043 | 1,029,725.69 | 0.00 | 0.42 |
| | | Base | | 100.461043 | 1,029,725.69 | 100.461043 | 1,029,725.69 | 0.00 | 0.42 |
| 61761JVM8 | MORGAN STANLEY SR UNSECURED 01/18 1.875 | | | | | 1.875 | 05 Jan 2018 | | |
| | | Local | 1,125,000.000 | 100.202874 | 1,127,282.33 | 100.010800 | 1,125,121.50 | -2,160.83 | 0.46 |
| | | Base | | 100.202874 | 1,127,282.33 | 100.010800 | 1,125,121.50 | -2,160.83 | 0.46 |
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 2.05 |
| | | Base | | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 2.05 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.4976 | 15 Feb 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.941700 | 1,998,834.00 | -1,166.00 | 0.82 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.941700 | 1,998,834.00 | -1,166.00 | 0.82 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 674599BZ7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5 | | | | | 2.5 | 01 Feb 2016 | | |
| | | Local | 1,500,000.000 | 100.187225 | 1,502,808.37 | 100.780200 | 1,511,703.00 | 8,894.63 | 0.62 |
| | | Base | | 100.187225 | 1,502,808.37 | 100.780200 | 1,511,703.00 | 8,894.63 | 0.62 |
| 693476BM4 | PNC FUNDING CORP COMPANY GUAR 09/16 2.7 | | | | | 2.7 | 19 Sep 2016 | | |
| | | Local | 500,000.000 | 101.615810 | 508,079.05 | 101.395800 | 506,979.00 | -1,100.05 | 0.21 |
| | | Base | | 101.615810 | 508,079.05 | 101.395800 | 506,979.00 | -1,100.05 | 0.21 |
| 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 | 100.108900 | 1,001,089.00 | 1,089.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.108900 | 1,001,089.00 | 1,089.00 | 0.41 |
| 713448CF3 | PEPSICO INC SR UNSECURED 02/16 VAR | | | | | 0.5416 | 26 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.045900 | 1,000,459.00 | 459.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.045900 | 1,000,459.00 | 459.00 | 0.41 |
| 713448CL0 | PEPSICO INC SR UNSECURED 02/17 0.95 | | | | | 0.95 | 22 Feb 2017 | | |
| | | Local | 1,000,000.000 | 99.943678 | 999,436.78 | 99.930900 | 999,309.00 | -127.78 | 0.41 |
| | | Base | | 99.943678 | 999,436.78 | 99.930900 | 999,309.00 | -127.78 | 0.41 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 1,000,000.000 | 99.939472 | 999,394.72 | 100.041100 | 1,000,411.00 | 1,016.28 | 0.41 |
| | | Base | | 99.939472 | 999,394.72 | 100.041100 | 1,000,411.00 | 1,016.28 | 0.41 |
| 718172AJ8 | PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5 | | | | | 2.5 | 16 May 2016 | | |
| | | Local | 1,000,000.000 | 99.903380 | 999,033.80 | 101.246300 | 1,012,463.00 | 13,429.20 | 0.42 |
| | | Base | | 99.903380 | 999,033.80 | 101.246300 | 1,012,463.00 | 13,429.20 | 0.42 |
| 718172BP3 | PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25 | | | | | 1.25 | 11 Aug 2017 | | |
| | | Local | 1,000,000.000 | 99.755239 | 997,552.39 | 99.856200 | 998,562.00 | 1,009.61 | 0.41 |
| | | Base | | 99.755239 | 997,552.39 | 99.856200 | 998,562.00 | 1,009.61 | 0.41 |
| 742718DS5 | PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8 | | | | | 1.8 | 15 Nov 2015 | | |
| | | Local | 500,000.000 | 99.966324 | 499,831.62 | 99.966324 | 499,831.62 | 0.00 | 0.21 |
| | | Base | | 99.966324 | 499,831.62 | 99.966324 | 499,831.62 | 0.00 | 0.21 |
| 79604YAB5 | SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75 | | | | | 1.75 | 10 Apr 2017 | | |
| | | Local | 4,000,000.000 | 100.667758 | 4,026,710.31 | 100.041600 | 4,001,664.00 | -25,046.31 | 1.65 |
| | | Base | | 100.667758 | 4,026,710.31 | 100.041600 | 4,001,664.00 | -25,046.31 | 1.65 |

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|---|---|---|---|---|---|---|---|---|---|
| 882508AX2 | TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875 | | | | | 0.875 | 12 Mar 2017 | | |
| | | Local | 500,000.000 | 99.899832 | 499,499.16 | 100.110900 | 500,554.50 | 1,055.34 | 0.21 |
| | | Base | | 99.899832 | 499,499.16 | 100.110900 | 500,554.50 | 1,055.34 | 0.21 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 250,000.000 | 99.817972 | 249,544.93 | 100.790900 | 251,977.25 | 2,432.32 | 0.10 |
| | | Base | | 99.817972 | 249,544.93 | 100.790900 | 251,977.25 | 2,432.32 | 0.10 |
| 88579YAE1 | 3M COMPANY SR UNSECURED 06/17 1 | | | | | 1.0 | 26 Jun 2017 | | |
| | | Local | 500,000.000 | 100.223218 | 501,116.09 | 100.304600 | 501,523.00 | 406.91 | 0.21 |
| | | Base | | 100.223218 | 501,116.09 | 100.304600 | 501,523.00 | 406.91 | 0.21 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 500,000.000 | 99.975740 | 499,878.70 | 99.799500 | 498,997.50 | -881.20 | 0.21 |
| | | Base | | 99.975740 | 499,878.70 | 99.799500 | 498,997.50 | -881.20 | 0.21 |
| 89236TAK1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR | | | | | 0.6105 | 17 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.120200 | 1,001,202.00 | 1,202.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.120200 | 1,001,202.00 | 1,202.00 | 0.41 |
| 89236TAL9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8 | | | | | 0.8 | 17 May 2016 | | |
| | | Local | 1,000,000.000 | 99.990337 | 999,903.37 | 100.169000 | 1,001,690.00 | 1,786.63 | 0.41 |
| | | Base | | 99.990337 | 999,903.37 | 100.169000 | 1,001,690.00 | 1,786.63 | 0.41 |
| 89236TBB0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | | | | | 2.1 | 17 Jan 2019 | | |
| | | Local | 500,000.000 | 99.942620 | 499,713.10 | 100.554300 | 502,771.50 | 3,058.40 | 0.21 |
| | | Base | | 99.942620 | 499,713.10 | 100.554300 | 502,771.50 | 3,058.40 | 0.21 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.424700 | 4,971,235.00 | -28,765.00 | 2.05 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.424700 | 4,971,235.00 | -28,765.00 | 2.05 |
| 89236WAB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2 | | | | | 0.71 | 17 Jul 2017 | | |
| | | Local | 3,750,000.000 | 99.999374 | 3,749,976.54 | 99.880700 | 3,745,526.25 | -4,450.29 | 1.55 |
| Original Face: | | Base | 3,750,000.000 | 99.999374 | 3,749,976.54 | 99.880700 | 3,745,526.25 | -4,450.29 | 1.55 |
| 90327QCW7 | USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25 | | | | | 2.25 | 13 Dec 2016 | | |
| | | Local | 500,000.000 | 99.954798 | 499,773.99 | 101.617000 | 508,085.00 | 8,311.01 | 0.21 |
| | | Base | | 99.954798 | 499,773.99 | 101.617000 | 508,085.00 | 8,311.01 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 91159HHD5 | US BANCORP SR UNSECURED 05/17 1.65 | | | | | 1.65 | 15 May 2017 | | |
| | | Local | 1,000,000.000 | 99.938640 | 999,386.40 | 100.569500 | 1,005,695.00 | 6,308.60 | 0.42 |
| | | Base | | 99.938640 | 999,386.40 | 100.569500 | 1,005,695.00 | 6,308.60 | 0.42 |
| 912828KZ2 | US TREASURY N/B 06/16 3.25 | | | | | 3.25 | 30 Jun 2016 | | |
| | | Local | 1,000,000.000 | 101.856596 | 1,018,565.96 | 102.371100 | 1,023,711.00 | 5,145.04 | 0.42 |
| | | Base | | 101.856596 | 1,018,565.96 | 102.371100 | 1,023,711.00 | 5,145.04 | 0.42 |
| 912828MD9 | US TREASURY N/B 12/16 3.25 | | | | | 3.25 | 31 Dec 2016 | | |
| | | Local | 1,000,000.000 | 102.800830 | 1,028,008.30 | 103.525400 | 1,035,254.00 | 7,245.70 | 0.43 |
| | | Base | | 102.800830 | 1,028,008.30 | 103.525400 | 1,035,254.00 | 7,245.70 | 0.43 |
| 912828PE4 | US TREASURY N/B 10/15 1.25 | | | | | 1.25 | 31 Oct 2015 | | |
| | | Local | 1,000,000.000 | 100.066602 | 1,000,666.02 | 100.066602 | 1,000,666.02 | 0.00 | 0.41 |
| | | Base | | 100.066602 | 1,000,666.02 | 100.066602 | 1,000,666.02 | 0.00 | 0.41 |
| 912828PM6 | US TREASURY N/B 12/15 2.125 | | | | | 2.125 | 31 Dec 2015 | | |
| | | Local | 500,000.000 | 100.201970 | 501,009.85 | 100.656200 | 503,281.00 | 2,271.15 | 0.21 |
| | | Base | | 100.201970 | 501,009.85 | 100.656200 | 503,281.00 | 2,271.15 | 0.21 |
| 92867VAB6 | VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A | | | | | 0.87 | 20 Jun 2017 | | |
| | | Local | 5,751,863.950 | 99.999646 | 5,751,843.60 | 99.990500 | 5,751,317.52 | -526.08 | 2.37 |
| Original Face: | | Base | 6,000,000.000 | 99.999646 | 5,751,843.60 | 99.990500 | 5,751,317.52 | -526.08 | 2.37 |
| 929903DU3 | WACHOVIA CORP SR UNSECURED 06/17 VAR | | | | | 0.5558 | 15 Jun 2017 | | |
| | | Local | 1,000,000.000 | 99.066522 | 990,665.22 | 99.450600 | 994,506.00 | 3,840.78 | 0.41 |
| | | Base | | 99.066522 | 990,665.22 | 99.450600 | 994,506.00 | 3,840.78 | 0.41 |
| 931142DE0 | WAL MART STORES INC SR UNSECURED 04/16 0.6 | | | | | 0.6 | 11 Apr 2016 | | |
| | | Local | 1,000,000.000 | 99.985632 | 999,856.32 | 100.050000 | 1,000,500.00 | 643.68 | 0.41 |
| | | Base | | 99.985632 | 999,856.32 | 100.050000 | 1,000,500.00 | 643.68 | 0.41 |
| 94974BFD7 | WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1 | | | | | 2.1 | 08 May 2017 | | |
| | | Local | 1,000,000.000 | 100.110749 | 1,001,107.49 | 101.162700 | 1,011,627.00 | 10,519.51 | 0.42 |
| | | Base | | 100.110749 | 1,001,107.49 | 101.162700 | 1,011,627.00 | 10,519.51 | 0.42 |
| 94974BFG0 | WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | | | | | 1.5 | 16 Jan 2018 | | |
| | | Local | 1,000,000.000 | 99.915774 | 999,157.74 | 99.684900 | 996,849.00 | -2,308.74 | 0.41 |
| | | Base | | 99.915774 | 999,157.74 | 99.684900 | 996,849.00 | -2,308.74 | 0.41 |

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# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 94974BFL9 | WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25 | | | | | 1.25 | 20 Jul 2016 | | |
| | | Local | 2,000,000.000 | 99.971631 | 1,999,432.61 | 100.397300 | 2,007,946.00 | 8,513.39 | 0.83 |
| | | Base | | 99.971631 | 1,999,432.61 | 100.397300 | 2,007,946.00 | 8,513.39 | 0.83 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6093 | 14 May 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.932400 | 1,998,648.00 | -1,352.00 | 0.82 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.932400 | 1,998,648.00 | -1,352.00 | 0.82 |
| 94989JAW6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1 | | | | | 1.531 | 15 May 2048 | | |
| | | Local | 966,499.780 | 99.997521 | 966,475.82 | 99.624300 | 962,868.64 | -3,607.18 | 0.40 |
| Original Face: | | Base | 1,000,000.000 | 99.997521 | 966,475.82 | 99.624300 | 962,868.64 | -3,607.18 | 0.40 |
| 98385XAH9 | XTO ENERGY INC COMPANY GUAR 04/16 5.65 | | | | | 5.65 | 01 Apr 2016 | | |
| | | Local | 1,000,000.000 | 102.583594 | 1,025,835.94 | 102.890400 | 1,028,904.00 | 3,068.06 | 0.42 |
| | | Base | | 102.583594 | 1,025,835.94 | 102.890400 | 1,028,904.00 | 3,068.06 | 0.42 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 220,045,371.090 | | 222,062,531.00 | | 222,443,395.94 | 380,864.94 | 91.81 |
| Original Face: | | Base | 164,939,358.000 | | 222,062,531.00 | | 222,443,395.94 | 380,864.94 | 91.81 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 220,045,371.090 | | 222,062,531.00 | | 222,443,395.94 | 380,864.94 | 91.81 |
| Original Face: | | | 164,939,358.000 | | | | | | |

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



Books Closed

Prepared by State Street

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | | |
| | | 236,191,121.470 | Base | | 238,206,856.38 | | 238,587,721.32 | 380,864.94 | 100.00 |
| Original Face: | | 164,939,358.000 | | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | 255,046.100 | Local | 1.000000 | 255,046.10 | 1.000000 | 255,046.10 | 0.00 | 0.17 |
| | | | Base | 1.000000 | 255,046.10 | 1.000000 | 255,046.10 | 0.00 | 0.17 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 255,046.100 | Local | | 255,046.10 | | 255,046.10 | 0.00 | 0.17 |
| | | | Base | | 255,046.10 | | 255,046.10 | 0.00 | 0.17 |
| **CASH Total** | | | | | | | | | |
| | | 255,046.100 | Base | | 255,046.10 | | 255,046.10 | 0.00 | 0.17 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 923SER009 | FDIC REPUBLIC BK OF ARIZONA 12/49 VAR | | | | | 0.7 | 31 Jul 2016 | | |
| | | 246,716.060 | Local | 100.000000 | 246,716.06 | 100.000000 | 246,716.06 | 0.00 | 0.17 |
| | | | Base | 100.000000 | 246,716.06 | 100.000000 | 246,716.06 | 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 2016 | | |
| | | 248,578.770 | Local | 100.000000 | 248,578.77 | 100.000000 | 248,578.77 | 0.00 | 0.17 |
| | | | Base | 100.000000 | 248,578.77 | 100.000000 | 248,578.77 | 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 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 923UVZ007 | FDIC MERIDIAN 12/49 VAR | | | | | 0.4 | 14 Jul 2016 | | |
| | | 247,953.460 | Local | 100.000000 | 247,953.46 | 100.000000 | 247,953.46 | 0.00 | 0.17 |
| | | | Base | 100.000000 | 247,953.46 | 100.000000 | 247,953.46 | 0.00 | 0.17 |
| 923UYB007 | FDIC BMO HARRIS BANK 12/49 VAR | | | | | 0.35 | 02 Sep 2015 | | |
| | | 245,930.320 | Local | 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 | | |
| | | 246,474.830 | Local | 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 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | 21,000,000.000 | Local | 100.000000 | 21,000,000.00 | 100.000000 | 21,000,000.00 | 0.00 | 14.39 |
| | | | Base | 100.000000 | 21,000,000.00 | 100.000000 | 21,000,000.00 | 0.00 | 14.39 |
| 979RFK008 | FDIC US BANK CDARS ACCOUNT | | | | | 0.3 | 01 Sep 2015 | | |
| | | 15,182,519.470 | Local | 100.000000 | 15,182,519.47 | 100.000000 | 15,182,519.47 | 0.00 | 10.40 |
| | | | Base | 100.000000 | 15,182,519.47 | 100.000000 | 15,182,519.47 | 0.00 | 10.40 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 38,162,943.440 | Local | | 38,162,943.44 | | 38,162,943.44 | 0.00 | 26.15 |
| | | | Base | | 38,162,943.44 | | 38,162,943.44 | 0.00 | 26.15 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 38,162,943.440 | Base | | 38,162,943.44 | | 38,162,943.44 | 0.00 | 26.15 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 038461AC3 | AID EGYPT US GOVT GUAR 09/15 4.45 | | | | | 4.45 | 15 Sep 2015 | | |
| | | 3,672,000.000 | Local | 100.160528 | 3,677,894.59 | 100.160528 | 3,677,894.59 | 0.00 | 2.52 |
| | | | Base | 100.160528 | 3,677,894.59 | 100.160528 | 3,677,894.59 | 0.00 | 2.52 |
| 36176S4T4 | GNMA POOL 775134 GN 09/41 FIXED 4 | | | | | 4.0 | 15 Sep 2041 | | |
| | | 3,100,695.700 | Local | 106.427866 | 3,300,004.28 | 108.095730 | 3,351,719.65 | 51,715.37 | 2.30 |
| Original Face: | | 5,000,000.000 | Base | 106.427866 | 3,300,004.28 | 108.095730 | 3,351,719.65 | 51,715.37 | 2.30 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | | 3.0 | 15 Aug 2027 | | |
| | | Local | 3,018,481.100 | 105.545121 | 3,185,859.53 | 104.762395 | 3,162,233.09 | -23,626.44 | 2.17 |
| Original Face: | | Base | 5,000,000.000 | 105.545121 | 3,185,859.53 | 104.762395 | 3,162,233.09 | -23,626.44 | 2.17 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.5 | 20 Apr 2027 | | |
| | | Local | 2,734,168.360 | 104.357275 | 2,853,303.59 | 102.580824 | 2,804,732.43 | -48,571.16 | 1.92 |
| Original Face: | | Base | 4,372,786.000 | 104.357275 | 2,853,303.59 | 102.580824 | 2,804,732.43 | -48,571.16 | 1.92 |
| 36179MAG5 | GNMA II POOL MA0007 G2 04/27 FIXED 3 | | | | | 3.0 | 20 Apr 2027 | | |
| | | Local | 2,663,324.100 | 105.183280 | 2,801,371.64 | 104.601131 | 2,785,867.13 | -15,504.51 | 1.91 |
| Original Face: | | Base | 5,000,000.000 | 105.183280 | 2,801,371.64 | 104.601131 | 2,785,867.13 | -15,504.51 | 1.91 |
| 36179MAH3 | GNMA II POOL MA0008 G2 04/27 FIXED 3.5 | | | | | 3.5 | 20 Apr 2027 | | |
| | | Local | 2,855,981.250 | 105.399769 | 3,010,197.64 | 105.255138 | 3,006,067.01 | -4,130.63 | 2.06 |
| Original Face: | | Base | 7,500,000.000 | 105.399769 | 3,010,197.64 | 105.255138 | 3,006,067.01 | -4,130.63 | 2.06 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.5 | 20 May 2027 | | |
| | | Local | 3,111,145.300 | 103.814126 | 3,229,808.31 | 102.582144 | 3,191,479.55 | -38,328.76 | 2.19 |
| Original Face: | | Base | 5,000,000.000 | 103.814126 | 3,229,808.31 | 102.582144 | 3,191,479.55 | -38,328.76 | 2.19 |
| 36179MGN4 | GNMA II POOL MA0205 G2 07/27 FIXED 3 | | | | | 3.0 | 20 Jul 2027 | | |
| | | Local | 2,961,165.400 | 105.349047 | 3,119,559.52 | 104.597662 | 3,097,309.78 | -22,249.74 | 2.12 |
| Original Face: | | Base | 5,000,000.000 | 105.349047 | 3,119,559.52 | 104.597662 | 3,097,309.78 | -22,249.74 | 2.12 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.5 | 20 Jul 2027 | | |
| | | Local | 1,887,762.020 | 106.150001 | 2,003,859.40 | 105.281969 | 1,987,473.02 | -16,386.38 | 1.36 |
| Original Face: | | Base | 4,169,641.000 | 106.150001 | 2,003,859.40 | 105.281969 | 1,987,473.02 | -16,386.38 | 1.36 |
| 36179MGW4 | GNMA II POOL MA0213 G2 07/42 FIXED 3 | | | | | 3.0 | 20 Jul 2042 | | |
| | | Local | 5,969,319.900 | 102.415429 | 6,113,504.58 | 100.544845 | 6,001,843.44 | -111,661.14 | 4.11 |
| Original Face: | | Base | 7,500,000.000 | 102.415429 | 6,113,504.58 | 100.544845 | 6,001,843.44 | -111,661.14 | 4.11 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.0 | 20 May 2043 | | |
| | | Local | 1,405,619.660 | 101.404235 | 1,425,357.87 | 100.544874 | 1,413,278.52 | -12,079.35 | 0.97 |
| Original Face: | | Base | 2,000,000.000 | 101.404235 | 1,425,357.87 | 100.544874 | 1,413,278.52 | -12,079.35 | 0.97 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.5 | 20 Feb 2027 | | |
| | | Local | 1,065,460.400 | 104.190592 | 1,110,109.50 | 103.867252 | 1,106,664.44 | -3,445.06 | 0.76 |
| Original Face: | | Base | 2,910,888.000 | 104.190592 | 1,110,109.50 | 103.867252 | 1,106,664.44 | -3,445.06 | 0.76 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36202FL61 | GNMA II POOL 004849 G2 11/40 FIXED 4 | | | | | 4.0 | 20 Nov 2040 | | |
| | | Local | 3,791,415.940 | 106.129838 | 4,023,823.58 | 104.535970 | 3,963,393.43 | -60,430.15 | 2.72 |
| | Original Face: | Base | 12,190,366.000 | 106.129838 | 4,023,823.58 | 104.535970 | 3,963,393.43 | -60,430.15 | 2.72 |
| 3620C4U57 | GNMA POOL 748604 GN 09/40 FIXED 4.5 | | | | | 4.5 | 15 Sep 2040 | | |
| | | Local | 2,023,901.000 | 108.410305 | 2,194,117.24 | 109.441072 | 2,214,978.95 | 20,861.71 | 1.52 |
| | Original Face: | Base | 5,000,000.000 | 108.410305 | 2,194,117.24 | 109.441072 | 2,214,978.95 | 20,861.71 | 1.52 |
| 36225BWY0 | GNMA POOL 781563 GN 02/18 FIXED 5 | | | | | 5.0 | 15 Feb 2018 | | |
| | | Local | 64,346.920 | 102.835769 | 66,171.65 | 104.947273 | 67,530.34 | 1,358.69 | 0.05 |
| | Original Face: | Base | 2,255,000.000 | 102.835769 | 66,171.65 | 104.947273 | 67,530.34 | 1,358.69 | 0.05 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 1.625 | 20 Sep 2040 | | |
| | | Local | 3,088,373.490 | 103.845617 | 3,207,140.51 | 103.706525 | 3,202,844.83 | -4,295.68 | 2.19 |
| | Original Face: | Base | 9,450,000.000 | 103.845617 | 3,207,140.51 | 103.706525 | 3,202,844.83 | -4,295.68 | 2.19 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.5 | 15 Dec 2027 | | |
| | | Local | 1,795,057.500 | 101.852708 | 1,828,314.67 | 102.667509 | 1,842,940.82 | 14,626.15 | 1.26 |
| | Original Face: | Base | 2,500,000.000 | 101.852708 | 1,828,314.67 | 102.667509 | 1,842,940.82 | 14,626.15 | 1.26 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.0 | 15 Nov 2040 | | |
| | | Local | 2,199,888.300 | 106.724896 | 2,347,828.51 | 106.422202 | 2,341,169.57 | -6,658.94 | 1.60 |
| | Original Face: | Base | 5,872,458.000 | 106.724896 | 2,347,828.51 | 106.422202 | 2,341,169.57 | -6,658.94 | 1.60 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | | 5.5 | 15 Feb 2024 | | |
| | | Local | 105,682.000 | 104.508809 | 110,447.00 | 109.991043 | 116,240.73 | 5,793.73 | 0.08 |
| | Original Face: | Base | 1,000,000.000 | 104.508809 | 110,447.00 | 109.991043 | 116,240.73 | 5,793.73 | 0.08 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.0 | 15 Dec 2035 | | |
| | | Local | 119,638.770 | 106.134174 | 126,977.62 | 110.050791 | 131,663.41 | 4,685.79 | 0.09 |
| | Original Face: | Base | 1,000,000.000 | 106.134174 | 126,977.62 | 110.050791 | 131,663.41 | 4,685.79 | 0.09 |
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | | 5.0 | 15 Sep 2022 | | |
| | | Local | 1,483.200 | 103.099380 | 1,529.17 | 105.635545 | 1,566.79 | 37.62 | 0.00 |
| | Original Face: | Base | 25,000.000 | 103.099380 | 1,529.17 | 105.635545 | 1,566.79 | 37.62 | 0.00 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.0 | 15 Oct 2039 | | |
| | | Local | 285,035.400 | 104.046782 | 296,570.16 | 110.302151 | 314,400.18 | 17,830.02 | 0.22 |
| | Original Face: | Base | 2,000,000.000 | 104.046782 | 296,570.16 | 110.302151 | 314,400.18 | 17,830.02 | 0.22 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38374C5H0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD | | | | | 4.0 | 20 Mar 2033 | | |
| | | Local | 25,311.100 | 100.000000 | 25,311.10 | 103.884300 | 26,294.26 | 983.16 | 0.02 |
| Original Face: | | Base | 410,000.000 | 100.000000 | 25,311.10 | 103.884300 | 26,294.26 | 983.16 | 0.02 |
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 64,832.230 | 101.010454 | 65,487.33 | 102.084500 | 66,183.66 | 696.33 | 0.05 |
| Original Face: | | Base | 500,000.000 | 101.010454 | 65,487.33 | 102.084500 | 66,183.66 | 696.33 | 0.05 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | | 2.0 | 20 Jul 2042 | | |
| | | Local | 3,085,031.930 | 102.537187 | 3,163,304.97 | 100.812400 | 3,110,094.73 | -53,210.24 | 2.13 |
| Original Face: | | Base | 4,400,000.000 | 102.537187 | 3,163,304.97 | 100.812400 | 3,110,094.73 | -53,210.24 | 2.13 |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.2 | 16 Aug 2055 | | |
| | | Local | 997,789.920 | 99.875102 | 996,543.70 | 100.021100 | 998,000.45 | 1,456.75 | 0.68 |
| Original Face: | | Base | 1,000,000.000 | 99.875102 | 996,543.70 | 100.021100 | 998,000.45 | 1,456.75 | 0.68 |
| 465139HR7 | AID ISRAEL US GOVT GUAR 11/16 0.00000 | | | | | | 15 Nov 2016 | | |
| | | Local | 5,000,000.000 | 99.200618 | 4,960,030.88 | 99.080200 | 4,954,010.00 | -6,020.88 | 3.39 |
| | | Base | | 99.200618 | 4,960,030.88 | 99.080200 | 4,954,010.00 | -6,020.88 | 3.39 |
| 465139UM3 | AID ISRAEL US GOVT GUAR 11/16 0.00000 | | | | | | 01 Nov 2016 | | |
| | | Local | 2,000,000.000 | 99.196125 | 1,983,922.50 | 99.134300 | 1,982,686.00 | -1,236.50 | 1.36 |
| | | Base | | 99.196125 | 1,983,922.50 | 99.134300 | 1,982,686.00 | -1,236.50 | 1.36 |
| 465139UN1 | AID ISRAEL US GOVT GUAR 05/17 0.00000 | | | | | | 01 May 2017 | | |
| | | Local | 1,410,000.000 | 98.713171 | 1,391,855.71 | 98.312300 | 1,386,203.43 | -5,652.28 | 0.95 |
| | | Base | | 98.713171 | 1,391,855.71 | 98.312300 | 1,386,203.43 | -5,652.28 | 0.95 |
| 690353A23 | OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000 | | | | | 0.01 | 12 Jul 2016 | | |
| | | Local | 1,500,000.000 | 101.041783 | 1,515,626.75 | 101.037400 | 1,515,561.00 | -65.75 | 1.04 |
| | | Base | | 101.041783 | 1,515,626.75 | 101.037400 | 1,515,561.00 | -65.75 | 1.04 |
| 690353A56 | OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000 | | | | | 0.01 | 20 Aug 2016 | | |
| | | Local | 5,150,000.000 | 100.310233 | 5,165,977.01 | 100.756200 | 5,188,944.30 | 22,967.29 | 3.56 |
| | | Base | | 100.310233 | 5,165,977.01 | 100.756200 | 5,188,944.30 | 22,967.29 | 3.56 |
| 690353UT2 | OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000 | | | | | | 17 Nov 2017 | | |
| | | Local | 2,000,000.000 | 104.660289 | 2,093,205.78 | 106.120000 | 2,122,400.00 | 29,194.22 | 1.45 |
| | | Base | | 104.660289 | 2,093,205.78 | 106.120000 | 2,122,400.00 | 29,194.22 | 1.45 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 690353WF0 | OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57 | | | | | 0.57 | 15 Jun 2017 | | |
| | | Local | 1,894,736.790 | 100.048789 | 1,895,661.22 | 100.087866 | 1,896,401.62 | 740.40 | 1.30 |
| Original Face: | | Base | 4,500,000.000 | 100.048789 | 1,895,661.22 | 100.087866 | 1,896,401.62 | 740.40 | 1.30 |
| 690353ZQ3 | OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000 | | | | | 0.01 | 21 Jun 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.792500 | 1,007,925.00 | 7,925.00 | 0.69 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.792500 | 1,007,925.00 | 7,925.00 | 0.69 |
| 742651DU3 | PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25 | | | | | 2.25 | 15 Mar 2020 | | |
| | | Local | 3,440,000.000 | 101.364530 | 3,486,939.84 | 101.244400 | 3,482,807.36 | -4,132.48 | 2.39 |
| | | Base | | 101.364530 | 3,486,939.84 | 101.244400 | 3,482,807.36 | -4,132.48 | 2.39 |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | | 2.766 | 10 Mar 2022 | | |
| | | Local | 828,569.680 | 102.891682 | 852,529.28 | 103.155510 | 854,715.28 | 2,186.00 | 0.59 |
| Original Face: | | Base | 1,000,000.000 | 102.891682 | 852,529.28 | 103.155510 | 854,715.28 | 2,186.00 | 0.59 |
| 903724AK8 | UKRAINE AID US GOVT GUAR 05/19 1.844 | | | | | 1.844 | 16 May 2019 | | |
| | | Local | 2,270,000.000 | 99.997857 | 2,269,951.35 | 100.686000 | 2,285,572.20 | 15,620.85 | 1.57 |
| | | Base | | 99.997857 | 2,269,951.35 | 100.686000 | 2,285,572.20 | 15,620.85 | 1.57 |
| 912820J32 | STRIP PRINC 10/15 0.00000 | | | | | | 31 Oct 2015 | | |
| | | Local | 291,000.000 | 99.944595 | 290,838.77 | 99.944595 | 290,838.77 | 0.00 | 0.20 |
| | | Base | | 99.944595 | 290,838.77 | 99.944595 | 290,838.77 | 0.00 | 0.20 |
| 912820RY5 | STRIP PRINC 09/15 0.00000 | | | | | | 15 Sep 2015 | | |
| | | Local | 217,000.000 | 99.987839 | 216,973.61 | 99.987839 | 216,973.61 | 0.00 | 0.15 |
| | | Base | | 99.987839 | 216,973.61 | 99.987839 | 216,973.61 | 0.00 | 0.15 |
| 912820UY1 | STRIP PRINC 12/16 0.00000 | | | | | | 31 Dec 2016 | | |
| | | Local | 686,000.000 | 99.132974 | 680,052.20 | 99.313600 | 681,291.30 | 1,239.10 | 0.47 |
| | | Base | | 99.132974 | 680,052.20 | 99.313600 | 681,291.30 | 1,239.10 | 0.47 |
| 912820XG7 | STRIP PRINC 12/15 0.00000 | | | | | | 31 Dec 2015 | | |
| | | Local | 152,000.000 | 99.881711 | 151,820.20 | 99.943800 | 151,914.58 | 94.38 | 0.10 |
| | | Base | | 99.881711 | 151,820.20 | 99.943800 | 151,914.58 | 94.38 | 0.10 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | | 2.625 | 30 Apr 2016 | | |
| | | Local | 2,000,000.000 | 101.276855 | 2,025,537.09 | 101.539100 | 2,030,782.00 | 5,244.91 | 1.39 |
| | | Base | | 101.276855 | 2,025,537.09 | 101.539100 | 2,030,782.00 | 5,244.91 | 1.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828LL2 | US TREASURY N/B 08/16 3 | | | | | 3.0 | 31 Aug 2016 | | |
| | | 5,000,000.000 | Local | 102.462809 | 5,123,140.47 | 102.540400 | 5,127,020.00 | 3,879.53 | 3.51 |
| | | | Base | 102.462809 | 5,123,140.47 | 102.540400 | 5,127,020.00 | 3,879.53 | 3.51 |
| 912828NZ9 | US TREASURY N/B 09/15 1.25 | | | | | 1.25 | 30 Sep 2015 | | |
| | | 2,000,000.000 | Local | 100.003734 | 2,000,074.68 | 100.003734 | 2,000,074.68 | 0.00 | 1.37 |
| | | | Base | 100.003734 | 2,000,074.68 | 100.003734 | 2,000,074.68 | 0.00 | 1.37 |
| 912828PM6 | US TREASURY N/B 12/15 2.125 | | | | | 2.125 | 31 Dec 2015 | | |
| | | 2,500,000.000 | Local | 100.551500 | 2,513,787.50 | 100.656200 | 2,516,405.00 | 2,617.50 | 1.72 |
| | | | Base | 100.551500 | 2,513,787.50 | 100.656200 | 2,516,405.00 | 2,617.50 | 1.72 |
| 912828RX0 | US TREASURY N/B 12/16 0.875 | | | | | 0.875 | 31 Dec 2016 | | |
| | | 2,000,000.000 | Local | 100.089758 | 2,001,795.16 | 100.419900 | 2,008,398.00 | 6,602.84 | 1.38 |
| | | | Base | 100.089758 | 2,001,795.16 | 100.419900 | 2,008,398.00 | 6,602.84 | 1.38 |
| 912828SC5 | US TREASURY N/B 01/17 0.875 | | | | | 0.875 | 31 Jan 2017 | | |
| | | 2,000,000.000 | Local | 100.275101 | 2,005,502.02 | 100.391900 | 2,007,838.00 | 2,335.98 | 1.38 |
| | | | Base | 100.275101 | 2,005,502.02 | 100.391900 | 2,007,838.00 | 2,335.98 | 1.38 |
| 912828TG5 | US TREASURY N/B 07/17 0.5 | | | | | 0.5 | 31 Jul 2017 | | |
| | | 2,000,000.000 | Local | 99.615190 | 1,992,303.79 | 99.545600 | 1,990,912.00 | -1,391.79 | 1.36 |
| | | | Base | 99.615190 | 1,992,303.79 | 99.545600 | 1,990,912.00 | -1,391.79 | 1.36 |
| 912828TW0 | US TREASURY N/B 10/17 0.75 | | | | | 0.75 | 31 Oct 2017 | | |
| | | 5,000,000.000 | Local | 100.078467 | 5,003,923.34 | 99.825500 | 4,991,275.00 | -12,648.34 | 3.42 |
| | | | Base | 100.078467 | 5,003,923.34 | 99.825500 | 4,991,275.00 | -12,648.34 | 3.42 |
| 912828WM8 | US TREASURY N/B 05/16 0.375 | | | | | 0.375 | 31 May 2016 | | |
| | | 2,500,000.000 | Local | 99.956988 | 2,498,924.69 | 100.019500 | 2,500,487.50 | 1,562.81 | 1.71 |
| | | | Base | 99.956988 | 2,498,924.69 | 100.019500 | 2,500,487.50 | 1,562.81 | 1.71 |
| 912834BG2 | STRIPS 09/15 0.00000 | | | | | | 30 Sep 2015 | | |
| | | 114,000.000 | Local | 99.974000 | 113,970.36 | 99.974000 | 113,970.36 | 0.00 | 0.08 |
| | | | Base | 99.974000 | 113,970.36 | 99.974000 | 113,970.36 | 0.00 | 0.08 |
| 912834BH0 | STRIPS 03/16 0.00000 | | | | | | 31 Mar 2016 | | |
| | | 114,000.000 | Local | 99.758535 | 113,724.73 | 99.842700 | 113,820.68 | 95.95 | 0.08 |
| | | | Base | 99.758535 | 113,724.73 | 99.842700 | 113,820.68 | 95.95 | 0.08 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912834EF1 | STRIPS 12/15 0.00000 | | | | | | 31 Dec 2015 | | |
| | | 133,000.000 | Local | 99.881714 | 132,842.68 | 99.943800 | 132,925.25 | 82.57 | 0.09 |
| | | | Base | 99.881714 | 132,842.68 | 99.943800 | 132,925.25 | 82.57 | 0.09 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 105,293,217.360 | Local | | 107,765,309.27 | | 107,536,017.72 | -229,291.55 | 73.68 |
| | Original Face: | 106,556,139.000 | Base | | 107,765,309.27 | | 107,536,017.72 | -229,291.55 | 73.68 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 105,293,217.360 | Base | | 107,765,309.27 | | 107,536,017.72 | -229,291.55 | 73.68 |
| | Original Face: | 106,556,139.000 | | | | | | | |

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

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 143,711,206.900 | Base | 146,183,298.81 | | 145,954,007.26 | -229,291.55 | 100.00 |
| Original Face: | | 106,556,139.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 1,424,640.000 | 1.000000 | 1,424,640.00 | 1.000000 | 1,424,640.00 | 0.00 | 0.08 |
| | | Base | | 1.000000 | 1,424,640.00 | 1.000000 | 1,424,640.00 | 0.00 | 0.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,424,640.000 | | 1,424,640.00 | | 1,424,640.00 | 0.00 | 0.08 |
| | | Base | | | 1,424,640.00 | | 1,424,640.00 | 0.00 | 0.08 |
| **CASH Total** | | | | | | | | | |
| | | Base | 1,424,640.000 | | 1,424,640.00 | | 1,424,640.00 | 0.00 | 0.08 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.1187345 | 31 Dec 2099 | | |
| | | Local | 8,847,901.010 | 100.000000 | 8,847,901.01 | 100.000000 | 8,847,901.01 | 0.00 | 0.48 |
| | | Base | | 100.000000 | 8,847,901.01 | 100.000000 | 8,847,901.01 | 0.00 | 0.48 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 8,847,901.010 | | 8,847,901.01 | | 8,847,901.01 | 0.00 | 0.48 |
| | | Base | | | 8,847,901.01 | | 8,847,901.01 | 0.00 | 0.48 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 8,847,901.010 | | 8,847,901.01 | | 8,847,901.01 | 0.00 | 0.48 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00101J106 | ADT CORP/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,959.000 | 26.113089 | 468,964.97 | 32.780000 | 588,696.02 | 119,731.05 | 0.03 |
| | | Base | | 26.113089 | 468,964.97 | 32.780000 | 588,696.02 | 119,731.05 | 0.03 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | 45,489.000 | Local | 39.210989 | 1,783,668.67 | 58.600000 | 2,665,655.40 | 881,986.73 | 0.14 |
| | | | Base | 39.210989 | 1,783,668.67 | 58.600000 | 2,665,655.40 | 881,986.73 | 0.14 |
| 001204106 | AGL RESOURCES INC COMMON STOCK USD5. | | | | | | | | |
| | | 12,574.000 | Local | 37.786814 | 475,131.40 | 60.990000 | 766,888.26 | 291,756.86 | 0.04 |
| | | | Base | 37.786814 | 475,131.40 | 60.990000 | 766,888.26 | 291,756.86 | 0.04 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 71,548.000 | Local | 20.034050 | 1,433,396.19 | 12.000000 | 858,576.00 | -574,820.19 | 0.05 |
| | | | Base | 20.034050 | 1,433,396.19 | 12.000000 | 858,576.00 | -574,820.19 | 0.05 |
| 00206R102 | AT+T INC COMMON STOCK USD1. | | | | | | | | |
| | | 644,180.000 | Local | 34.675081 | 22,336,993.43 | 33.200000 | 21,386,776.00 | -950,217.43 | 1.16 |
| | | | Base | 34.675081 | 22,336,993.43 | 33.200000 | 21,386,776.00 | -950,217.43 | 1.16 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK NPV | | | | | | | | |
| | | 156,084.000 | Local | 23.885586 | 3,728,157.80 | 45.290000 | 7,069,044.36 | 3,340,886.56 | 0.38 |
| | | | Base | 23.885586 | 3,728,157.80 | 45.290000 | 7,069,044.36 | 3,340,886.56 | 0.38 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 180,282.000 | Local | 30.187616 | 5,442,283.75 | 62.410000 | 11,251,399.62 | 5,809,115.87 | 0.61 |
| | | | Base | 30.187616 | 5,442,283.75 | 62.410000 | 11,251,399.62 | 5,809,115.87 | 0.61 |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | | |
| | | 51,500.000 | Local | 29.285200 | 1,508,187.80 | 28.630000 | 1,474,445.00 | -33,742.80 | 0.08 |
| | | | Base | 29.285200 | 1,508,187.80 | 28.630000 | 1,474,445.00 | -33,742.80 | 0.08 |
| 00724F101 | ADOBE SYSTEMS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 49,827.000 | Local | 33.116014 | 1,650,071.63 | 78.570000 | 3,914,907.39 | 2,264,835.76 | 0.21 |
| | | | Base | 33.116014 | 1,650,071.63 | 78.570000 | 3,914,907.39 | 2,264,835.76 | 0.21 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 7,667.000 | Local | 159.990000 | 1,226,643.33 | 175.250000 | 1,343,641.75 | 116,998.42 | 0.07 |
| | | | Base | 159.990000 | 1,226,643.33 | 175.250000 | 1,343,641.75 | 116,998.42 | 0.07 |
| 00817Y108 | AETNA INC COMMON STOCK USD.01 | | | | | | | | |
| | | 36,611.000 | Local | 31.218117 | 1,142,926.49 | 114.520000 | 4,192,691.72 | 3,049,765.23 | 0.23 |
| | | | Base | 31.218117 | 1,142,926.49 | 114.520000 | 4,192,691.72 | 3,049,765.23 | 0.23 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,737.000 | 205.591109 | 1,179,476.19 | 186.440000 | 1,069,606.28 | -109,869.91 | 0.06 |
| | | Base | | 205.591109 | 1,179,476.19 | 186.440000 | 1,069,606.28 | -109,869.91 | 0.06 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,932.000 | 30.511524 | 1,065,828.54 | 36.310000 | 1,268,380.92 | 202,552.38 | 0.07 |
| | | Base | | 30.511524 | 1,065,828.54 | 36.310000 | 1,268,380.92 | 202,552.38 | 0.07 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,265.000 | 66.535845 | 1,348,348.90 | 139.530000 | 2,827,575.45 | 1,479,226.55 | 0.15 |
| | | Base | | 66.535845 | 1,348,348.90 | 139.530000 | 2,827,575.45 | 1,479,226.55 | 0.15 |
| 009363102 | AIRGAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,125.000 | 57.739098 | 411,391.07 | 96.520000 | 687,705.00 | 276,313.93 | 0.04 |
| | | Base | | 57.739098 | 411,391.07 | 96.520000 | 687,705.00 | 276,313.93 | 0.04 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,720.000 | 43.042975 | 805,764.50 | 71.310000 | 1,334,923.20 | 529,158.70 | 0.07 |
| | | Base | | 43.042975 | 805,764.50 | 71.310000 | 1,334,923.20 | 529,158.70 | 0.07 |
| 013817101 | ALCOA INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 137,293.000 | 19.884995 | 2,730,070.58 | 9.450000 | 1,297,418.85 | -1,432,651.73 | 0.07 |
| | | Base | | 19.884995 | 2,730,070.58 | 9.450000 | 1,297,418.85 | -1,432,651.73 | 0.07 |
| 015351109 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,474.000 | 107.562761 | 2,524,928.26 | 172.190000 | 4,041,988.06 | 1,517,059.80 | 0.22 |
| | | Base | | 107.562761 | 2,524,928.26 | 172.190000 | 4,041,988.06 | 1,517,059.80 | 0.22 |
| 018581108 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,505.000 | 254.729905 | 1,657,018.03 | 257.190000 | 1,673,020.95 | 16,002.92 | 0.09 |
| | | Base | | 254.729905 | 1,657,018.03 | 257.190000 | 1,673,020.95 | 16,002.92 | 0.09 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,882.000 | 39.090666 | 1,676,285.95 | 58.280000 | 2,499,162.96 | 822,877.01 | 0.14 |
| | | Base | | 39.090666 | 1,676,285.95 | 58.280000 | 2,499,162.96 | 822,877.01 | 0.14 |
| 021441100 | ALTERA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,567.000 | 30.700653 | 969,127.50 | 48.550000 | 1,532,577.85 | 563,450.35 | 0.08 |
| | | Base | | 30.700653 | 969,127.50 | 48.550000 | 1,532,577.85 | 563,450.35 | 0.08 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 206,178.000 | 17.472938 | 3,602,535.34 | 53.580000 | 11,047,017.24 | 7,444,481.90 | 0.60 |
| | | Base | | 17.472938 | 3,602,535.34 | 53.580000 | 11,047,017.24 | 7,444,481.90 | 0.60 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,035.000 | 119.965635 | 4,802,824.21 | 512.890000 | 20,533,551.15 | 15,730,726.94 | 1.11 |
| | | Base | | 119.965635 | 4,802,824.21 | 512.890000 | 20,533,551.15 | 15,730,726.94 | 1.11 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,438.000 | 39.208267 | 997,379.89 | 40.290000 | 1,024,897.02 | 27,517.13 | 0.06 |
| | | Base | | 39.208267 | 997,379.89 | 40.290000 | 1,024,897.02 | 27,517.13 | 0.06 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 72,634.000 | 51.601243 | 3,748,004.71 | 38.980000 | 2,831,273.32 | -916,731.39 | 0.15 |
| | | Base | | 51.601243 | 3,748,004.71 | 38.980000 | 2,831,273.32 | -916,731.39 | 0.15 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | | |
| | | Local | 51,366.000 | 37.107366 | 1,906,056.98 | 54.290000 | 2,788,660.14 | 882,603.16 | 0.15 |
| | | Base | | 37.107366 | 1,906,056.98 | 54.290000 | 2,788,660.14 | 882,603.16 | 0.15 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 91,588.000 | 44.415572 | 4,067,933.44 | 76.720000 | 7,026,631.36 | 2,958,697.92 | 0.38 |
| | | Base | | 44.415572 | 4,067,933.44 | 76.720000 | 7,026,631.36 | 2,958,697.92 | 0.38 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 139,796.000 | 110.508909 | 15,448,703.47 | 60.340000 | 8,435,290.64 | -7,013,412.83 | 0.46 |
| | | Base | | 110.508909 | 15,448,703.47 | 60.340000 | 8,435,290.64 | -7,013,412.83 | 0.46 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | | |
| | | Local | 44,357.000 | 51.587967 | 2,288,287.47 | 92.190000 | 4,089,271.83 | 1,800,984.36 | 0.22 |
| | | Base | | 51.587967 | 2,288,287.47 | 92.190000 | 4,089,271.83 | 1,800,984.36 | 0.22 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,881.000 | 23.918145 | 523,352.92 | 100.040000 | 2,188,975.24 | 1,665,622.32 | 0.12 |
| | | Base | | 23.918145 | 523,352.92 | 100.040000 | 2,188,975.24 | 1,665,622.32 | 0.12 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,016.000 | 38.087472 | 724,271.36 | 112.670000 | 2,142,532.72 | 1,418,261.36 | 0.12 |
| | | Base | | 38.087472 | 724,271.36 | 112.670000 | 2,142,532.72 | 1,418,261.36 | 0.12 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,322.000 | 46.410810 | 1,175,214.53 | 53.820000 | 1,362,830.04 | 187,615.51 | 0.07 |
| | | Base | | 46.410810 | 1,175,214.53 | 53.820000 | 1,362,830.04 | 187,615.51 | 0.07 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 79,714.000 | 63.852784 | 5,089,960.84 | 151.780000 | 12,098,990.92 | 7,009,030.08 | 0.66 |
| | | Base | | 63.852784 | 5,089,960.84 | 151.780000 | 12,098,990.92 | 7,009,030.08 | 0.66 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,388.000 | 22.060893 | 714,508.20 | 52.360000 | 1,695,835.68 | 981,327.48 | 0.09 |
| | | Base | | 22.060893 | 714,508.20 | 52.360000 | 1,695,835.68 | 981,327.48 | 0.09 |
| 032511107 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 53,253.000 | 47.811028 | 2,546,080.67 | 71.580000 | 3,811,849.74 | 1,265,769.07 | 0.21 |
| | | Base | | 47.811028 | 2,546,080.67 | 71.580000 | 3,811,849.74 | 1,265,769.07 | 0.21 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | | |
| | | Local | 32,872.000 | 40.256057 | 1,323,297.11 | 55.860000 | 1,836,229.92 | 512,932.81 | 0.10 |
| | | Base | | 40.256057 | 1,323,297.11 | 55.860000 | 1,836,229.92 | 512,932.81 | 0.10 |
| 036752103 | ANTHEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,734.000 | 51.522086 | 1,428,913.54 | 141.050000 | 3,911,880.70 | 2,482,967.16 | 0.21 |
| | | Base | | 51.522086 | 1,428,913.54 | 141.050000 | 3,911,880.70 | 2,482,967.16 | 0.21 |
| 037411105 | APACHE CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 39,535.000 | 67.867007 | 2,683,122.13 | 45.240000 | 1,788,563.40 | -894,558.73 | 0.10 |
| | | Base | | 67.867007 | 2,683,122.13 | 45.240000 | 1,788,563.40 | -894,558.73 | 0.10 |
| 03748R101 | APARTMENT INVT + MGMT CO A REIT USD.01 | | | | | | | | |
| | | Local | 16,384.000 | 23.774082 | 389,514.56 | 36.030000 | 590,315.52 | 200,800.96 | 0.03 |
| | | Base | | 23.774082 | 389,514.56 | 36.030000 | 590,315.52 | 200,800.96 | 0.03 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 603,997.000 | 23.431662 | 14,152,653.71 | 112.760000 | 68,106,701.72 | 53,954,048.01 | 3.69 |
| | | Base | | 23.431662 | 14,152,653.71 | 112.760000 | 68,106,701.72 | 53,954,048.01 | 3.69 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 129,123.000 | 19.799210 | 2,556,533.35 | 16.085000 | 2,076,943.46 | -479,589.89 | 0.11 |
| | | Base | | 19.799210 | 2,556,533.35 | 16.085000 | 2,076,943.46 | -479,589.89 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 65,041.000 | 23.873104 | 1,552,730.57 | 44.990000 | 2,926,194.59 | 1,373,464.02 | 0.16 |
| | | Base | | 23.873104 | 1,552,730.57 | 44.990000 | 2,926,194.59 | 1,373,464.02 | 0.16 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,120.000 | 52.423596 | 373,256.00 | 74.350000 | 529,372.00 | 156,116.00 | 0.03 |
| | | Base | | 52.423596 | 373,256.00 | 74.350000 | 529,372.00 | 156,116.00 | 0.03 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,867.000 | 26.673163 | 636,608.37 | 46.750000 | 1,115,782.25 | 479,173.88 | 0.06 |
| | | Base | | 26.673163 | 636,608.37 | 46.750000 | 1,115,782.25 | 479,173.88 | 0.06 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 49,226.000 | 40.517485 | 1,994,513.74 | 77.320000 | 3,806,154.32 | 1,811,640.58 | 0.21 |
| | | Base | | 40.517485 | 1,994,513.74 | 77.320000 | 3,806,154.32 | 1,811,640.58 | 0.21 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,890.000 | 37.088067 | 292,624.85 | 59.840000 | 472,137.60 | 179,512.75 | 0.03 |
| | | Base | | 37.088067 | 292,624.85 | 59.840000 | 472,137.60 | 179,512.75 | 0.03 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,326.000 | 212.569311 | 707,005.53 | 715.990000 | 2,381,382.74 | 1,674,377.21 | 0.13 |
| | | Base | | 212.569311 | 707,005.53 | 715.990000 | 2,381,382.74 | 1,674,377.21 | 0.13 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | | |
| | | Local | 13,859.000 | 128.279649 | 1,777,827.65 | 165.060000 | 2,287,566.54 | 509,738.89 | 0.12 |
| | | Base | | 128.279649 | 1,777,827.65 | 165.060000 | 2,287,566.54 | 509,738.89 | 0.12 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 9,543.000 | 49.557469 | 472,926.93 | 58.080000 | 554,257.44 | 81,330.51 | 0.03 |
| | | Base | | 49.557469 | 472,926.93 | 58.080000 | 554,257.44 | 81,330.51 | 0.03 |
| 054937107 | BB+T CORP COMMON STOCK USD5. | | | | | | | | |
| | | Local | 81,477.000 | 32.450613 | 2,643,978.60 | 36.920000 | 3,008,130.84 | 364,152.24 | 0.16 |
| | | Base | | 32.450613 | 2,643,978.60 | 36.920000 | 3,008,130.84 | 364,152.24 | 0.16 |
| 057224107 | BAKER HUGHES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 45,572.000 | 57.431720 | 2,617,278.36 | 56.000000 | 2,552,032.00 | -65,246.36 | 0.14 |
| | | Base | | 57.431720 | 2,617,278.36 | 56.000000 | 2,552,032.00 | -65,246.36 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 058498106 | BALL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 14,453.000 | 19.030558 | 275,048.65 | 65.910000 | 952,597.23 | 677,548.58 | 0.05 |
| | | Base | | 19.030558 | 275,048.65 | 65.910000 | 952,597.23 | 677,548.58 | 0.05 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,101,060.000 | 23.838230 | 26,247,321.30 | 16.340000 | 17,991,320.40 | -8,256,000.90 | 0.97 |
| | | Base | | 23.838230 | 26,247,321.30 | 16.340000 | 17,991,320.40 | -8,256,000.90 | 0.97 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 117,581.000 | 35.368612 | 4,158,676.72 | 39.800000 | 4,679,723.80 | 521,047.08 | 0.25 |
| | | Base | | 35.368612 | 4,158,676.72 | 39.800000 | 4,679,723.80 | 521,047.08 | 0.25 |
| 067383109 | CR BARD INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 7,784.000 | 66.454386 | 517,280.94 | 193.790000 | 1,508,461.36 | 991,180.42 | 0.08 |
| | | Base | | 66.454386 | 517,280.94 | 193.790000 | 1,508,461.36 | 991,180.42 | 0.08 |
| 07177M103 | BAXALTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,039.000 | 26.173353 | 1,492,901.90 | 35.150000 | 2,004,920.85 | 512,018.95 | 0.11 |
| | | Base | | 26.173353 | 1,492,901.90 | 35.150000 | 2,004,920.85 | 512,018.95 | 0.11 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 57,061.000 | 24.853306 | 1,418,154.51 | 38.450000 | 2,193,995.45 | 775,840.94 | 0.12 |
| | | Base | | 24.853306 | 1,418,154.51 | 38.450000 | 2,193,995.45 | 775,840.94 | 0.12 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 21,952.000 | 65.377671 | 1,435,170.63 | 141.020000 | 3,095,671.04 | 1,660,500.41 | 0.17 |
| | | Base | | 65.377671 | 1,435,170.63 | 141.020000 | 3,095,671.04 | 1,660,500.41 | 0.17 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,960.000 | 34.191056 | 614,071.36 | 62.110000 | 1,115,495.60 | 501,424.24 | 0.06 |
| | | Base | | 34.191056 | 614,071.36 | 62.110000 | 1,115,495.60 | 501,424.24 | 0.06 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 191,207.000 | 77.375194 | 14,794,678.79 | 134.040000 | 25,629,386.28 | 10,834,707.49 | 1.39 |
| | | Base | | 77.375194 | 14,794,678.79 | 134.040000 | 25,629,386.28 | 10,834,707.49 | 1.39 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,698.000 | 32.324797 | 992,306.61 | 36.740000 | 1,127,844.52 | 135,537.91 | 0.06 |
| | | Base | | 32.324797 | 992,306.61 | 36.740000 | 1,127,844.52 | 135,537.91 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 24,662.000 | 78.613896 | 1,938,775.90 | 297.300000 | 7,332,012.60 | 5,393,236.70 | 0.40 |
| | | Base | | 78.613896 | 1,938,775.90 | 297.300000 | 7,332,012.60 | 5,393,236.70 | 0.40 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,313.000 | 205.458800 | 2,735,273.00 | 302.470000 | 4,026,783.11 | 1,291,510.11 | 0.22 |
| | | Base | | 205.458800 | 2,735,273.00 | 302.470000 | 4,026,783.11 | 1,291,510.11 | 0.22 |
| 093671105 | H+R BLOCK INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,858.000 | 18.767916 | 541,604.51 | 34.020000 | 981,749.16 | 440,144.65 | 0.05 |
| | | Base | | 18.767916 | 541,604.51 | 34.020000 | 981,749.16 | 440,144.65 | 0.05 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5. | | | | | | | | |
| | | Local | 67,425.000 | 62.880660 | 4,239,728.52 | 130.680000 | 8,811,099.00 | 4,571,370.48 | 0.48 |
| | | Base | | 62.880660 | 4,239,728.52 | 130.680000 | 8,811,099.00 | 4,571,370.48 | 0.48 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,722.000 | 33.533475 | 795,481.09 | 43.640000 | 1,035,228.08 | 239,746.99 | 0.06 |
| | | Base | | 33.533475 | 795,481.09 | 43.640000 | 1,035,228.08 | 239,746.99 | 0.06 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 16,083.000 | 90.714509 | 1,458,961.45 | 113.380000 | 1,823,490.54 | 364,529.09 | 0.10 |
| | | Base | | 90.714509 | 1,458,961.45 | 113.380000 | 1,823,490.54 | 364,529.09 | 0.10 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 140,559.000 | 17.014032 | 2,391,475.27 | 16.740000 | 2,352,957.66 | -38,517.61 | 0.13 |
| | | Base | | 17.014032 | 2,391,475.27 | 16.740000 | 2,352,957.66 | -38,517.61 | 0.13 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 174,769.000 | 40.016314 | 6,993,611.14 | 59.470000 | 10,393,512.43 | 3,399,901.29 | 0.56 |
| | | Base | | 40.016314 | 6,993,611.14 | 59.470000 | 10,393,512.43 | 3,399,901.29 | 0.56 |
| 111320107 | BROADCOM CORP CL A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 57,017.000 | 43.459031 | 2,477,903.55 | 51.670000 | 2,946,068.39 | 468,164.84 | 0.16 |
| | | Base | | 43.459031 | 2,477,903.55 | 51.670000 | 2,946,068.39 | 468,164.84 | 0.16 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 16,337.000 | 36.995978 | 604,403.30 | 98.100000 | 1,602,659.70 | 998,256.40 | 0.09 |
| | | Base | | 36.995978 | 604,403.30 | 98.100000 | 1,602,659.70 | 998,256.40 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 124857202 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,469.000 | 37.423103 | 1,776,437.27 | 45.240000 | 2,147,497.56 | 371,060.29 | 0.12 |
| | | Base | | 37.423103 | 1,776,437.27 | 45.240000 | 2,147,497.56 | 371,060.29 | 0.12 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,324.000 | 20.551102 | 602,640.52 | 32.020000 | 938,954.48 | 336,313.96 | 0.05 |
| | | Base | | 20.551102 | 602,640.52 | 32.020000 | 938,954.48 | 336,313.96 | 0.05 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,674.000 | 26.931897 | 664,517.63 | 57.380000 | 1,415,794.12 | 751,276.49 | 0.08 |
| | | Base | | 26.931897 | 664,517.63 | 57.380000 | 1,415,794.12 | 751,276.49 | 0.08 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,290.000 | 52.568379 | 803,770.51 | 67.430000 | 1,031,004.70 | 227,234.19 | 0.06 |
| | | Base | | 52.568379 | 803,770.51 | 67.430000 | 1,031,004.70 | 227,234.19 | 0.06 |
| 125509109 | CIGNA CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 26,983.000 | 36.624304 | 988,233.60 | 140.790000 | 3,798,936.57 | 2,810,702.97 | 0.21 |
| | | Base | | 36.624304 | 988,233.60 | 140.790000 | 3,798,936.57 | 2,810,702.97 | 0.21 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,267.000 | 85.828524 | 2,855,257.51 | 94.440000 | 3,141,735.48 | 286,477.97 | 0.17 |
| | | Base | | 85.828524 | 2,855,257.51 | 94.440000 | 3,141,735.48 | 286,477.97 | 0.17 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,936.000 | 19.633067 | 568,102.43 | 32.780000 | 948,522.08 | 380,419.65 | 0.05 |
| | | Base | | 19.633067 | 568,102.43 | 32.780000 | 948,522.08 | 380,419.65 | 0.05 |
| 126408103 | CSX CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 103,582.000 | 11.528850 | 1,194,181.34 | 27.380000 | 2,836,075.16 | 1,641,893.82 | 0.15 |
| | | Base | | 11.528850 | 1,194,181.34 | 27.380000 | 2,836,075.16 | 1,641,893.82 | 0.15 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 118,296.000 | 34.067594 | 4,030,060.07 | 102.400000 | 12,113,510.40 | 8,083,450.33 | 0.66 |
| | | Base | | 34.067594 | 4,030,060.07 | 102.400000 | 12,113,510.40 | 8,083,450.33 | 0.66 |
| 12673P105 | CA INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 33,190.000 | 31.483600 | 1,044,940.69 | 27.290000 | 905,755.10 | -139,185.59 | 0.05 |
| | | Base | | 31.483600 | 1,044,940.69 | 27.290000 | 905,755.10 | -139,185.59 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 12686C109 | CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,114.000 | 23.310053 | 538,788.56 | 25.170000 | 581,779.38 | 42,990.82 | 0.03 |
| | | Base | | 23.310053 | 538,788.56 | 25.170000 | 581,779.38 | 42,990.82 | 0.03 |
| 127097103 | CABOT OIL + GAS CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 43,363.000 | 16.483269 | 714,763.99 | 23.670000 | 1,026,402.21 | 311,638.22 | 0.06 |
| | | Base | | 16.483269 | 714,763.99 | 23.670000 | 1,026,402.21 | 311,638.22 | 0.06 |
| 13342B105 | CAMERON INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,067.000 | 42.805042 | 858,968.77 | 66.760000 | 1,339,672.92 | 480,704.15 | 0.07 |
| | | Base | | 42.805042 | 858,968.77 | 66.760000 | 1,339,672.92 | 480,704.15 | 0.07 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 18,633.000 | 34.822010 | 648,838.52 | 47.990000 | 894,197.67 | 245,359.15 | 0.05 |
| | | Base | | 34.822010 | 648,838.52 | 47.990000 | 894,197.67 | 245,359.15 | 0.05 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,288.000 | 55.367216 | 3,171,877.09 | 77.750000 | 4,454,142.00 | 1,282,264.91 | 0.24 |
| | | Base | | 55.367216 | 3,171,877.09 | 77.750000 | 4,454,142.00 | 1,282,264.91 | 0.24 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 34,685.000 | 41.132087 | 1,426,666.45 | 82.270000 | 2,853,534.95 | 1,426,868.50 | 0.15 |
| | | Base | | 41.132087 | 1,426,666.45 | 82.270000 | 2,853,534.95 | 1,426,868.50 | 0.15 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 21,936.000 | 24.457829 | 536,506.94 | 61.000000 | 1,338,096.00 | 801,589.06 | 0.07 |
| | | Base | | 24.457829 | 536,506.94 | 61.000000 | 1,338,096.00 | 801,589.06 | 0.07 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,284.000 | 37.953817 | 1,794,608.29 | 49.230000 | 2,327,791.32 | 533,183.03 | 0.13 |
| | | Base | | 37.953817 | 1,794,608.29 | 49.230000 | 2,327,791.32 | 533,183.03 | 0.13 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 63,287.000 | 54.492698 | 3,448,679.38 | 76.440000 | 4,837,658.28 | 1,388,978.90 | 0.26 |
| | | Base | | 54.492698 | 3,448,679.38 | 76.440000 | 4,837,658.28 | 1,388,978.90 | 0.26 |
| 151020104 | CELGENE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 83,155.000 | 32.045331 | 2,664,729.54 | 118.080000 | 9,818,942.40 | 7,154,212.86 | 0.53 |
| | | Base | | 32.045331 | 2,664,729.54 | 118.080000 | 9,818,942.40 | 7,154,212.86 | 0.53 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,104.000 | 18.643395 | 840,891.71 | 18.620000 | 839,836.48 | -1,055.23 | 0.05 |
| | | Base | | 18.643395 | 840,891.71 | 18.620000 | 839,836.48 | -1,055.23 | 0.05 |
| 156700106 | CENTURYLINK INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 59,104.000 | 62.683347 | 3,704,836.57 | 27.040000 | 1,598,172.16 | -2,106,664.41 | 0.09 |
| | | Base | | 62.683347 | 3,704,836.57 | 27.040000 | 1,598,172.16 | -2,106,664.41 | 0.09 |
| 156782104 | CERNER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,106.000 | 27.655637 | 887,911.89 | 61.760000 | 1,982,866.56 | 1,094,954.67 | 0.11 |
| | | Base | | 27.655637 | 887,911.89 | 61.760000 | 1,982,866.56 | 1,094,954.67 | 0.11 |
| 165167107 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,263.000 | 27.964259 | 1,517,424.56 | 7.810000 | 423,794.03 | -1,093,630.53 | 0.02 |
| | | Base | | 27.964259 | 1,517,424.56 | 7.810000 | 423,794.03 | -1,093,630.53 | 0.02 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 197,153.000 | 63.494548 | 12,518,140.53 | 80.990000 | 15,967,421.47 | 3,449,280.94 | 0.87 |
| | | Base | | 63.494548 | 12,518,140.53 | 80.990000 | 15,967,421.47 | 3,449,280.94 | 0.87 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,255.000 | 295.849493 | 962,990.10 | 710.010000 | 2,311,082.55 | 1,348,092.45 | 0.13 |
| | | Base | | 295.849493 | 962,990.10 | 710.010000 | 2,311,082.55 | 1,348,092.45 | 0.13 |
| 171232101 | CHUBB CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,088.000 | 45.369017 | 1,092,848.88 | 120.810000 | 2,910,071.28 | 1,817,222.40 | 0.16 |
| | | Base | | 45.369017 | 1,092,848.88 | 120.810000 | 2,910,071.28 | 1,817,222.40 | 0.16 |
| 171798101 | CIMAREX ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,821.000 | 138.831613 | 1,363,465.27 | 110.510000 | 1,085,318.71 | -278,146.56 | 0.06 |
| | | Base | | 138.831613 | 1,363,465.27 | 110.510000 | 1,085,318.71 | -278,146.56 | 0.06 |
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2. | | | | | | | | |
| | | Local | 15,508.000 | 36.229619 | 561,848.93 | 52.330000 | 811,533.64 | 249,684.71 | 0.04 |
| | | Base | | 36.229619 | 561,848.93 | 52.330000 | 811,533.64 | 249,684.71 | 0.04 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 533,214.000 | 28.338544 | 15,110,508.66 | 25.880000 | 13,799,578.32 | -1,310,930.34 | 0.75 |
| | | Base | | 28.338544 | 15,110,508.66 | 25.880000 | 13,799,578.32 | -1,310,930.34 | 0.75 |

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|---|---|---|---|---|---|---|---|---|---|
| 172908105 | CINTAS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 9,955.000 | 37.463583 | 372,949.97 | 84.990000 | 846,075.45 | 473,125.48 | 0.05 |
| | | Base | | 37.463583 | 372,949.97 | 84.990000 | 846,075.45 | 473,125.48 | 0.05 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 318,105.000 | 82.173306 | 26,139,739.49 | 53.480000 | 17,012,255.40 | -9,127,484.09 | 0.92 |
| | | Base | | 82.173306 | 26,139,739.49 | 53.480000 | 17,012,255.40 | -9,127,484.09 | 0.92 |
| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,805.000 | 41.310730 | 694,226.81 | 68.110000 | 1,144,588.55 | 450,361.74 | 0.06 |
| | | Base | | 41.310730 | 694,226.81 | 68.110000 | 1,144,588.55 | 450,361.74 | 0.06 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,753.000 | 57.948618 | 796,967.34 | 111.170000 | 1,528,921.01 | 731,953.67 | 0.08 |
| | | Base | | 57.948618 | 796,967.34 | 111.170000 | 1,528,921.01 | 731,953.67 | 0.08 |
| 189754104 | COACH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,966.000 | 32.316565 | 936,081.61 | 30.250000 | 876,221.50 | -59,860.11 | 0.05 |
| | | Base | | 32.316565 | 936,081.61 | 30.250000 | 876,221.50 | -59,860.11 | 0.05 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 411,277.000 | 28.441624 | 11,697,385.64 | 39.320000 | 16,171,411.64 | 4,474,026.00 | 0.88 |
| | | Base | | 28.441624 | 11,697,385.64 | 39.320000 | 16,171,411.64 | 4,474,026.00 | 0.88 |
| 19122T109 | COCA COLA ENTERPRISES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,472.000 | 22.732747 | 510,850.28 | 51.490000 | 1,157,083.28 | 646,233.00 | 0.06 |
| | | Base | | 22.732747 | 510,850.28 | 51.490000 | 1,157,083.28 | 646,233.00 | 0.06 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,008.000 | 24.026881 | 1,537,912.61 | 62.940000 | 4,028,663.52 | 2,490,750.91 | 0.22 |
| | | Base | | 24.026881 | 1,537,912.61 | 62.940000 | 4,028,663.52 | 2,490,750.91 | 0.22 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 89,147.000 | 33.239206 | 2,963,175.48 | 62.810000 | 5,599,323.07 | 2,636,147.59 | 0.30 |
| | | Base | | 33.239206 | 2,963,175.48 | 62.810000 | 5,599,323.07 | 2,636,147.59 | 0.30 |
| 198280109 | COLUMBIA PIPELINE GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,274.000 | 14.476463 | 481,689.84 | 25.360000 | 843,828.64 | 362,138.80 | 0.05 |
| | | Base | | 14.476463 | 481,689.84 | 25.360000 | 843,828.64 | 362,138.80 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 263,525.000 | 21.202171 | 5,587,302.12 | 56.330000 | 14,844,363.25 | 9,257,061.13 | 0.80 |
| | | Base | | 21.202171 | 5,587,302.12 | 56.330000 | 14,844,363.25 | 9,257,061.13 | 0.80 |
| 200340107 | COMERICA INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 18,663.000 | 44.573698 | 831,878.93 | 44.000000 | 821,172.00 | -10,706.93 | 0.04 |
| | | Base | | 44.573698 | 831,878.93 | 44.000000 | 821,172.00 | -10,706.93 | 0.04 |
| 205363104 | COMPUTER SCIENCES CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,435.000 | 50.154359 | 723,978.17 | 61.990000 | 894,825.65 | 170,847.48 | 0.05 |
| | | Base | | 50.154359 | 723,978.17 | 61.990000 | 894,825.65 | 170,847.48 | 0.05 |
| 205887102 | CONAGRA FOODS INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 44,773.000 | 24.619145 | 1,102,272.97 | 41.680000 | 1,866,138.64 | 763,865.67 | 0.10 |
| | | Base | | 24.619145 | 1,102,272.97 | 41.680000 | 1,866,138.64 | 763,865.67 | 0.10 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 129,264.000 | 39.974480 | 5,167,261.20 | 49.150000 | 6,353,325.60 | 1,186,064.40 | 0.34 |
| | | Base | | 39.974480 | 5,167,261.20 | 49.150000 | 6,353,325.60 | 1,186,064.40 | 0.34 |
| 20854P109 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,990.000 | 44.871160 | 1,076,459.13 | 15.230000 | 365,367.70 | -711,091.43 | 0.02 |
| | | Base | | 44.871160 | 1,076,459.13 | 15.230000 | 365,367.70 | -711,091.43 | 0.02 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,706.000 | 45.759566 | 1,405,093.22 | 62.910000 | 1,931,714.46 | 526,621.24 | 0.10 |
| | | Base | | 45.759566 | 1,405,093.22 | 62.910000 | 1,931,714.46 | 526,621.24 | 0.10 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,763.000 | 33.421537 | 593,666.77 | 128.000000 | 2,273,664.00 | 1,679,997.23 | 0.12 |
| | | Base | | 33.421537 | 593,666.77 | 128.000000 | 2,273,664.00 | 1,679,997.23 | 0.12 |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 131,949.000 | 22.387238 | 2,953,973.67 | 17.210000 | 2,270,842.29 | -683,131.38 | 0.12 |
| | | Base | | 22.387238 | 2,953,973.67 | 17.210000 | 2,270,842.29 | -683,131.38 | 0.12 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 46,077.000 | 59.292244 | 2,732,008.71 | 140.050000 | 6,453,083.85 | 3,721,075.14 | 0.35 |
| | | Base | | 59.292244 | 2,732,008.71 | 140.050000 | 6,453,083.85 | 3,721,075.14 | 0.35 |

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|---|---|---|---|---|---|---|---|---|---|
| 22822V101 | CROWN CASTLE INTL CORP REIT USD.01 | | | | | | | | |
| | | Local | 35,382.000 | 59.965272 | 2,121,691.25 | 83.390000 | 2,950,504.98 | 828,813.73 | 0.16 |
| | | Base | | 59.965272 | 2,121,691.25 | 83.390000 | 2,950,504.98 | 828,813.73 | 0.16 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 17,580.000 | 40.307119 | 708,599.15 | 121.750000 | 2,140,365.00 | 1,431,765.85 | 0.12 |
| | | Base | | 40.307119 | 708,599.15 | 121.750000 | 2,140,365.00 | 1,431,765.85 | 0.12 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,978.000 | 27.290208 | 954,556.88 | 30.370000 | 1,062,281.86 | 107,724.98 | 0.06 |
| | | Base | | 27.290208 | 954,556.88 | 30.370000 | 1,062,281.86 | 107,724.98 | 0.06 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK NPV | | | | | | | | |
| | | Local | 18,801.000 | 46.493148 | 874,117.67 | 78.060000 | 1,467,606.06 | 593,488.39 | 0.08 |
| | | Base | | 46.493148 | 874,117.67 | 78.060000 | 1,467,606.06 | 593,488.39 | 0.08 |
| 235851102 | DANAHER CORP W/D COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,563.000 | 36.811076 | 2,376,633.47 | 87.020000 | 5,618,272.26 | 3,241,638.79 | 0.30 |
| | | Base | | 36.811076 | 2,376,633.47 | 87.020000 | 5,618,272.26 | 3,241,638.79 | 0.30 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 13,188.000 | 31.325640 | 413,122.54 | 68.010000 | 896,915.88 | 483,793.34 | 0.05 |
| | | Base | | 31.325640 | 413,122.54 | 68.010000 | 896,915.88 | 483,793.34 | 0.05 |
| 23918K108 | DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,028.000 | 34.921570 | 629,566.07 | 75.640000 | 1,363,637.92 | 734,071.85 | 0.07 |
| | | Base | | 34.921570 | 629,566.07 | 75.640000 | 1,363,637.92 | 734,071.85 | 0.07 |
| 244199105 | DEERE + CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,004.000 | 41.966139 | 1,468,982.73 | 81.780000 | 2,862,627.12 | 1,393,644.39 | 0.16 |
| | | Base | | 41.966139 | 1,468,982.73 | 81.780000 | 2,862,627.12 | 1,393,644.39 | 0.16 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 86,108.000 | 22.921050 | 1,973,685.81 | 43.780000 | 3,769,808.24 | 1,796,122.43 | 0.20 |
| | | Base | | 22.921050 | 1,973,685.81 | 43.780000 | 3,769,808.24 | 1,796,122.43 | 0.20 |
| 249030107 | DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,658.000 | 31.999477 | 469,048.33 | 52.410000 | 768,225.78 | 299,177.45 | 0.04 |
| | | Base | | 31.999477 | 469,048.33 | 52.410000 | 768,225.78 | 299,177.45 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 40,514.000 | 51.861880 | 2,101,132.21 | 42.660000 | 1,728,327.24 | -372,804.97 | 0.09 |
| | | Base | | 51.861880 | 2,101,132.21 | 42.660000 | 1,728,327.24 | -372,804.97 | 0.09 |
| 25271C102 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,046.000 | 63.141818 | 444,897.25 | 23.710000 | 167,060.66 | -277,836.59 | 0.01 |
| | | Base | | 63.141818 | 444,897.25 | 23.710000 | 167,060.66 | -277,836.59 | 0.01 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 163,660.000 | 33.790831 | 5,530,207.43 | 101.880000 | 16,673,680.80 | 11,143,473.37 | 0.90 |
| | | Base | | 33.790831 | 5,530,207.43 | 101.880000 | 16,673,680.80 | 11,143,473.37 | 0.90 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,393.000 | 21.079692 | 977,950.17 | 53.730000 | 2,492,695.89 | 1,514,745.72 | 0.14 |
| | | Base | | 21.079692 | 977,950.17 | 53.730000 | 2,492,695.89 | 1,514,745.72 | 0.14 |
| 25470F104 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,637.000 | 18.539364 | 289,900.03 | 26.600000 | 415,944.20 | 126,044.17 | 0.02 |
| | | Base | | 18.539364 | 289,900.03 | 26.600000 | 415,944.20 | 126,044.17 | 0.02 |
| 25470F302 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,374.000 | 21.856099 | 598,288.86 | 25.360000 | 694,204.64 | 95,915.78 | 0.04 |
| | | Base | | 21.856099 | 598,288.86 | 25.360000 | 694,204.64 | 95,915.78 | 0.04 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | | |
| | | Local | 31,149.000 | 50.847036 | 1,583,834.32 | 74.490000 | 2,320,289.01 | 736,454.69 | 0.13 |
| | | Base | | 50.847036 | 1,583,834.32 | 74.490000 | 2,320,289.01 | 736,454.69 | 0.13 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,369.000 | 46.766374 | 1,092,883.39 | 76.260000 | 1,782,119.94 | 689,236.55 | 0.10 |
| | | Base | | 46.766374 | 1,092,883.39 | 76.260000 | 1,782,119.94 | 689,236.55 | 0.10 |
| 25746U109 | DOMINION RESOURCES INC/VA COMMON STOCK NPV | | | | | | | | |
| | | Local | 62,221.000 | 38.400079 | 2,389,291.31 | 69.750000 | 4,339,914.75 | 1,950,623.44 | 0.24 |
| | | Base | | 38.400079 | 2,389,291.31 | 69.750000 | 4,339,914.75 | 1,950,623.44 | 0.24 |
| 260003108 | DOVER CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 16,815.000 | 37.980438 | 638,641.07 | 61.950000 | 1,041,689.25 | 403,048.18 | 0.06 |
| | | Base | | 37.980438 | 638,641.07 | 61.950000 | 1,041,689.25 | 403,048.18 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 260543103 | DOW CHEMICAL CO W/D COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 113,618.000 | 33.507148 | 3,807,015.11 | 43.760000 | 4,971,923.68 | 1,164,908.57 | 0.27 |
| | | Base | | 33.507148 | 3,807,015.11 | 43.760000 | 4,971,923.68 | 1,164,908.57 | 0.27 |
| 26138E109 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,101.000 | 26.639354 | 535,477.65 | 76.730000 | 1,542,349.73 | 1,006,872.08 | 0.08 |
| | | Base | | 26.639354 | 535,477.65 | 76.730000 | 1,542,349.73 | 1,006,872.08 | 0.08 |
| 263534109 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 94,907.000 | 46.575409 | 4,420,332.31 | 51.500000 | 4,887,710.50 | 467,378.19 | 0.26 |
| | | Base | | 46.575409 | 4,420,332.31 | 51.500000 | 4,887,710.50 | 467,378.19 | 0.26 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 72,502.000 | 52.682492 | 3,819,586.02 | 70.910000 | 5,141,116.82 | 1,321,530.80 | 0.28 |
| | | Base | | 52.682492 | 3,819,586.02 | 70.910000 | 5,141,116.82 | 1,321,530.80 | 0.28 |
| 26483E100 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,778.000 | 78.714910 | 297,384.93 | 105.970000 | 400,354.66 | 102,969.73 | 0.02 |
| | | Base | | 78.714910 | 297,384.93 | 105.970000 | 400,354.66 | 102,969.73 | 0.02 |
| 268648102 | EMC CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 203,609.000 | 27.089708 | 5,515,708.27 | 24.870000 | 5,063,755.83 | -451,952.44 | 0.27 |
| | | Base | | 27.089708 | 5,515,708.27 | 24.870000 | 5,063,755.83 | -451,952.44 | 0.27 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,551.000 | 36.595825 | 2,106,126.31 | 78.310000 | 4,506,818.81 | 2,400,692.50 | 0.24 |
| | | Base | | 36.595825 | 2,106,126.31 | 78.310000 | 4,506,818.81 | 2,400,692.50 | 0.24 |
| 26884L109 | EQT CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 15,972.000 | 40.867600 | 652,737.30 | 77.820000 | 1,242,941.04 | 590,203.74 | 0.07 |
| | | Base | | 40.867600 | 652,737.30 | 77.820000 | 1,242,941.04 | 590,203.74 | 0.07 |
| 269246401 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,392.000 | 26.284128 | 798,827.22 | 26.290000 | 799,005.68 | 178.46 | 0.04 |
| | | Base | | 26.284128 | 798,827.22 | 26.290000 | 799,005.68 | 178.46 | 0.04 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,619.000 | 34.205349 | 534,253.34 | 72.460000 | 1,131,752.74 | 597,499.40 | 0.06 |
| | | Base | | 34.205349 | 534,253.34 | 72.460000 | 1,131,752.74 | 597,499.40 | 0.06 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 115,901.000 | 11.402929 | 1,321,610.84 | 27.110000 | 3,142,076.11 | 1,820,465.27 | 0.17 |
| | | Base | | 11.402929 | 1,321,610.84 | 27.110000 | 3,142,076.11 | 1,820,465.27 | 0.17 |
| 278865100 | ECOLAB INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,096.000 | 47.457792 | 1,333,374.13 | 109.140000 | 3,066,397.44 | 1,733,023.31 | 0.17 |
| | | Base | | 47.457792 | 1,333,374.13 | 109.140000 | 3,066,397.44 | 1,733,023.31 | 0.17 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK NPV | | | | | | | | |
| | | Local | 34,159.000 | 35.002539 | 1,195,651.74 | 58.480000 | 1,997,618.32 | 801,966.58 | 0.11 |
| | | Base | | 35.002539 | 1,195,651.74 | 58.480000 | 1,997,618.32 | 801,966.58 | 0.11 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,277.000 | 88.889863 | 1,002,410.98 | 140.880000 | 1,588,703.76 | 586,292.78 | 0.09 |
| | | Base | | 88.889863 | 1,002,410.98 | 140.880000 | 1,588,703.76 | 586,292.78 | 0.09 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,599.000 | 33.843226 | 1,103,255.32 | 66.150000 | 2,156,423.85 | 1,053,168.53 | 0.12 |
| | | Base | | 33.843226 | 1,103,255.32 | 66.150000 | 2,156,423.85 | 1,053,168.53 | 0.12 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 70,066.000 | 38.821523 | 2,720,068.82 | 47.720000 | 3,343,549.52 | 623,480.70 | 0.18 |
| | | Base | | 38.821523 | 2,720,068.82 | 47.720000 | 3,343,549.52 | 623,480.70 | 0.18 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,821.000 | 60.639670 | 1,141,299.22 | 65.330000 | 1,229,575.93 | 88,276.71 | 0.07 |
| | | Base | | 60.639670 | 1,141,299.22 | 65.330000 | 1,229,575.93 | 88,276.71 | 0.07 |
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 12,477.000 | 32.398908 | 404,241.18 | 97.900000 | 1,221,498.30 | 817,257.12 | 0.07 |
| | | Base | | 32.398908 | 404,241.18 | 97.900000 | 1,221,498.30 | 817,257.12 | 0.07 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | | |
| | | Local | 5,968.000 | 239.230652 | 1,427,728.53 | 269.770000 | 1,609,987.36 | 182,258.83 | 0.09 |
| | | Base | | 239.230652 | 1,427,728.53 | 269.770000 | 1,609,987.36 | 182,258.83 | 0.09 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 38,161.000 | 43.594619 | 1,663,614.25 | 71.250000 | 2,718,971.25 | 1,055,357.00 | 0.15 |
| | | Base | | 43.594619 | 1,663,614.25 | 71.250000 | 2,718,971.25 | 1,055,357.00 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | | |
| | | Local | 6,852.000 | 176.995536 | 1,212,773.41 | 214.620000 | 1,470,576.24 | 257,802.83 | 0.08 |
| | | Base | | 176.995536 | 1,212,773.41 | 214.620000 | 1,470,576.24 | 257,802.83 | 0.08 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 33,303.000 | 30.629860 | 1,020,066.22 | 47.240000 | 1,573,233.72 | 553,167.50 | 0.09 |
| | | Base | | 30.629860 | 1,020,066.22 | 47.240000 | 1,573,233.72 | 553,167.50 | 0.09 |
| 30161N101 | EXELON CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 90,294.000 | 42.528453 | 3,840,064.15 | 30.760000 | 2,777,443.44 | -1,062,620.71 | 0.15 |
| | | Base | | 42.528453 | 3,840,064.15 | 30.760000 | 2,777,443.44 | -1,062,620.71 | 0.15 |
| 30212P303 | EXPEDIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,453.000 | 37.923942 | 396,418.97 | 114.990000 | 1,201,990.47 | 805,571.50 | 0.07 |
| | | Base | | 37.923942 | 396,418.97 | 114.990000 | 1,201,990.47 | 805,571.50 | 0.07 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,054.000 | 41.684688 | 835,944.73 | 48.970000 | 982,044.38 | 146,099.65 | 0.05 |
| | | Base | | 41.684688 | 835,944.73 | 48.970000 | 982,044.38 | 146,099.65 | 0.05 |
| 30219G108 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,863.000 | 26.095417 | 1,849,199.57 | 83.600000 | 5,924,146.80 | 4,074,947.23 | 0.32 |
| | | Base | | 26.095417 | 1,849,199.57 | 83.600000 | 5,924,146.80 | 4,074,947.23 | 0.32 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 438,355.000 | 58.272149 | 25,543,888.02 | 75.240000 | 32,981,830.20 | 7,437,942.18 | 1.79 |
| | | Base | | 58.272149 | 25,543,888.02 | 75.240000 | 32,981,830.20 | 7,437,942.18 | 1.79 |
| 302445101 | FLIR SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,691.000 | 29.165887 | 428,476.05 | 28.630000 | 420,603.33 | -7,872.72 | 0.02 |
| | | Base | | 29.165887 | 428,476.05 | 28.630000 | 420,603.33 | -7,872.72 | 0.02 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,000.000 | 30.609206 | 428,528.88 | 42.310000 | 592,340.00 | 163,811.12 | 0.03 |
| | | Base | | 30.609206 | 428,528.88 | 42.310000 | 592,340.00 | 163,811.12 | 0.03 |
| 30249U101 | FMC TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,209.000 | 26.691328 | 646,170.36 | 34.780000 | 841,989.02 | 195,818.66 | 0.05 |
| | | Base | | 26.691328 | 646,170.36 | 34.780000 | 841,989.02 | 195,818.66 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 30303M102 | FACEBOOK INC A COMMON STOCK USD.000006 | | | | | | | | |
| | | Local | 220,816.000 | 60.153949 | 13,282,954.50 | 89.430000 | 19,747,574.88 | 6,464,620.38 | 1.07 |
| | | Base | | 60.153949 | 13,282,954.50 | 89.430000 | 19,747,574.88 | 6,464,620.38 | 1.07 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,502.000 | 29.456665 | 839,573.88 | 38.540000 | 1,098,467.08 | 258,893.20 | 0.06 |
| | | Base | | 29.456665 | 839,573.88 | 38.540000 | 1,098,467.08 | 258,893.20 | 0.06 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,638.000 | 76.985353 | 2,127,721.18 | 150.610000 | 4,162,559.18 | 2,034,838.00 | 0.23 |
| | | Base | | 76.985353 | 2,127,721.18 | 150.610000 | 4,162,559.18 | 2,034,838.00 | 0.23 |
| 315616102 | F5 NETWORKS INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 7,541.000 | 128.459212 | 968,710.92 | 121.410000 | 915,552.81 | -53,158.11 | 0.05 |
| | | Base | | 128.459212 | 968,710.92 | 121.410000 | 915,552.81 | -53,158.11 | 0.05 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,719.000 | 28.433989 | 845,029.73 | 69.060000 | 2,052,394.14 | 1,207,364.41 | 0.11 |
| | | Base | | 28.433989 | 845,029.73 | 69.060000 | 2,052,394.14 | 1,207,364.41 | 0.11 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 84,915.000 | 24.330109 | 2,065,991.21 | 19.920000 | 1,691,506.80 | -374,484.41 | 0.09 |
| | | Base | | 24.330109 | 2,065,991.21 | 19.920000 | 1,691,506.80 | -374,484.41 | 0.09 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,928.000 | 105.130496 | 833,474.57 | 47.840000 | 379,275.52 | -454,199.05 | 0.02 |
| | | Base | | 105.130496 | 833,474.57 | 47.840000 | 379,275.52 | -454,199.05 | 0.02 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,825.000 | 22.119637 | 549,120.00 | 85.270000 | 2,116,827.75 | 1,567,707.75 | 0.11 |
| | | Base | | 22.119637 | 549,120.00 | 85.270000 | 2,116,827.75 | 1,567,707.75 | 0.11 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 44,246.000 | 45.328716 | 2,005,614.39 | 31.960000 | 1,414,102.16 | -591,512.23 | 0.08 |
| | | Base | | 45.328716 | 2,005,614.39 | 31.960000 | 1,414,102.16 | -591,512.23 | 0.08 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,456.000 | 41.717440 | 644,784.75 | 45.620000 | 705,102.72 | 60,317.97 | 0.04 |
| | | Base | | 41.717440 | 644,784.75 | 45.620000 | 705,102.72 | 60,317.97 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 14,121.000 | 24.457992 | 345,371.30 | 45.130000 | 637,280.73 | 291,909.43 | 0.03 |
| | | Base | | 24.457992 | 345,371.30 | 45.130000 | 637,280.73 | 291,909.43 | 0.03 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 416,784.000 | 12.462907 | 5,194,340.19 | 13.870000 | 5,780,794.08 | 586,453.89 | 0.31 |
| | | Base | | 12.462907 | 5,194,340.19 | 13.870000 | 5,780,794.08 | 586,453.89 | 0.31 |
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,503.000 | 128.971301 | 580,757.77 | 61.580000 | 277,294.74 | -303,463.03 | 0.02 |
| | | Base | | 128.971301 | 580,757.77 | 61.580000 | 277,294.74 | -303,463.03 | 0.02 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 40,892.000 | 25.684946 | 1,050,308.82 | 40.580000 | 1,659,397.36 | 609,088.54 | 0.09 |
| | | Base | | 25.684946 | 1,050,308.82 | 40.580000 | 1,659,397.36 | 609,088.54 | 0.09 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 109,040.000 | 30.707155 | 3,348,308.17 | 10.640000 | 1,160,185.60 | -2,188,122.57 | 0.06 |
| | | Base | | 30.707155 | 3,348,308.17 | 10.640000 | 1,160,185.60 | -2,188,122.57 | 0.06 |
| 35906A108 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 120,915.000 | 9.072678 | 1,097,022.88 | 5.070000 | 613,039.05 | -483,983.83 | 0.03 |
| | | Base | | 9.072678 | 1,097,022.88 | 5.070000 | 613,039.05 | -483,983.83 | 0.03 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,189.000 | 46.023166 | 514,953.20 | 42.480000 | 475,308.72 | -39,644.48 | 0.03 |
| | | Base | | 46.023166 | 514,953.20 | 42.480000 | 475,308.72 | -39,644.48 | 0.03 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 27,566.000 | 27.323930 | 753,211.46 | 32.810000 | 904,440.46 | 151,229.00 | 0.05 |
| | | Base | | 27.323930 | 753,211.46 | 32.810000 | 904,440.46 | 151,229.00 | 0.05 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,742.000 | 56.866172 | 1,861,912.20 | 142.030000 | 4,650,346.26 | 2,788,434.06 | 0.25 |
| | | Base | | 56.866172 | 1,861,912.20 | 142.030000 | 4,650,346.26 | 2,788,434.06 | 0.25 |
| 369604103 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 1,056,379.000 | 31.832654 | 33,627,347.42 | 24.820000 | 26,219,326.78 | -7,408,020.64 | 1.42 |
| | | Base | | 31.832654 | 33,627,347.42 | 24.820000 | 26,219,326.78 | -7,408,020.64 | 1.42 |

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|---|---|---|---|---|---|---|---|---|---|
| 370023103 | GENERAL GROWTH PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 65,968.000 | 21.784657 | 1,437,090.28 | 25.380000 | 1,674,267.84 | 237,177.56 | 0.09 |
| | | Base | | 21.784657 | 1,437,090.28 | 25.380000 | 1,674,267.84 | 237,177.56 | 0.09 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 62,495.000 | 28.061115 | 1,753,679.36 | 56.760000 | 3,547,216.20 | 1,793,536.84 | 0.19 |
| | | Base | | 28.061115 | 1,753,679.36 | 56.760000 | 3,547,216.20 | 1,793,536.84 | 0.19 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 141,542.000 | 35.881216 | 5,078,699.13 | 29.440000 | 4,166,996.48 | -911,702.65 | 0.23 |
| | | Base | | 35.881216 | 5,078,699.13 | 29.440000 | 4,166,996.48 | -911,702.65 | 0.23 |
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 15,957.000 | 41.547619 | 662,975.35 | 83.490000 | 1,332,249.93 | 669,274.58 | 0.07 |
| | | Base | | 41.547619 | 662,975.35 | 83.490000 | 1,332,249.93 | 669,274.58 | 0.07 |
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 52,147.000 | 22.795363 | 1,188,709.80 | 5.180000 | 270,121.46 | -918,588.34 | 0.01 |
| | | Base | | 22.795363 | 1,188,709.80 | 5.180000 | 270,121.46 | -918,588.34 | 0.01 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 154,076.000 | 19.935391 | 3,071,565.25 | 105.070000 | 16,188,765.32 | 13,117,200.07 | 0.88 |
| | | Base | | 19.935391 | 3,071,565.25 | 105.070000 | 16,188,765.32 | 13,117,200.07 | 0.88 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,123.000 | 117.231028 | 4,938,122.59 | 188.600000 | 7,944,397.80 | 3,006,275.21 | 0.43 |
| | | Base | | 117.231028 | 4,938,122.59 | 188.600000 | 7,944,397.80 | 3,006,275.21 | 0.43 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 28,283.000 | 22.937457 | 648,740.09 | 29.770000 | 841,984.91 | 193,244.82 | 0.05 |
| | | Base | | 22.937457 | 648,740.09 | 29.770000 | 841,984.91 | 193,244.82 | 0.05 |
| 38259P508 | GOOGLE INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,006.000 | 278.996673 | 8,371,574.16 | 647.820000 | 19,438,486.92 | 11,066,912.76 | 1.05 |
| | | Base | | 278.996673 | 8,371,574.16 | 647.820000 | 19,438,486.92 | 11,066,912.76 | 1.05 |
| 38259P706 | GOOGLE INC CL C COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,092.000 | 276.218178 | 8,311,957.41 | 618.250000 | 18,604,379.00 | 10,292,421.59 | 1.01 |
| | | Base | | 276.218178 | 8,311,957.41 | 618.250000 | 18,604,379.00 | 10,292,421.59 | 1.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 6,244.000 | 93.161949 | 581,703.21 | 223.440000 | 1,395,159.36 | 813,456.15 | 0.08 |
| | | Base | | 93.161949 | 581,703.21 | 223.440000 | 1,395,159.36 | 813,456.15 | 0.08 |
| 40412C101 | HCA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,407.000 | 72.418123 | 2,202,017.87 | 86.620000 | 2,633,854.34 | 431,836.47 | 0.14 |
| | | Base | | 72.418123 | 2,202,017.87 | 86.620000 | 2,633,854.34 | 431,836.47 | 0.14 |
| 40414L109 | HCP INC REIT USD1. | | | | | | | | |
| | | Local | 48,403.000 | 36.006439 | 1,742,819.67 | 37.060000 | 1,793,815.18 | 50,995.51 | 0.10 |
| | | Base | | 36.006439 | 1,742,819.67 | 37.060000 | 1,793,815.18 | 50,995.51 | 0.10 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 89,207.000 | 31.741738 | 2,831,585.26 | 39.350000 | 3,510,295.45 | 678,710.19 | 0.19 |
| | | Base | | 31.741738 | 2,831,585.26 | 39.350000 | 3,510,295.45 | 678,710.19 | 0.19 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,111.000 | 34.165972 | 1,438,763.25 | 30.110000 | 1,267,962.21 | -170,801.04 | 0.07 |
| | | Base | | 34.165972 | 1,438,763.25 | 30.110000 | 1,267,962.21 | -170,801.04 | 0.07 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,918.000 | 42.894773 | 940,167.63 | 56.050000 | 1,228,503.90 | 288,336.27 | 0.07 |
| | | Base | | 42.894773 | 940,167.63 | 56.050000 | 1,228,503.90 | 288,336.27 | 0.07 |
| 413086109 | HARMAN INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,460.000 | 79.354363 | 591,983.55 | 97.740000 | 729,140.40 | 137,156.85 | 0.04 |
| | | Base | | 79.354363 | 591,983.55 | 97.740000 | 729,140.40 | 137,156.85 | 0.04 |
| 413875105 | HARRIS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 12,920.000 | 50.662152 | 654,555.00 | 76.820000 | 992,514.40 | 337,959.40 | 0.05 |
| | | Base | | 50.662152 | 654,555.00 | 76.820000 | 992,514.40 | 337,959.40 | 0.05 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,026.000 | 43.856577 | 1,930,829.65 | 45.950000 | 2,022,994.70 | 92,165.05 | 0.11 |
| | | Base | | 43.856577 | 1,930,829.65 | 45.950000 | 2,022,994.70 | 92,165.05 | 0.11 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 11,746.000 | 28.589566 | 335,813.04 | 74.590000 | 876,134.14 | 540,321.10 | 0.05 |
| | | Base | | 28.589566 | 335,813.04 | 74.590000 | 876,134.14 | 540,321.10 | 0.05 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 42217K106 | HEALTH CARE REIT INC REIT USD1. | | | | | | | | |
| | | 36,803.000 | Local | 54.263298 | 1,997,052.15 | 63.350000 | 2,331,470.05 | 334,417.90 | 0.13 |
| | | | Base | 54.263298 | 1,997,052.15 | 63.350000 | 2,331,470.05 | 334,417.90 | 0.13 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | | |
| | | 11,287.000 | Local | 46.674294 | 526,812.76 | 59.010000 | 666,045.87 | 139,233.11 | 0.04 |
| | | | Base | 46.674294 | 526,812.76 | 59.010000 | 666,045.87 | 139,233.11 | 0.04 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | 15,387.000 | Local | 43.251512 | 665,511.02 | 89.520000 | 1,377,444.24 | 711,933.22 | 0.07 |
| | | | Base | 43.251512 | 665,511.02 | 89.520000 | 1,377,444.24 | 711,933.22 | 0.07 |
| 42809H107 | HESS CORP COMMON STOCK USD1. | | | | | | | | |
| | | 25,610.000 | Local | 52.842251 | 1,353,290.06 | 59.450000 | 1,522,514.50 | 169,224.44 | 0.08 |
| | | | Base | 52.842251 | 1,353,290.06 | 59.450000 | 1,522,514.50 | 169,224.44 | 0.08 |
| 428236103 | HEWLETT PACKARD CO COMMON STOCK USD.01 | | | | | | | | |
| | | 189,388.000 | Local | 33.909605 | 6,422,072.25 | 28.060000 | 5,314,227.28 | -1,107,844.97 | 0.29 |
| | | | Base | 33.909605 | 6,422,072.25 | 28.060000 | 5,314,227.28 | -1,107,844.97 | 0.29 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | | |
| | | 136,187.000 | Local | 43.257616 | 5,891,124.96 | 116.460000 | 15,860,338.02 | 9,969,213.06 | 0.86 |
| | | | Base | 43.257616 | 5,891,124.96 | 116.460000 | 15,860,338.02 | 9,969,213.06 | 0.86 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | 81,956.000 | Local | 48.452425 | 3,970,966.98 | 99.270000 | 8,135,772.12 | 4,164,805.14 | 0.44 |
| | | | Base | 48.452425 | 3,970,966.98 | 99.270000 | 8,135,772.12 | 4,164,805.14 | 0.44 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.0586 | | | | | | | | |
| | | 14,131.000 | Local | 19.892761 | 281,104.61 | 61.100000 | 863,404.10 | 582,299.49 | 0.05 |
| | | | Base | 19.892761 | 281,104.61 | 61.100000 | 863,404.10 | 582,299.49 | 0.05 |
| 441060100 | HOSPIRA INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,114.000 | Local | 38.647664 | 700,063.79 | 89.970000 | 1,629,716.58 | 929,652.79 | 0.09 |
| | | | Base | 38.647664 | 700,063.79 | 89.970000 | 1,629,716.58 | 929,652.79 | 0.09 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | 79,436.000 | Local | 18.840674 | 1,496,627.78 | 17.730000 | 1,408,400.28 | -88,227.50 | 0.08 |
| | | | Base | 18.840674 | 1,496,627.78 | 17.730000 | 1,408,400.28 | -88,227.50 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 443683107 | HUDSON CITY BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,520.000 | 12.709768 | 642,097.47 | 9.300000 | 469,836.00 | -172,261.47 | 0.03 |
| | | Base | | 12.709768 | 642,097.47 | 9.300000 | 469,836.00 | -172,261.47 | 0.03 |
| 444859102 | HUMANA INC COMMON STOCK USD.166 | | | | | | | | |
| | | Local | 15,703.000 | 42.090406 | 660,945.64 | 182.790000 | 2,870,351.37 | 2,209,405.73 | 0.16 |
| | | Base | | 42.090406 | 660,945.64 | 182.790000 | 2,870,351.37 | 2,209,405.73 | 0.16 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,654.000 | 82.097499 | 792,569.26 | 72.780000 | 702,618.12 | -89,951.14 | 0.04 |
| | | Base | | 82.097499 | 792,569.26 | 72.780000 | 702,618.12 | -89,951.14 | 0.04 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 84,768.000 | 10.249073 | 868,793.41 | 10.910000 | 924,818.88 | 56,025.47 | 0.05 |
| | | Base | | 10.249073 | 868,793.41 | 10.910000 | 924,818.88 | 56,025.47 | 0.05 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,465.000 | 43.829916 | 1,554,427.96 | 84.530000 | 2,997,856.45 | 1,443,428.49 | 0.16 |
| | | Base | | 43.829916 | 1,554,427.96 | 84.530000 | 2,997,856.45 | 1,443,428.49 | 0.16 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 497,370.000 | 28.648740 | 14,249,023.84 | 28.540000 | 14,194,939.80 | -54,084.04 | 0.77 |
| | | Base | | 28.648740 | 14,249,023.84 | 28.540000 | 14,194,939.80 | -54,084.04 | 0.77 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,716.000 | 136.710862 | 1,601,704.46 | 228.410000 | 2,676,051.56 | 1,074,347.10 | 0.14 |
| | | Base | | 136.710862 | 1,601,704.46 | 228.410000 | 2,676,051.56 | 1,074,347.10 | 0.14 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 96,014.000 | 116.651652 | 11,200,191.69 | 147.890000 | 14,199,510.46 | 2,999,318.77 | 0.77 |
| | | Base | | 116.651652 | 11,200,191.69 | 147.890000 | 14,199,510.46 | 2,999,318.77 | 0.77 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 8,480.000 | 44.974675 | 381,385.24 | 109.550000 | 928,984.00 | 547,598.76 | 0.05 |
| | | Base | | 44.974675 | 381,385.24 | 109.550000 | 928,984.00 | 547,598.76 | 0.05 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 44,334.000 | 34.428564 | 1,526,355.96 | 43.140000 | 1,912,568.76 | 386,212.80 | 0.10 |
| | | Base | | 34.428564 | 1,526,355.96 | 43.140000 | 1,912,568.76 | 386,212.80 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 43,293.000 | 17.583613 | 761,247.36 | 18.880000 | 817,371.84 | 56,124.48 | 0.04 |
| | | Base | | 17.583613 | 761,247.36 | 18.880000 | 817,371.84 | 56,124.48 | 0.04 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,902.000 | 36.747313 | 1,062,070.83 | 85.750000 | 2,478,346.50 | 1,416,275.67 | 0.13 |
| | | Base | | 36.747313 | 1,062,070.83 | 85.750000 | 2,478,346.50 | 1,416,275.67 | 0.13 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 3,864.000 | 323.230261 | 1,248,961.73 | 510.950000 | 1,974,310.80 | 725,349.07 | 0.11 |
| | | Base | | 323.230261 | 1,248,961.73 | 510.950000 | 1,974,310.80 | 725,349.07 | 0.11 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | | Local | 21,415.000 | 27.746092 | 594,182.56 | 28.340000 | 606,901.10 | 12,718.54 | 0.03 |
| | | Base | | 27.746092 | 594,182.56 | 28.340000 | 606,901.10 | 12,718.54 | 0.03 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 389,077.000 | 42.175105 | 16,409,363.42 | 64.100000 | 24,939,835.70 | 8,530,472.28 | 1.35 |
| | | Base | | 42.175105 | 16,409,363.42 | 64.100000 | 24,939,835.70 | 8,530,472.28 | 1.35 |
| 469814107 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,166.000 | 74.959097 | 986,911.47 | 40.410000 | 532,038.06 | -454,873.41 | 0.03 |
| | | Base | | 74.959097 | 986,911.47 | 40.410000 | 532,038.06 | -454,873.41 | 0.03 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1. | | | | | | | | |
| | | Local | 290,731.000 | 60.408175 | 17,562,529.14 | 93.980000 | 27,322,899.38 | 9,760,370.24 | 1.48 |
| | | Base | | 60.408175 | 17,562,529.14 | 93.980000 | 27,322,899.38 | 9,760,370.24 | 1.48 |
| 478366107 | JOHNSON CONTROLS INC COMMON STOCK USD.01388 | | | | | | | | |
| | | Local | 68,654.000 | 23.701920 | 1,627,231.63 | 41.140000 | 2,824,425.56 | 1,197,193.93 | 0.15 |
| | | Base | | 23.701920 | 1,627,231.63 | 41.140000 | 2,824,425.56 | 1,197,193.93 | 0.15 |
| 481165108 | JOY GLOBAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 10,217.000 | 88.440933 | 903,601.01 | 24.220000 | 247,455.74 | -656,145.27 | 0.01 |
| | | Base | | 88.440933 | 903,601.01 | 24.220000 | 247,455.74 | -656,145.27 | 0.01 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 36,842.000 | 19.435885 | 716,056.87 | 25.710000 | 947,207.82 | 231,150.95 | 0.05 |
| | | Base | | 19.435885 | 716,056.87 | 25.710000 | 947,207.82 | 231,150.95 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 482480100 | KLA TENCOR CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,766.000 | 43.427160 | 728,099.76 | 50.110000 | 840,144.26 | 112,044.50 | 0.05 |
| | | Base | | 43.427160 | 728,099.76 | 50.110000 | 840,144.26 | 112,044.50 | 0.05 |
| 485170302 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,590.000 | 111.640255 | 1,293,910.55 | 92.740000 | 1,074,856.60 | -219,053.95 | 0.06 |
| | | Base | | 111.640255 | 1,293,910.55 | 92.740000 | 1,074,856.60 | -219,053.95 | 0.06 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 26,269.000 | 43.974269 | 1,155,160.07 | 66.280000 | 1,741,109.32 | 585,949.25 | 0.09 |
| | | Base | | 43.974269 | 1,155,160.07 | 66.280000 | 1,741,109.32 | 585,949.25 | 0.09 |
| 49271M100 | KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,107.000 | 112.323821 | 1,359,904.50 | 56.600000 | 685,256.20 | -674,648.30 | 0.04 |
| | | Base | | 112.323821 | 1,359,904.50 | 56.600000 | 685,256.20 | -674,648.30 | 0.04 |
| 493267108 | KEYCORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 88,938.000 | 13.499197 | 1,200,591.55 | 13.740000 | 1,222,008.12 | 21,416.57 | 0.07 |
| | | Base | | 13.499197 | 1,200,591.55 | 13.740000 | 1,222,008.12 | 21,416.57 | 0.07 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 38,173.000 | 60.738258 | 2,318,561.51 | 106.530000 | 4,066,569.69 | 1,748,008.18 | 0.22 |
| | | Base | | 60.738258 | 2,318,561.51 | 106.530000 | 4,066,569.69 | 1,748,008.18 | 0.22 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 43,274.000 | 23.747260 | 1,027,638.94 | 23.050000 | 997,465.70 | -30,173.24 | 0.05 |
| | | Base | | 23.747260 | 1,027,638.94 | 23.050000 | 997,465.70 | -30,173.24 | 0.05 |
| 49456B101 | KINDER MORGAN INC W/I COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 181,851.000 | 37.831479 | 6,879,692.33 | 32.410000 | 5,893,790.91 | -985,901.42 | 0.32 |
| | | Base | | 37.831479 | 6,879,692.33 | 32.410000 | 5,893,790.91 | -985,901.42 | 0.32 |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,746.000 | 51.257262 | 1,063,383.15 | 51.030000 | 1,058,668.38 | -4,714.77 | 0.06 |
| | | Base | | 51.257262 | 1,063,383.15 | 51.030000 | 1,058,668.38 | -4,714.77 | 0.06 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 62,096.000 | 29.231073 | 1,815,132.73 | 72.660000 | 4,511,895.36 | 2,696,762.63 | 0.24 |
| | | Base | | 29.231073 | 1,815,132.73 | 72.660000 | 4,511,895.36 | 2,696,762.63 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 501044101 | KROGER CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 102,788.000 | 12.548521 | 1,289,837.34 | 34.500000 | 3,546,186.00 | 2,256,348.66 | 0.19 |
| | | Base | | 12.548521 | 1,289,837.34 | 34.500000 | 3,546,186.00 | 2,256,348.66 | 0.19 |
| 501797104 | L BRANDS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 25,712.000 | 27.124726 | 697,430.96 | 83.900000 | 2,157,236.80 | 1,459,805.84 | 0.12 |
| | | Base | | 27.124726 | 697,430.96 | 83.900000 | 2,157,236.80 | 1,459,805.84 | 0.12 |
| 502424104 | L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,635.000 | 77.254857 | 667,095.69 | 105.470000 | 910,733.45 | 243,637.76 | 0.05 |
| | | Base | | 77.254857 | 667,095.69 | 105.470000 | 910,733.45 | 243,637.76 | 0.05 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,526.000 | 69.646175 | 733,095.64 | 117.810000 | 1,240,068.06 | 506,972.42 | 0.07 |
| | | Base | | 69.646175 | 733,095.64 | 117.810000 | 1,240,068.06 | 506,972.42 | 0.07 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,599.000 | 36.507646 | 605,990.41 | 72.770000 | 1,207,909.23 | 601,918.82 | 0.07 |
| | | Base | | 36.507646 | 605,990.41 | 72.770000 | 1,207,909.23 | 601,918.82 | 0.07 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,406.000 | 32.331569 | 756,752.71 | 79.770000 | 1,867,096.62 | 1,110,343.91 | 0.10 |
| | | Base | | 32.331569 | 756,752.71 | 79.770000 | 1,867,096.62 | 1,110,343.91 | 0.10 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,447.000 | 22.785995 | 329,189.27 | 44.420000 | 641,735.74 | 312,546.47 | 0.03 |
| | | Base | | 22.785995 | 329,189.27 | 44.420000 | 641,735.74 | 312,546.47 | 0.03 |
| 524901105 | LEGG MASON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,227.000 | 74.073036 | 757,544.94 | 44.330000 | 453,362.91 | -304,182.03 | 0.02 |
| | | Base | | 74.073036 | 757,544.94 | 44.330000 | 453,362.91 | -304,182.03 | 0.02 |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,717.000 | 38.107426 | 713,256.70 | 50.900000 | 952,695.30 | 239,438.60 | 0.05 |
| | | Base | | 38.107426 | 713,256.70 | 50.900000 | 952,695.30 | 239,438.60 | 0.05 |
| 527288104 | LEUCADIA NATIONAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 33,059.000 | 32.351583 | 1,069,510.98 | 21.460000 | 709,446.14 | -360,064.84 | 0.04 |
| | | Base | | 32.351583 | 1,069,510.98 | 21.460000 | 709,446.14 | -360,064.84 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 52729N308 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,845.000 | 47.664755 | 1,470,219.38 | 44.730000 | 1,379,696.85 | -90,522.53 | 0.07 |
| | | Base | | 47.664755 | 1,470,219.38 | 44.730000 | 1,379,696.85 | -90,522.53 | 0.07 |
| 532457108 | ELI LILLY + CO COMMON STOCK NPV | | | | | | | | |
| | | Local | 102,386.000 | 58.487983 | 5,988,350.65 | 82.350000 | 8,431,487.10 | 2,443,136.45 | 0.46 |
| | | Base | | 58.487983 | 5,988,350.65 | 82.350000 | 8,431,487.10 | 2,443,136.45 | 0.46 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 26,527.000 | 39.921090 | 1,058,986.75 | 50.790000 | 1,347,306.33 | 288,319.58 | 0.07 |
| | | Base | | 39.921090 | 1,058,986.75 | 50.790000 | 1,347,306.33 | 288,319.58 | 0.07 |
| 535678106 | LINEAR TECHNOLOGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,106.000 | 40.688371 | 1,021,522.23 | 40.280000 | 1,011,269.68 | -10,252.55 | 0.05 |
| | | Base | | 40.688371 | 1,021,522.23 | 40.280000 | 1,011,269.68 | -10,252.55 | 0.05 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,050.000 | 68.282728 | 1,915,330.52 | 201.180000 | 5,643,099.00 | 3,727,768.48 | 0.31 |
| | | Base | | 68.282728 | 1,915,330.52 | 201.180000 | 5,643,099.00 | 3,727,768.48 | 0.31 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,149.000 | 28.133364 | 876,326.14 | 36.450000 | 1,135,381.05 | 259,054.91 | 0.06 |
| | | Base | | 28.133364 | 876,326.14 | 36.450000 | 1,135,381.05 | 259,054.91 | 0.06 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 97,785.000 | 22.993400 | 2,248,409.59 | 69.170000 | 6,763,788.45 | 4,515,378.86 | 0.37 |
| | | Base | | 22.993400 | 2,248,409.59 | 69.170000 | 6,763,788.45 | 4,515,378.86 | 0.37 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 13,941.000 | 91.346239 | 1,273,457.92 | 118.240000 | 1,648,383.84 | 374,925.92 | 0.09 |
| | | Base | | 91.346239 | 1,273,457.92 | 118.240000 | 1,648,383.84 | 374,925.92 | 0.09 |
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | | Local | 14,767.000 | 70.202929 | 1,036,686.65 | 76.180000 | 1,124,950.06 | 88,263.41 | 0.06 |
| | | Base | | 70.202929 | 1,036,686.65 | 76.180000 | 1,124,950.06 | 88,263.41 | 0.06 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,270.000 | 32.243159 | 1,137,216.23 | 58.610000 | 2,067,174.70 | 929,958.47 | 0.11 |
| | | Base | | 32.243159 | 1,137,216.23 | 58.610000 | 2,067,174.70 | 929,958.47 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 70,763.000 | 19.618245 | 1,388,245.88 | 17.290000 | 1,223,492.27 | -164,753.61 | 0.07 |
| | | Base | | 19.618245 | 1,388,245.88 | 17.290000 | 1,223,492.27 | -164,753.61 | 0.07 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK | | | | | | | | |
| | | Local | 56,958.000 | 13.411430 | 763,888.23 | 47.310000 | 2,694,682.98 | 1,930,794.75 | 0.15 |
| | | Base | | 13.411430 | 763,888.23 | 47.310000 | 2,694,682.98 | 1,930,794.75 | 0.15 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1. | | | | | | | | |
| | | Local | 56,448.000 | 36.843407 | 2,079,736.65 | 53.730000 | 3,032,951.04 | 953,214.39 | 0.16 |
| | | Base | | 36.843407 | 2,079,736.65 | 53.730000 | 3,032,951.04 | 953,214.39 | 0.16 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,620.000 | 34.590236 | 747,840.91 | 70.660000 | 1,527,669.20 | 779,828.29 | 0.08 |
| | | Base | | 34.590236 | 747,840.91 | 70.660000 | 1,527,669.20 | 779,828.29 | 0.08 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,509.000 | 131.763486 | 857,648.53 | 167.800000 | 1,092,210.20 | 234,561.67 | 0.06 |
| | | Base | | 131.763486 | 857,648.53 | 167.800000 | 1,092,210.20 | 234,561.67 | 0.06 |
| 574599106 | MASCO CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 36,443.000 | 19.820015 | 722,300.82 | 26.230000 | 955,899.89 | 233,599.07 | 0.05 |
| | | Base | | 19.820015 | 722,300.82 | 26.230000 | 955,899.89 | 233,599.07 | 0.05 |
| 57636Q104 | MASTERCARD INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 101,613.000 | 28.207477 | 2,866,246.37 | 92.370000 | 9,385,992.81 | 6,519,746.44 | 0.51 |
| | | Base | | 28.207477 | 2,866,246.37 | 92.370000 | 9,385,992.81 | 6,519,746.44 | 0.51 |
| 577081102 | MATTEL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,472.000 | 21.816707 | 773,882.22 | 23.430000 | 831,108.96 | 57,226.74 | 0.05 |
| | | Base | | 21.816707 | 773,882.22 | 23.430000 | 831,108.96 | 57,226.74 | 0.05 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV | | | | | | | | |
| | | Local | 13,397.000 | 35.545685 | 476,205.54 | 79.280000 | 1,062,114.16 | 585,908.62 | 0.06 |
| | | Base | | 35.545685 | 476,205.54 | 79.280000 | 1,062,114.16 | 585,908.62 | 0.06 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,492.000 | 48.704899 | 4,894,452.69 | 95.020000 | 9,548,749.84 | 4,654,297.15 | 0.52 |
| | | Base | | 48.704899 | 4,894,452.69 | 95.020000 | 9,548,749.84 | 4,654,297.15 | 0.52 |

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|---|---|---|---|---|---|---|---|---|---|
| 580645109 | MCGRAW HILL FINANCIAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,695.000 | 41.043511 | 1,177,743.54 | 96.990000 | 2,783,128.05 | 1,605,384.51 | 0.15 |
| | | Base | | 41.043511 | 1,177,743.54 | 96.990000 | 2,783,128.05 | 1,605,384.51 | 0.15 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,277.000 | 58.560367 | 1,421,670.03 | 197.580000 | 4,796,649.66 | 3,374,979.63 | 0.26 |
| | | Base | | 58.560367 | 1,421,670.03 | 197.580000 | 4,796,649.66 | 3,374,979.63 | 0.26 |
| 582839106 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,234.000 | 51.337769 | 1,090,106.19 | 78.340000 | 1,663,471.56 | 573,365.37 | 0.09 |
| | | Base | | 51.337769 | 1,090,106.19 | 78.340000 | 1,663,471.56 | 573,365.37 | 0.09 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 296,202.000 | 46.214535 | 13,688,837.78 | 53.850000 | 15,950,477.70 | 2,261,639.92 | 0.86 |
| | | Base | | 46.214535 | 13,688,837.78 | 53.850000 | 15,950,477.70 | 2,261,639.92 | 0.86 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 116,985.000 | 40.518166 | 4,740,017.68 | 50.100000 | 5,860,948.50 | 1,120,930.82 | 0.32 |
| | | Base | | 40.518166 | 4,740,017.68 | 50.100000 | 5,860,948.50 | 1,120,930.82 | 0.32 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | | |
| | | Local | 848,126.000 | 33.480544 | 28,395,719.92 | 43.520000 | 36,910,443.52 | 8,514,723.60 | 2.00 |
| | | Base | | 33.480544 | 28,395,719.92 | 43.520000 | 36,910,443.52 | 8,514,723.60 | 2.00 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,052.000 | 32.332850 | 713,004.00 | 42.500000 | 937,210.00 | 224,206.00 | 0.05 |
| | | Base | | 32.332850 | 713,004.00 | 42.500000 | 937,210.00 | 224,206.00 | 0.05 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 112,947.000 | 16.641104 | 1,879,562.81 | 16.410000 | 1,853,460.27 | -26,102.54 | 0.10 |
| | | Base | | 16.641104 | 1,879,562.81 | 16.410000 | 1,853,460.27 | -26,102.54 | 0.10 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,514.000 | 74.062367 | 482,442.26 | 196.970000 | 1,283,062.58 | 800,620.32 | 0.07 |
| | | Base | | 74.062367 | 482,442.26 | 196.970000 | 1,283,062.58 | 800,620.32 | 0.07 |
| 60871R209 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,738.000 | 44.262693 | 740,868.95 | 68.090000 | 1,139,690.42 | 398,821.47 | 0.06 |
| | | Base | | 44.262693 | 740,868.95 | 68.090000 | 1,139,690.42 | 398,821.47 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV | | | | | | | | |
| | | Local | 170,538.000 | 17.183277 | 2,930,401.76 | 42.360000 | 7,223,989.68 | 4,293,587.92 | 0.39 |
| | | Base | | 17.183277 | 2,930,401.76 | 42.360000 | 7,223,989.68 | 4,293,587.92 | 0.39 |
| 61166W101 | MONSANTO CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,916.000 | 50.520172 | 2,521,764.92 | 97.650000 | 4,874,297.40 | 2,352,532.48 | 0.26 |
| | | Base | | 50.520172 | 2,521,764.92 | 97.650000 | 4,874,297.40 | 2,352,532.48 | 0.26 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | | |
| | | Local | 15,414.000 | 72.030079 | 1,110,271.64 | 138.460000 | 2,134,222.44 | 1,023,950.80 | 0.12 |
| | | Base | | 72.030079 | 1,110,271.64 | 138.460000 | 2,134,222.44 | 1,023,950.80 | 0.12 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,652.000 | 30.815594 | 574,772.45 | 102.310000 | 1,908,286.12 | 1,333,513.67 | 0.10 |
| | | Base | | 30.815594 | 574,772.45 | 102.310000 | 1,908,286.12 | 1,333,513.67 | 0.10 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 161,102.000 | 36.904136 | 5,945,330.07 | 34.450000 | 5,549,963.90 | -395,366.17 | 0.30 |
| | | Base | | 36.904136 | 5,945,330.07 | 34.450000 | 5,549,963.90 | -395,366.17 | 0.30 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,538.000 | 53.577370 | 1,743,300.48 | 40.830000 | 1,328,526.54 | -414,773.94 | 0.07 |
| | | Base | | 53.577370 | 1,743,300.48 | 40.830000 | 1,328,526.54 | -414,773.94 | 0.07 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,462.000 | 70.824241 | 1,378,381.37 | 64.820000 | 1,261,526.84 | -116,854.53 | 0.07 |
| | | Base | | 70.824241 | 1,378,381.37 | 64.820000 | 1,261,526.84 | -116,854.53 | 0.07 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 17,539.000 | 48.415397 | 849,157.65 | 31.000000 | 543,709.00 | -305,448.65 | 0.03 |
| | | Base | | 48.415397 | 849,157.65 | 31.000000 | 543,709.00 | -305,448.65 | 0.03 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,964.000 | 24.187747 | 845,700.38 | 19.920000 | 696,482.88 | -149,217.50 | 0.04 |
| | | Base | | 24.187747 | 845,700.38 | 19.920000 | 696,482.88 | -149,217.50 | 0.04 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,417.000 | 30.374116 | 377,155.40 | 51.190000 | 635,626.23 | 258,470.83 | 0.03 |
| | | Base | | 30.374116 | 377,155.40 | 51.190000 | 635,626.23 | 258,470.83 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 637071101 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,665.000 | 47.306240 | 1,923,708.25 | 42.330000 | 1,721,349.45 | -202,358.80 | 0.09 |
| | | Base | | 47.306240 | 1,923,708.25 | 42.330000 | 1,721,349.45 | -202,358.80 | 0.09 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,786.000 | 16.629160 | 678,236.91 | 12.790000 | 521,652.94 | -156,583.97 | 0.03 |
| | | Base | | 16.629160 | 678,236.91 | 12.790000 | 521,652.94 | -156,583.97 | 0.03 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,689.000 | 35.209655 | 1,150,968.41 | 31.960000 | 1,044,740.44 | -106,227.97 | 0.06 |
| | | Base | | 35.209655 | 1,150,968.41 | 31.960000 | 1,044,740.44 | -106,227.97 | 0.06 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 44,492.000 | 27.246432 | 1,212,248.26 | 115.030000 | 5,117,914.76 | 3,905,666.50 | 0.28 |
| | | Base | | 27.246432 | 1,212,248.26 | 115.030000 | 5,117,914.76 | 3,905,666.50 | 0.28 |
| 651229106 | NEWELL RUBBERMAID INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,171.000 | 24.388573 | 687,050.49 | 42.130000 | 1,186,844.23 | 499,793.74 | 0.06 |
| | | Base | | 24.388573 | 687,050.49 | 42.130000 | 1,186,844.23 | 499,793.74 | 0.06 |
| 651290108 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,068.000 | 58.381034 | 996,447.48 | 33.310000 | 568,535.08 | -427,912.40 | 0.03 |
| | | Base | | 58.381034 | 996,447.48 | 33.310000 | 568,535.08 | -427,912.40 | 0.03 |
| 651639106 | NEWMONT MINING CORP COMMON STOCK USD1.6 | | | | | | | | |
| | | Local | 55,445.000 | 37.870591 | 2,099,734.92 | 17.070000 | 946,446.15 | -1,153,288.77 | 0.05 |
| | | Base | | 37.870591 | 2,099,734.92 | 17.070000 | 946,446.15 | -1,153,288.77 | 0.05 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,498.000 | 12.030312 | 631,567.32 | 13.630000 | 715,547.74 | 83,980.42 | 0.04 |
| | | Base | | 12.030312 | 631,567.32 | 13.630000 | 715,547.74 | 83,980.42 | 0.04 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,563.000 | 50.229846 | 2,338,852.30 | 98.410000 | 4,582,264.83 | 2,243,412.53 | 0.25 |
| | | Base | | 50.229846 | 2,338,852.30 | 98.410000 | 4,582,264.83 | 2,243,412.53 | 0.25 |
| 654106103 | NIKE INC CL B COMMON STOCK NPV | | | | | | | | |
| | | Local | 73,011.000 | 27.860098 | 2,034,093.60 | 111.750000 | 8,158,979.25 | 6,124,885.65 | 0.44 |
| | | Base | | 27.860098 | 2,034,093.60 | 111.750000 | 8,158,979.25 | 6,124,885.65 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,274.000 | 8.568001 | 285,091.66 | 16.790000 | 558,670.46 | 273,578.80 | 0.03 |
| | | Base | | 8.568001 | 285,091.66 | 16.790000 | 558,670.46 | 273,578.80 | 0.03 |
| 655044105 | NOBLE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,871.000 | 42.288625 | 1,897,532.87 | 33.410000 | 1,499,140.11 | -398,392.76 | 0.08 |
| | | Base | | 42.288625 | 1,897,532.87 | 33.410000 | 1,499,140.11 | -398,392.76 | 0.08 |
| 655664100 | NORDSTROM INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 14,782.000 | 28.780386 | 425,431.66 | 72.880000 | 1,077,312.16 | 651,880.50 | 0.06 |
| | | Base | | 28.780386 | 425,431.66 | 72.880000 | 1,077,312.16 | 651,880.50 | 0.06 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 31,961.000 | 42.477910 | 1,357,636.49 | 77.910000 | 2,490,081.51 | 1,132,445.02 | 0.13 |
| | | Base | | 42.477910 | 1,357,636.49 | 77.910000 | 2,490,081.51 | 1,132,445.02 | 0.13 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | | | | | | | | |
| | | Local | 22,999.000 | 57.378619 | 1,319,650.86 | 69.840000 | 1,606,250.16 | 286,599.30 | 0.09 |
| | | Base | | 57.378619 | 1,319,650.86 | 69.840000 | 1,606,250.16 | 286,599.30 | 0.09 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,317.000 | 51.557854 | 1,047,500.91 | 163.740000 | 3,326,705.58 | 2,279,204.67 | 0.18 |
| | | Base | | 51.557854 | 1,047,500.91 | 163.740000 | 3,326,705.58 | 2,279,204.67 | 0.18 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | Local | 33,459.000 | 34.768165 | 1,163,308.02 | 43.290000 | 1,448,440.11 | 285,132.09 | 0.08 |
| | | Base | | 34.768165 | 1,163,308.02 | 43.290000 | 1,448,440.11 | 285,132.09 | 0.08 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,585.000 | 15.623695 | 837,195.71 | 22.480000 | 1,204,590.80 | 367,395.09 | 0.07 |
| | | Base | | 15.623695 | 837,195.71 | 22.480000 | 1,204,590.80 | 367,395.09 | 0.07 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,588.000 | 47.067360 | 498,349.21 | 240.070000 | 2,541,861.16 | 2,043,511.95 | 0.14 |
| | | Base | | 47.067360 | 498,349.21 | 240.070000 | 2,541,861.16 | 2,043,511.95 | 0.14 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 80,531.000 | 44.538458 | 3,586,726.53 | 73.010000 | 5,879,568.31 | 2,292,841.78 | 0.32 |
| | | Base | | 44.538458 | 3,586,726.53 | 73.010000 | 5,879,568.31 | 2,292,841.78 | 0.32 |

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|---|---|---|---|---|---|---|---|---|---|
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 25,614.000 | 42.449238 | 1,087,294.77 | 66.980000 | 1,715,625.72 | 628,330.95 | 0.09 |
| | | Base | | 42.449238 | 1,087,294.77 | 66.980000 | 1,715,625.72 | 628,330.95 | 0.09 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,887.000 | 25.142866 | 550,301.91 | 36.010000 | 788,150.87 | 237,848.96 | 0.04 |
| | | Base | | 25.142866 | 550,301.91 | 36.010000 | 788,150.87 | 237,848.96 | 0.04 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 334,232.000 | 21.289429 | 7,115,608.52 | 37.090000 | 12,396,664.88 | 5,281,056.36 | 0.67 |
| | | Base | | 21.289429 | 7,115,608.52 | 37.090000 | 12,396,664.88 | 5,281,056.36 | 0.67 |
| 690768403 | OWENS ILLINOIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,906.000 | 26.170211 | 442,433.58 | 20.850000 | 352,490.10 | -89,943.48 | 0.02 |
| | | Base | | 26.170211 | 442,433.58 | 20.850000 | 352,490.10 | -89,943.48 | 0.02 |
| 69331C108 | P G + E CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 50,338.000 | 37.174856 | 1,871,307.89 | 49.580000 | 2,495,758.04 | 624,450.15 | 0.14 |
| | | Base | | 37.174856 | 1,871,307.89 | 49.580000 | 2,495,758.04 | 624,450.15 | 0.14 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5. | | | | | | | | |
| | | Local | 54,300.000 | 80.550181 | 4,373,874.82 | 91.120000 | 4,947,816.00 | 573,941.18 | 0.27 |
| | | Base | | 80.550181 | 4,373,874.82 | 91.120000 | 4,947,816.00 | 573,941.18 | 0.27 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | | | | | | | | |
| | | Local | 28,501.000 | 35.377730 | 1,008,300.68 | 95.290000 | 2,715,860.29 | 1,707,559.61 | 0.15 |
| | | Base | | 35.377730 | 1,008,300.68 | 95.290000 | 2,715,860.29 | 1,707,559.61 | 0.15 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,046.000 | 25.700676 | 1,800,229.55 | 30.990000 | 2,170,725.54 | 370,495.99 | 0.12 |
| | | Base | | 25.700676 | 1,800,229.55 | 30.990000 | 2,170,725.54 | 370,495.99 | 0.12 |
| 693656100 | PVH CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,670.000 | 120.164466 | 1,041,825.92 | 118.980000 | 1,031,556.60 | -10,269.32 | 0.06 |
| | | Base | | 120.164466 | 1,041,825.92 | 118.980000 | 1,031,556.60 | -10,269.32 | 0.06 |
| 693718108 | PACCAR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 37,198.000 | 30.263291 | 1,125,733.90 | 58.970000 | 2,193,566.06 | 1,067,832.16 | 0.12 |
| | | Base | | 30.263291 | 1,125,733.90 | 58.970000 | 2,193,566.06 | 1,067,832.16 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 14,539.000 | 50.721110 | 737,434.22 | 107.660000 | 1,565,268.74 | 827,834.52 | 0.08 |
| | | Base | | 50.721110 | 737,434.22 | 107.660000 | 1,565,268.74 | 827,834.52 | 0.08 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,983.000 | 37.059928 | 332,909.33 | 45.830000 | 411,690.89 | 78,781.56 | 0.02 |
| | | Base | | 37.059928 | 332,909.33 | 45.830000 | 411,690.89 | 78,781.56 | 0.02 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,273.000 | 32.594091 | 1,117,097.27 | 44.660000 | 1,530,632.18 | 413,534.91 | 0.08 |
| | | Base | | 32.594091 | 1,117,097.27 | 44.660000 | 1,530,632.18 | 413,534.91 | 0.08 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 115,901.000 | 16.800013 | 1,947,138.28 | 35.000000 | 4,056,535.00 | 2,109,396.72 | 0.22 |
| | | Base | | 16.800013 | 1,947,138.28 | 35.000000 | 4,056,535.00 | 2,109,396.72 | 0.22 |
| 712704105 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,408.000 | 16.438844 | 532,750.06 | 15.500000 | 502,324.00 | -30,426.06 | 0.03 |
| | | Base | | 16.438844 | 532,750.06 | 15.500000 | 502,324.00 | -30,426.06 | 0.03 |
| 713291102 | PEPCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,506.000 | 24.699545 | 654,686.13 | 22.980000 | 609,107.88 | -45,578.25 | 0.03 |
| | | Base | | 24.699545 | 654,686.13 | 22.980000 | 609,107.88 | -45,578.25 | 0.03 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | | |
| | | Local | 154,752.000 | 54.160393 | 8,381,429.09 | 92.930000 | 14,381,103.36 | 5,999,674.27 | 0.78 |
| | | Base | | 54.160393 | 8,381,429.09 | 92.930000 | 14,381,103.36 | 5,999,674.27 | 0.78 |
| 714046109 | PERKINELMER INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,867.000 | 26.011671 | 308,680.50 | 48.680000 | 577,685.56 | 269,005.06 | 0.03 |
| | | Base | | 26.011671 | 308,680.50 | 48.680000 | 577,685.56 | 269,005.06 | 0.03 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 645,582.000 | 28.129885 | 18,160,147.61 | 32.220000 | 20,800,652.04 | 2,640,504.43 | 1.13 |
| | | Base | | 28.129885 | 18,160,147.61 | 32.220000 | 20,800,652.04 | 2,640,504.43 | 1.13 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV | | | | | | | | |
| | | Local | 162,415.000 | 38.698152 | 6,285,160.31 | 79.800000 | 12,960,717.00 | 6,675,556.69 | 0.70 |
| | | Base | | 38.698152 | 6,285,160.31 | 79.800000 | 12,960,717.00 | 6,675,556.69 | 0.70 |

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|---|---|---|---|---|---|---|---|---|---|
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | | |
| | | Local | 56,859.000 | 27.584170 | 1,568,408.33 | 79.070000 | 4,495,841.13 | 2,927,432.80 | 0.24 |
| | | Base | | 27.584170 | 1,568,408.33 | 79.070000 | 4,495,841.13 | 2,927,432.80 | 0.24 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK NPV | | | | | | | | |
| | | Local | 11,611.000 | 41.710204 | 484,297.18 | 59.530000 | 691,202.83 | 206,905.65 | 0.04 |
| | | Base | | 41.710204 | 484,297.18 | 59.530000 | 691,202.83 | 206,905.65 | 0.04 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,653.000 | 84.290714 | 1,319,402.55 | 123.060000 | 1,926,258.18 | 606,855.63 | 0.10 |
| | | Base | | 84.290714 | 1,319,402.55 | 123.060000 | 1,926,258.18 | 606,855.63 | 0.10 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 21,145.000 | 37.976237 | 803,007.54 | 19.810000 | 418,882.45 | -384,125.09 | 0.02 |
| | | Base | | 37.976237 | 803,007.54 | 19.810000 | 418,882.45 | -384,125.09 | 0.02 |
| 729251108 | PLUM CREEK TIMBER CO REIT USD.01 | | | | | | | | |
| | | Local | 18,413.000 | 36.334128 | 669,020.30 | 38.490000 | 708,716.37 | 39,696.07 | 0.04 |
| | | Base | | 36.334128 | 669,020.30 | 38.490000 | 708,716.37 | 39,696.07 | 0.04 |
| 74005P104 | PRAXAIR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,227.000 | 56.607800 | 1,711,083.98 | 105.750000 | 3,196,505.25 | 1,485,421.27 | 0.17 |
| | | Base | | 56.607800 | 1,711,083.98 | 105.750000 | 3,196,505.25 | 1,485,421.27 | 0.17 |
| 740189105 | PRECISION CASTPARTS CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 14,492.000 | 128.726490 | 1,865,504.30 | 230.250000 | 3,336,783.00 | 1,471,278.70 | 0.18 |
| | | Base | | 128.726490 | 1,865,504.30 | 230.250000 | 3,336,783.00 | 1,471,278.70 | 0.18 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 27,547.000 | 40.967212 | 1,128,523.80 | 71.880000 | 1,980,078.36 | 851,554.56 | 0.11 |
| | | Base | | 40.967212 | 1,128,523.80 | 71.880000 | 1,980,078.36 | 851,554.56 | 0.11 |
| 741503403 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 5,435.000 | 339.034477 | 1,842,652.38 | 1,248.640000 | 6,786,358.40 | 4,943,706.02 | 0.37 |
| | | Base | | 339.034477 | 1,842,652.38 | 1,248.640000 | 6,786,358.40 | 4,943,706.02 | 0.37 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,732.000 | 32.377471 | 930,269.51 | 50.350000 | 1,446,656.20 | 516,386.69 | 0.08 |
| | | Base | | 32.377471 | 930,269.51 | 50.350000 | 1,446,656.20 | 516,386.69 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 284,436.000 | 53.255418 | 15,147,758.17 | 70.670000 | 20,101,092.12 | 4,953,333.95 | 1.09 |
| | | Base | | 53.255418 | 15,147,758.17 | 70.670000 | 20,101,092.12 | 4,953,333.95 | 1.09 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 55,975.000 | 16.052058 | 898,513.97 | 29.960000 | 1,677,011.00 | 778,497.03 | 0.09 |
| | | Base | | 16.052058 | 898,513.97 | 29.960000 | 1,677,011.00 | 778,497.03 | 0.09 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | | |
| | | Local | 54,942.000 | 41.813758 | 2,297,331.48 | 38.000000 | 2,087,796.00 | -209,535.48 | 0.11 |
| | | Base | | 41.813758 | 2,297,331.48 | 38.000000 | 2,087,796.00 | -209,535.48 | 0.11 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,493.000 | 49.770027 | 2,363,727.89 | 80.700000 | 3,832,685.10 | 1,468,957.21 | 0.21 |
| | | Base | | 49.770027 | 2,363,727.89 | 80.700000 | 3,832,685.10 | 1,468,957.21 | 0.21 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV | | | | | | | | |
| | | Local | 53,036.000 | 29.284396 | 1,553,127.24 | 40.250000 | 2,134,699.00 | 581,571.76 | 0.12 |
| | | Base | | 29.284396 | 1,553,127.24 | 40.250000 | 2,134,699.00 | 581,571.76 | 0.12 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 15,226.000 | 93.116560 | 1,417,792.74 | 201.270000 | 3,064,537.02 | 1,646,744.28 | 0.17 |
| | | Base | | 93.116560 | 1,417,792.74 | 201.270000 | 3,064,537.02 | 1,646,744.28 | 0.17 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,403.000 | 18.011041 | 619,633.86 | 20.690000 | 711,798.07 | 92,164.21 | 0.04 |
| | | Base | | 18.011041 | 619,633.86 | 20.690000 | 711,798.07 | 92,164.21 | 0.04 |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,667.000 | 81.972184 | 1,284,258.21 | 55.510000 | 869,675.17 | -414,583.04 | 0.05 |
| | | Base | | 81.972184 | 1,284,258.21 | 55.510000 | 869,675.17 | -414,583.04 | 0.05 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 170,847.000 | 43.164807 | 7,374,577.85 | 56.580000 | 9,666,523.26 | 2,291,945.41 | 0.52 |
| | | Base | | 43.164807 | 7,374,577.85 | 56.580000 | 9,666,523.26 | 2,291,945.41 | 0.52 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 22,208.000 | 23.571840 | 523,483.43 | 24.240000 | 538,321.92 | 14,838.49 | 0.03 |
| | | Base | | 23.571840 | 523,483.43 | 24.240000 | 538,321.92 | 14,838.49 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,059.000 | 44.705512 | 673,220.31 | 67.800000 | 1,021,000.20 | 347,779.89 | 0.06 |
| | | Base | | 44.705512 | 673,220.31 | 67.800000 | 1,021,000.20 | 347,779.89 | 0.06 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,336.000 | 96.198176 | 609,511.64 | 111.190000 | 704,499.84 | 94,988.20 | 0.04 |
| | | Base | | 96.198176 | 609,511.64 | 111.190000 | 704,499.84 | 94,988.20 | 0.04 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,458.000 | 54.227910 | 946,710.86 | 38.620000 | 674,227.96 | -272,482.90 | 0.04 |
| | | Base | | 54.227910 | 946,710.86 | 38.620000 | 674,227.96 | -272,482.90 | 0.04 |
| 755111507 | RAYTHEON COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,992.000 | 45.414976 | 1,452,915.92 | 102.560000 | 3,281,099.52 | 1,828,183.60 | 0.18 |
| | | Base | | 45.414976 | 1,452,915.92 | 102.560000 | 3,281,099.52 | 1,828,183.60 | 0.18 |
| 756109104 | REALTY INCOME CORP REIT USD1. | | | | | | | | |
| | | Local | 24,380.000 | 50.356172 | 1,227,683.48 | 44.690000 | 1,089,542.20 | -138,141.28 | 0.06 |
| | | Base | | 50.356172 | 1,227,683.48 | 44.690000 | 1,089,542.20 | -138,141.28 | 0.06 |
| 756577102 | RED HAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,220.000 | 29.508621 | 567,155.69 | 72.210000 | 1,387,876.20 | 820,720.51 | 0.08 |
| | | Base | | 29.508621 | 567,155.69 | 72.210000 | 1,387,876.20 | 820,720.51 | 0.08 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,904.000 | 234.826650 | 1,856,069.84 | 513.500000 | 4,058,704.00 | 2,202,634.16 | 0.22 |
| | | Base | | 234.826650 | 1,856,069.84 | 513.500000 | 4,058,704.00 | 2,202,634.16 | 0.22 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 140,525.000 | 12.800889 | 1,798,844.95 | 9.590000 | 1,347,634.75 | -451,210.20 | 0.07 |
| | | Base | | 12.800889 | 1,798,844.95 | 9.590000 | 1,347,634.75 | -451,210.20 | 0.07 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,153.000 | 23.884043 | 624,639.38 | 40.980000 | 1,071,749.94 | 447,110.56 | 0.06 |
| | | Base | | 23.884043 | 624,639.38 | 40.980000 | 1,071,749.94 | 447,110.56 | 0.06 |
| 761713106 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 43,580.000 | 37.085604 | 1,616,190.62 | 83.750000 | 3,649,825.00 | 2,033,634.38 | 0.20 |
| | | Base | | 37.085604 | 1,616,190.62 | 83.750000 | 3,649,825.00 | 2,033,634.38 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,162.000 | 29.725527 | 420,972.91 | 51.030000 | 722,686.86 | 301,713.95 | 0.04 |
| | | Base | | 29.725527 | 420,972.91 | 51.030000 | 722,686.86 | 301,713.95 | 0.04 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,112.000 | 46.046217 | 649,804.21 | 111.830000 | 1,578,144.96 | 928,340.75 | 0.09 |
| | | Base | | 46.046217 | 649,804.21 | 111.830000 | 1,578,144.96 | 928,340.75 | 0.09 |
| 774341101 | ROCKWELL COLLINS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,867.000 | 41.819806 | 579,915.25 | 81.850000 | 1,135,013.95 | 555,098.70 | 0.06 |
| | | Base | | 41.819806 | 579,915.25 | 81.850000 | 1,135,013.95 | 555,098.70 | 0.06 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,539.000 | 68.752392 | 724,581.46 | 162.090000 | 1,708,266.51 | 983,685.05 | 0.09 |
| | | Base | | 68.752392 | 724,581.46 | 162.090000 | 1,708,266.51 | 983,685.05 | 0.09 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,383.000 | 14.036353 | 608,939.12 | 48.620000 | 2,109,281.46 | 1,500,342.34 | 0.11 |
| | | Base | | 14.036353 | 608,939.12 | 48.620000 | 2,109,281.46 | 1,500,342.34 | 0.11 |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 5,589.000 | 40.550671 | 226,637.70 | 81.970000 | 458,130.33 | 231,492.63 | 0.02 |
| | | Base | | 40.550671 | 226,637.70 | 81.970000 | 458,130.33 | 231,492.63 | 0.02 |
| 78440X101 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 10,440.000 | 133.519768 | 1,393,946.38 | 103.510000 | 1,080,644.40 | -313,301.98 | 0.06 |
| | | Base | | 133.519768 | 1,393,946.38 | 103.510000 | 1,080,644.40 | -313,301.98 | 0.06 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | Local | 53,215.000 | 205.872707 | 10,955,516.12 | 197.670000 | 10,519,009.05 | -436,507.07 | 0.57 |
| | | Base | | 205.872707 | 10,955,516.12 | 197.670000 | 10,519,009.05 | -436,507.07 | 0.57 |
| 786CVR209 | SAFEWAY CASA LEY CVR COMMON STOCK | | | | | | | | |
| | | Local | 23,786.000 | 1.014900 | 24,140.41 | 1.014900 | 24,140.41 | 0.00 | 0.00 |
| | | Base | | 1.014900 | 24,140.41 | 1.014900 | 24,140.41 | 0.00 | 0.00 |
| 786CVR308 | SAFEWAY PDC LLC CVR COMMON STOCK | | | | | | | | |
| | | Local | 23,786.000 | 0.048800 | 1,160.76 | 0.048800 | 1,160.76 | 0.00 | 0.00 |
| | | Base | | 0.048800 | 1,160.76 | 0.048800 | 1,160.76 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 790849103 | ST JUDE MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,369.000 | 33.488559 | 983,525.50 | 70.810000 | 2,079,618.89 | 1,096,093.39 | 0.11 |
| | | Base | | 33.488559 | 983,525.50 | 70.810000 | 2,079,618.89 | 1,096,093.39 | 0.11 |
| 79466L302 | SALESFORCE.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 63,919.000 | 27.975707 | 1,788,179.24 | 69.360000 | 4,433,421.84 | 2,645,242.60 | 0.24 |
| | | Base | | 27.975707 | 1,788,179.24 | 69.360000 | 4,433,421.84 | 2,645,242.60 | 0.24 |
| 80004C101 | SANDISK CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,799.000 | 49.154355 | 1,071,515.79 | 54.560000 | 1,189,353.44 | 117,837.65 | 0.06 |
| | | Base | | 49.154355 | 1,071,515.79 | 54.560000 | 1,189,353.44 | 117,837.65 | 0.06 |
| 80589M102 | SCANA CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 14,984.000 | 40.171620 | 601,931.56 | 52.890000 | 792,503.76 | 190,572.20 | 0.04 |
| | | Base | | 40.171620 | 601,931.56 | 52.890000 | 792,503.76 | 190,572.20 | 0.04 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,767.000 | 139.362862 | 1,221,794.21 | 136.810000 | 1,199,413.27 | -22,380.94 | 0.06 |
| | | Base | | 139.362862 | 1,221,794.21 | 136.810000 | 1,199,413.27 | -22,380.94 | 0.06 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 133,121.000 | 87.253454 | 11,615,267.07 | 77.370000 | 10,299,571.77 | -1,315,695.30 | 0.56 |
| | | Base | | 87.253454 | 11,615,267.07 | 77.370000 | 10,299,571.77 | -1,315,695.30 | 0.56 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 121,186.000 | 20.567516 | 2,492,495.03 | 30.380000 | 3,681,630.68 | 1,189,135.65 | 0.20 |
| | | Base | | 20.567516 | 2,492,495.03 | 30.380000 | 3,681,630.68 | 1,189,135.65 | 0.20 |
| 811065101 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,965.000 | 49.642707 | 494,689.58 | 53.090000 | 529,041.85 | 34,352.27 | 0.03 |
| | | Base | | 49.642707 | 494,689.58 | 53.090000 | 529,041.85 | 34,352.27 | 0.03 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 22,034.000 | 23.624085 | 520,533.08 | 51.450000 | 1,133,649.30 | 613,116.22 | 0.06 |
| | | Base | | 23.624085 | 520,533.08 | 51.450000 | 1,133,649.30 | 613,116.22 | 0.06 |
| 816851109 | SEMPRA ENERGY COMMON STOCK NPV | | | | | | | | |
| | | Local | 24,400.000 | 47.307879 | 1,154,312.24 | 94.850000 | 2,314,340.00 | 1,160,027.76 | 0.13 |
| | | Base | | 47.307879 | 1,154,312.24 | 94.850000 | 2,314,340.00 | 1,160,027.76 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,304.000 | 56.643863 | 470,370.64 | 255.810000 | 2,124,246.24 | 1,653,875.60 | 0.12 |
| | | Base | | 56.643863 | 470,370.64 | 255.810000 | 2,124,246.24 | 1,653,875.60 | 0.12 |
| 826552101 | SIGMA ALDRICH COMMON STOCK USD1. | | | | | | | | |
| | | Local | 12,521.000 | 40.816546 | 511,063.97 | 139.410000 | 1,745,552.61 | 1,234,488.64 | 0.09 |
| | | Base | | 40.816546 | 511,063.97 | 139.410000 | 1,745,552.61 | 1,234,488.64 | 0.09 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 32,634.000 | 78.656626 | 2,566,880.34 | 179.320000 | 5,851,928.88 | 3,285,048.54 | 0.32 |
| | | Base | | 78.656626 | 2,566,880.34 | 179.320000 | 5,851,928.88 | 3,285,048.54 | 0.32 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 20,035.000 | 93.034139 | 1,863,938.98 | 87.350000 | 1,750,057.25 | -113,881.73 | 0.09 |
| | | Base | | 93.034139 | 1,863,938.98 | 87.350000 | 1,750,057.25 | -113,881.73 | 0.09 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK NPV | | | | | | | | |
| | | Local | 10,161.000 | 48.308043 | 490,858.02 | 117.720000 | 1,196,152.92 | 705,294.90 | 0.06 |
| | | Base | | 48.308043 | 490,858.02 | 117.720000 | 1,196,152.92 | 705,294.90 | 0.06 |
| 833034101 | SNAP ON INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 6,115.000 | 46.426077 | 283,895.46 | 159.770000 | 976,993.55 | 693,098.09 | 0.05 |
| | | Base | | 46.426077 | 283,895.46 | 159.770000 | 976,993.55 | 693,098.09 | 0.05 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5. | | | | | | | | |
| | | Local | 95,224.000 | 31.701079 | 3,018,703.56 | 43.410000 | 4,133,673.84 | 1,114,970.28 | 0.22 |
| | | Base | | 31.701079 | 3,018,703.56 | 43.410000 | 4,133,673.84 | 1,114,970.28 | 0.22 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 70,065.000 | 14.089378 | 987,172.30 | 36.700000 | 2,571,385.50 | 1,584,213.20 | 0.14 |
| | | Base | | 14.089378 | 987,172.30 | 36.700000 | 2,571,385.50 | 1,584,213.20 | 0.14 |
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,573.000 | 40.632199 | 1,648,570.23 | 16.240000 | 658,905.52 | -989,664.71 | 0.04 |
| | | Base | | 40.632199 | 1,648,570.23 | 16.240000 | 658,905.52 | -989,664.71 | 0.04 |
| 847560109 | SPECTRA ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 70,383.000 | 24.503176 | 1,724,607.07 | 29.070000 | 2,046,033.81 | 321,426.74 | 0.11 |
| | | Base | | 24.503176 | 1,724,607.07 | 29.070000 | 2,046,033.81 | 321,426.74 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 16,117.000 | 51.177856 | 824,833.51 | 101.520000 | 1,636,197.84 | 811,364.33 | 0.09 |
| | | Base | | 51.177856 | 824,833.51 | 101.520000 | 1,636,197.84 | 811,364.33 | 0.09 |
| 855030102 | STAPLES INC COMMON STOCK USD.0006 | | | | | | | | |
| | | Local | 67,167.000 | 17.762357 | 1,193,044.26 | 14.210000 | 954,443.07 | -238,601.19 | 0.05 |
| | | Base | | 17.762357 | 1,193,044.26 | 14.210000 | 954,443.07 | -238,601.19 | 0.05 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 157,315.000 | 13.258249 | 2,085,721.52 | 54.710000 | 8,606,703.65 | 6,520,982.13 | 0.47 |
| | | Base | | 13.258249 | 2,085,721.52 | 54.710000 | 8,606,703.65 | 6,520,982.13 | 0.47 |
| 85590A401 | STARWOOD HOTELS + RESORTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,916.000 | 35.620067 | 638,169.12 | 71.470000 | 1,280,456.52 | 642,287.40 | 0.07 |
| | | Base | | 35.620067 | 638,169.12 | 71.470000 | 1,280,456.52 | 642,287.40 | 0.07 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 43,161.000 | 51.792942 | 2,235,435.19 | 71.920000 | 3,104,139.12 | 868,703.93 | 0.17 |
| | | Base | | 51.792942 | 2,235,435.19 | 71.920000 | 3,104,139.12 | 868,703.93 | 0.17 |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,916.000 | 68.002552 | 606,310.75 | 141.140000 | 1,258,404.24 | 652,093.49 | 0.07 |
| | | Base | | 68.002552 | 606,310.75 | 141.140000 | 1,258,404.24 | 652,093.49 | 0.07 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,342.000 | 47.541732 | 1,490,052.97 | 98.650000 | 3,091,888.30 | 1,601,835.33 | 0.17 |
| | | Base | | 47.541732 | 1,490,052.97 | 98.650000 | 3,091,888.30 | 1,601,835.33 | 0.17 |
| 867914103 | SUNTRUST BANKS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 54,121.000 | 42.769999 | 2,314,755.11 | 40.370000 | 2,184,864.77 | -129,890.34 | 0.12 |
| | | Base | | 42.769999 | 2,314,755.11 | 40.370000 | 2,184,864.77 | -129,890.34 | 0.12 |
| 871503108 | SYMANTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,369.000 | 29.119287 | 2,078,214.36 | 20.490000 | 1,462,350.81 | -615,863.55 | 0.08 |
| | | Base | | 29.119287 | 2,078,214.36 | 20.490000 | 1,462,350.81 | -615,863.55 | 0.08 |
| 871829107 | SYSCO CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 62,251.000 | 27.616141 | 1,719,132.38 | 39.870000 | 2,481,947.37 | 762,814.99 | 0.13 |
| | | Base | | 27.616141 | 1,719,132.38 | 39.870000 | 2,481,947.37 | 762,814.99 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 872375100 | TECO ENERGY INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,651.000 | 18.301311 | 451,145.62 | 21.070000 | 519,396.57 | 68,250.95 | 0.03 |
| | | Base | | 18.301311 | 451,145.62 | 21.070000 | 519,396.57 | 68,250.95 | 0.03 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 71,333.000 | 16.006520 | 1,141,793.06 | 70.320000 | 5,016,136.56 | 3,874,343.50 | 0.27 |
| | | Base | | 16.006520 | 1,141,793.06 | 70.320000 | 5,016,136.56 | 3,874,343.50 | 0.27 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | | Local | 66,941.000 | 45.875740 | 3,070,967.91 | 77.710000 | 5,201,985.11 | 2,131,017.20 | 0.28 |
| | | Base | | 45.875740 | 3,070,967.91 | 77.710000 | 5,201,985.11 | 2,131,017.20 | 0.28 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,784.000 | 38.194494 | 908,417.84 | 23.790000 | 565,821.36 | -342,596.48 | 0.03 |
| | | Base | | 38.194494 | 908,417.84 | 23.790000 | 565,821.36 | -342,596.48 | 0.03 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 10,403.000 | 44.153612 | 459,330.03 | 49.230000 | 512,139.69 | 52,809.66 | 0.03 |
| | | Base | | 44.153612 | 459,330.03 | 49.230000 | 512,139.69 | 52,809.66 | 0.03 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,888.000 | 23.790337 | 354,190.54 | 29.230000 | 435,176.24 | 80,985.70 | 0.02 |
| | | Base | | 23.790337 | 354,190.54 | 29.230000 | 435,176.24 | 80,985.70 | 0.02 |
| 881609101 | TESORO CORP COMMON STOCK USD.167 | | | | | | | | |
| | | Local | 13,203.000 | 39.937956 | 527,300.83 | 92.010000 | 1,214,808.03 | 687,507.20 | 0.07 |
| | | Base | | 39.937956 | 527,300.83 | 92.010000 | 1,214,808.03 | 687,507.20 | 0.07 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 109,074.000 | 35.355273 | 3,856,341.00 | 47.840000 | 5,218,100.16 | 1,361,759.16 | 0.28 |
| | | Base | | 35.355273 | 3,856,341.00 | 47.840000 | 5,218,100.16 | 1,361,759.16 | 0.28 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 29,109.000 | 31.932770 | 929,530.99 | 38.800000 | 1,129,429.20 | 199,898.21 | 0.06 |
| | | Base | | 31.932770 | 929,530.99 | 38.800000 | 1,129,429.20 | 199,898.21 | 0.06 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 41,733.000 | 52.201065 | 2,178,507.03 | 125.370000 | 5,232,066.21 | 3,053,559.18 | 0.28 |
| | | Base | | 52.201065 | 2,178,507.03 | 125.370000 | 5,232,066.21 | 3,053,559.18 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | 66,505.000 | Local | 73.677728 | 4,899,937.33 | 142.140000 | 9,453,020.70 | 4,553,083.37 | 0.51 |
| | | | Base | 73.677728 | 4,899,937.33 | 142.140000 | 9,453,020.70 | 4,553,083.37 | 0.51 |
| 886547108 | TIFFANY + CO COMMON STOCK USD.01 | | | | | | | | |
| | | 11,781.000 | Local | 44.410645 | 523,201.81 | 82.250000 | 968,987.25 | 445,785.44 | 0.05 |
| | | | Base | 44.410645 | 523,201.81 | 82.250000 | 968,987.25 | 445,785.44 | 0.05 |
| 887317303 | TIME WARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | 86,453.000 | Local | 59.402224 | 5,135,500.48 | 71.100000 | 6,146,808.30 | 1,011,307.82 | 0.33 |
| | | | Base | 59.402224 | 5,135,500.48 | 71.100000 | 6,146,808.30 | 1,011,307.82 | 0.33 |
| 88732J207 | TIME WARNER CABLE COMMON STOCK USD.01 | | | | | | | | |
| | | 29,637.000 | Local | 90.207124 | 2,673,468.52 | 186.020000 | 5,513,074.74 | 2,839,606.22 | 0.30 |
| | | | Base | 90.207124 | 2,673,468.52 | 186.020000 | 5,513,074.74 | 2,839,606.22 | 0.30 |
| 891027104 | TORCHMARK CORP COMMON STOCK USD1. | | | | | | | | |
| | | 13,221.000 | Local | 21.026258 | 277,988.16 | 58.460000 | 772,899.66 | 494,911.50 | 0.04 |
| | | | Base | 21.026258 | 277,988.16 | 58.460000 | 772,899.66 | 494,911.50 | 0.04 |
| 891906109 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | | | | | | | | |
| | | 17,198.000 | Local | 26.099039 | 448,851.27 | 45.830000 | 788,184.34 | 339,333.07 | 0.04 |
| | | | Base | 26.099039 | 448,851.27 | 45.830000 | 788,184.34 | 339,333.07 | 0.04 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | 14,303.000 | Local | 72.132073 | 1,031,705.04 | 85.310000 | 1,220,188.93 | 188,483.89 | 0.07 |
| | | | Base | 72.132073 | 1,031,705.04 | 85.310000 | 1,220,188.93 | 188,483.89 | 0.07 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK NPV | | | | | | | | |
| | | 33,413.000 | Local | 44.559824 | 1,488,877.40 | 99.550000 | 3,326,264.15 | 1,837,386.75 | 0.18 |
| | | | Base | 44.559824 | 1,488,877.40 | 99.550000 | 3,326,264.15 | 1,837,386.75 | 0.18 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | 11,736.000 | Local | 35.419122 | 415,678.82 | 69.900000 | 820,346.40 | 404,667.58 | 0.04 |
| | | | Base | 35.419122 | 415,678.82 | 69.900000 | 820,346.40 | 404,667.58 | 0.04 |
| 90130A101 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | | | | | | | | |
| | | 185,509.000 | Local | 16.096543 | 2,986,053.61 | 27.390000 | 5,081,091.51 | 2,095,037.90 | 0.28 |
| | | | Base | 16.096543 | 2,986,053.61 | 27.390000 | 5,081,091.51 | 2,095,037.90 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,586.000 | 19.163732 | 586,141.91 | 42.280000 | 1,293,176.08 | 707,034.17 | 0.07 |
| | | Base | | 19.163732 | 586,141.91 | 42.280000 | 1,293,176.08 | 707,034.17 | 0.07 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 185,888.000 | 26.460463 | 4,918,682.46 | 42.350000 | 7,872,356.80 | 2,953,674.34 | 0.43 |
| | | Base | | 26.460463 | 4,918,682.46 | 42.350000 | 7,872,356.80 | 2,953,674.34 | 0.43 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | | |
| | | Local | 17,626.000 | 50.808943 | 895,558.43 | 95.530000 | 1,683,811.78 | 788,253.35 | 0.09 |
| | | Base | | 50.808943 | 895,558.43 | 95.530000 | 1,683,811.78 | 788,253.35 | 0.09 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 91,799.000 | 26.966800 | 2,475,525.24 | 85.740000 | 7,870,846.26 | 5,395,321.02 | 0.43 |
| | | Base | | 26.966800 | 2,475,525.24 | 85.740000 | 7,870,846.26 | 5,395,321.02 | 0.43 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,756.000 | 69.032480 | 5,022,527.10 | 97.650000 | 7,104,623.40 | 2,082,096.30 | 0.38 |
| | | Base | | 69.032480 | 5,022,527.10 | 97.650000 | 7,104,623.40 | 2,082,096.30 | 0.38 |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,167.000 | 115.600253 | 1,175,307.77 | 69.330000 | 704,878.11 | -470,429.66 | 0.04 |
| | | Base | | 115.600253 | 1,175,307.77 | 69.330000 | 704,878.11 | -470,429.66 | 0.04 |
| 913017109 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 86,797.000 | 55.918087 | 4,853,522.23 | 91.610000 | 7,951,473.17 | 3,097,950.94 | 0.43 |
| | | Base | | 55.918087 | 4,853,522.23 | 91.610000 | 7,951,473.17 | 3,097,950.94 | 0.43 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 99,799.000 | 38.045425 | 3,796,895.33 | 115.700000 | 11,546,744.30 | 7,749,848.97 | 0.63 |
| | | Base | | 38.045425 | 3,796,895.33 | 115.700000 | 11,546,744.30 | 7,749,848.97 | 0.63 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,557.000 | 114.140805 | 1,090,843.67 | 137.140000 | 1,310,646.98 | 219,803.31 | 0.07 |
| | | Base | | 114.140805 | 1,090,843.67 | 137.140000 | 1,310,646.98 | 219,803.31 | 0.07 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 26,159.000 | 23.915554 | 625,606.97 | 33.540000 | 877,372.86 | 251,765.89 | 0.05 |
| | | Base | | 23.915554 | 625,606.97 | 33.540000 | 877,372.86 | 251,765.89 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,209.000 | 31.622486 | 322,833.96 | 30.860000 | 315,049.74 | -7,784.22 | 0.02 |
| | | Base | | 31.622486 | 322,833.96 | 30.860000 | 315,049.74 | -7,784.22 | 0.02 |
| 918204108 | VF CORP COMMON STOCK NPV | | | | | | | | |
| | | Local | 35,644.000 | 19.095349 | 680,634.62 | 72.430000 | 2,581,694.92 | 1,901,060.30 | 0.14 |
| | | Base | | 19.095349 | 680,634.62 | 72.430000 | 2,581,694.92 | 1,901,060.30 | 0.14 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,325.000 | 30.756210 | 1,640,074.92 | 59.340000 | 3,164,305.50 | 1,524,230.58 | 0.17 |
| | | Base | | 30.756210 | 1,640,074.92 | 59.340000 | 3,164,305.50 | 1,524,230.58 | 0.17 |
| 92220P105 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 10,463.000 | 50.576657 | 529,183.56 | 81.250000 | 850,118.75 | 320,935.19 | 0.05 |
| | | Base | | 50.576657 | 529,183.56 | 81.250000 | 850,118.75 | 320,935.19 | 0.05 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | | |
| | | Local | 34,690.000 | 41.037169 | 1,423,579.40 | 55.020000 | 1,908,643.80 | 485,064.40 | 0.10 |
| | | Base | | 41.037169 | 1,423,579.40 | 55.020000 | 1,908,643.80 | 485,064.40 | 0.10 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,986.000 | 27.247948 | 299,345.96 | 68.940000 | 757,374.84 | 458,028.88 | 0.04 |
| | | Base | | 27.247948 | 299,345.96 | 68.940000 | 757,374.84 | 458,028.88 | 0.04 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 427,596.000 | 42.208215 | 18,048,063.97 | 46.010000 | 19,673,691.96 | 1,625,627.99 | 1.07 |
| | | Base | | 42.208215 | 18,048,063.97 | 46.010000 | 19,673,691.96 | 1,625,627.99 | 1.07 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,555.000 | 78.950657 | 2,017,584.05 | 127.520000 | 3,258,773.60 | 1,241,189.55 | 0.18 |
| | | Base | | 78.950657 | 2,017,584.05 | 127.520000 | 3,258,773.60 | 1,241,189.55 | 0.18 |
| 92553P201 | VIACOM INC CLASS B COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,457.000 | 44.476419 | 1,665,953.23 | 40.770000 | 1,527,121.89 | -138,831.34 | 0.08 |
| | | Base | | 44.476419 | 1,665,953.23 | 40.770000 | 1,527,121.89 | -138,831.34 | 0.08 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 202,665.000 | 24.961230 | 5,058,767.72 | 71.300000 | 14,450,014.50 | 9,391,246.78 | 0.78 |
| | | Base | | 24.961230 | 5,058,767.72 | 71.300000 | 14,450,014.50 | 9,391,246.78 | 0.78 |

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**Base Currency: 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 | | | | | | | | |
| | | Local | 18,357.000 | 72.858512 | 1,337,463.71 | 87.190000 | 1,600,546.83 | 263,083.12 | 0.09 |
| | | Base | | 72.858512 | 1,337,463.71 | 87.190000 | 1,600,546.83 | 263,083.12 | 0.09 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,908.000 | 56.525044 | 786,150.31 | 93.620000 | 1,302,066.96 | 515,916.65 | 0.07 |
| | | Base | | 56.525044 | 786,150.31 | 93.620000 | 1,302,066.96 | 515,916.65 | 0.07 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,046.000 | 35.235865 | 1,164,404.39 | 47.650000 | 1,574,641.90 | 410,237.51 | 0.09 |
| | | Base | | 35.235865 | 1,164,404.39 | 47.650000 | 1,574,641.90 | 410,237.51 | 0.09 |
| 931142103 | WAL MART STORES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 165,448.000 | 54.096237 | 8,950,114.24 | 64.730000 | 10,709,449.04 | 1,759,334.80 | 0.58 |
| | | Base | | 54.096237 | 8,950,114.24 | 64.730000 | 10,709,449.04 | 1,759,334.80 | 0.58 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 91,486.000 | 38.303146 | 3,504,201.61 | 86.550000 | 7,918,113.30 | 4,413,911.69 | 0.43 |
| | | Base | | 38.303146 | 3,504,201.61 | 86.550000 | 7,918,113.30 | 4,413,911.69 | 0.43 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,639.000 | 30.091142 | 1,343,238.49 | 50.060000 | 2,234,628.34 | 891,389.85 | 0.12 |
| | | Base | | 30.091142 | 1,343,238.49 | 50.060000 | 2,234,628.34 | 891,389.85 | 0.12 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,670.000 | 52.589696 | 455,952.66 | 121.380000 | 1,052,364.60 | 596,411.94 | 0.06 |
| | | Base | | 52.589696 | 455,952.66 | 121.380000 | 1,052,364.60 | 596,411.94 | 0.06 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | | |
| | | Local | 491,266.000 | 36.938539 | 18,146,648.31 | 53.330000 | 26,199,215.78 | 8,052,567.47 | 1.42 |
| | | Base | | 36.938539 | 18,146,648.31 | 53.330000 | 26,199,215.78 | 8,052,567.47 | 1.42 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,757.000 | 34.722875 | 790,188.46 | 81.960000 | 1,865,163.72 | 1,074,975.26 | 0.10 |
| | | Base | | 34.722875 | 790,188.46 | 81.960000 | 1,865,163.72 | 1,074,975.26 | 0.10 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,131.000 | 17.303582 | 936,660.20 | 18.440000 | 998,175.64 | 61,515.44 | 0.05 |
| | | Base | | 17.303582 | 936,660.20 | 18.440000 | 998,175.64 | 61,515.44 | 0.05 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 96145D105 | WESTROCK CO COMMON STOCK | | | | | | | | |
| | | 27,313.000 | Local | 48.534409 | 1,325,620.31 | 59.350000 | 1,621,026.55 | 295,406.24 | 0.09 |
| | | | Base | 48.534409 | 1,325,620.31 | 59.350000 | 1,621,026.55 | 295,406.24 | 0.09 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | | |
| | | 54,281.000 | Local | 30.401143 | 1,650,204.45 | 27.940000 | 1,516,611.14 | -133,593.31 | 0.08 |
| | | | Base | 30.401143 | 1,650,204.45 | 27.940000 | 1,516,611.14 | -133,593.31 | 0.08 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 8,245.000 | Local | 91.030923 | 750,549.96 | 168.100000 | 1,385,984.50 | 635,434.54 | 0.08 |
| | | | Base | 91.030923 | 750,549.96 | 168.100000 | 1,385,984.50 | 635,434.54 | 0.08 |
| 966837106 | WHOLE FOODS MARKET INC COMMON STOCK NPV | | | | | | | | |
| | | 37,563.000 | Local | 33.779219 | 1,268,848.79 | 32.760000 | 1,230,563.88 | -38,284.91 | 0.07 |
| | | | Base | 33.779219 | 1,268,848.79 | 32.760000 | 1,230,563.88 | -38,284.91 | 0.07 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1. | | | | | | | | |
| | | 70,675.000 | Local | 28.093412 | 1,985,501.89 | 48.200000 | 3,406,535.00 | 1,421,033.11 | 0.18 |
| | | | Base | 28.093412 | 1,985,501.89 | 48.200000 | 3,406,535.00 | 1,421,033.11 | 0.18 |
| 98310W108 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 12,586.000 | Local | 33.565736 | 422,458.35 | 76.480000 | 962,577.28 | 540,118.93 | 0.05 |
| | | | Base | 33.565736 | 422,458.35 | 76.480000 | 962,577.28 | 540,118.93 | 0.05 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 8,548.000 | Local | 73.052481 | 624,452.61 | 75.050000 | 641,527.40 | 17,074.79 | 0.03 |
| | | | Base | 73.052481 | 624,452.61 | 75.050000 | 641,527.40 | 17,074.79 | 0.03 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | | |
| | | 53,146.000 | Local | 22.937278 | 1,219,024.60 | 33.730000 | 1,792,614.58 | 573,589.98 | 0.10 |
| | | | Base | 22.937278 | 1,219,024.60 | 33.730000 | 1,792,614.58 | 573,589.98 | 0.10 |
| 983919101 | XILINX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 27,112.000 | Local | 37.210936 | 1,008,862.91 | 41.890000 | 1,135,721.68 | 126,858.77 | 0.06 |
| | | | Base | 37.210936 | 1,008,862.91 | 41.890000 | 1,135,721.68 | 126,858.77 | 0.06 |
| 984121103 | XEROX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 108,795.000 | Local | 13.173074 | 1,433,164.56 | 10.170000 | 1,106,445.15 | -326,719.41 | 0.06 |
| | | | Base | 13.173074 | 1,433,164.56 | 10.170000 | 1,106,445.15 | -326,719.41 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | | |
| | | Local | 19,015.000 | 27.180323 | 516,833.84 | 32.450000 | 617,036.75 | 100,202.91 | 0.03 |
| | | Base | | 27.180323 | 516,833.84 | 32.450000 | 617,036.75 | 100,202.91 | 0.03 |
| 984332106 | YAHOO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 91,501.000 | 29.082300 | 2,661,059.52 | 32.240000 | 2,949,992.24 | 288,932.72 | 0.16 |
| | | Base | | 29.082300 | 2,661,059.52 | 32.240000 | 2,949,992.24 | 288,932.72 | 0.16 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 45,334.000 | 27.694455 | 1,255,500.42 | 79.770000 | 3,616,293.18 | 2,360,792.76 | 0.20 |
| | | Base | | 27.694455 | 1,255,500.42 | 79.770000 | 3,616,293.18 | 2,360,792.76 | 0.20 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,865.000 | 60.626992 | 1,083,101.22 | 103.560000 | 1,850,099.40 | 766,998.18 | 0.10 |
| | | Base | | 60.626992 | 1,083,101.22 | 103.560000 | 1,850,099.40 | 766,998.18 | 0.10 |
| 989701107 | ZIONS BANCORPORATION COMMON STOCK NPV | | | | | | | | |
| | | Local | 21,305.000 | 37.338862 | 795,504.45 | 29.000000 | 617,845.00 | -177,659.45 | 0.03 |
| | | Base | | 37.338862 | 795,504.45 | 29.000000 | 617,845.00 | -177,659.45 | 0.03 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,417.000 | 31.146525 | 1,632,607.40 | 44.870000 | 2,351,950.79 | 719,343.39 | 0.13 |
| | | Base | | 31.146525 | 1,632,607.40 | 44.870000 | 2,351,950.79 | 719,343.39 | 0.13 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,031.000 | 28.565068 | 286,536.20 | 59.610000 | 597,947.91 | 311,411.71 | 0.03 |
| | | Base | | 28.565068 | 286,536.20 | 59.610000 | 597,947.91 | 311,411.71 | 0.03 |
| G0177J108 | ALLERGAN PLC COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 41,145.000 | 166.571169 | 6,853,570.75 | 303.740000 | 12,497,382.30 | 5,643,811.55 | 0.68 |
| | | Base | | 166.571169 | 6,853,570.75 | 303.740000 | 12,497,382.30 | 5,643,811.55 | 0.68 |
| G0408V102 | AON PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,538.000 | 40.106316 | 1,184,660.35 | 93.440000 | 2,760,030.72 | 1,575,370.37 | 0.15 |
| | | Base | | 40.106316 | 1,184,660.35 | 93.440000 | 2,760,030.72 | 1,575,370.37 | 0.15 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | | |
| | | Local | 65,658.000 | 63.106499 | 4,143,446.49 | 94.270000 | 6,189,579.66 | 2,046,133.17 | 0.34 |
| | | Base | | 63.106499 | 4,143,446.49 | 94.270000 | 6,189,579.66 | 2,046,133.17 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| G27823106 | DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,272.000 | 39.277604 | 1,189,011.64 | 75.520000 | 2,286,141.44 | 1,097,129.80 | 0.12 |
| | | Base | | 39.277604 | 1,189,011.64 | 75.520000 | 2,286,141.44 | 1,097,129.80 | 0.12 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,972.000 | 36.502309 | 1,787,591.10 | 57.060000 | 2,794,342.32 | 1,006,751.22 | 0.15 |
| | | Base | | 36.502309 | 1,787,591.10 | 57.060000 | 2,794,342.32 | 1,006,751.22 | 0.15 |
| G30401106 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 21,259.000 | 81.349243 | 1,729,403.56 | 77.000000 | 1,636,943.00 | -92,460.56 | 0.09 |
| | | Base | | 81.349243 | 1,729,403.56 | 77.000000 | 1,636,943.00 | -92,460.56 | 0.09 |
| G3157S106 | ENSCO PLC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 24,569.000 | 55.590834 | 1,365,811.19 | 18.110000 | 444,944.59 | -920,866.60 | 0.02 |
| | | Base | | 55.590834 | 1,365,811.19 | 18.110000 | 444,944.59 | -920,866.60 | 0.02 |
| G47791101 | INGERSOLL RAND PLC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 27,754.000 | 35.815863 | 994,033.46 | 55.290000 | 1,534,518.66 | 540,485.20 | 0.08 |
| | | Base | | 35.815863 | 994,033.46 | 55.290000 | 1,534,518.66 | 540,485.20 | 0.08 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 45,156.000 | 23.645380 | 1,067,730.76 | 34.110000 | 1,540,271.16 | 472,540.40 | 0.08 |
| | | Base | | 23.645380 | 1,067,730.76 | 34.110000 | 1,540,271.16 | 472,540.40 | 0.08 |
| G5785G107 | MALLINCKRODT PLC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 12,264.000 | 74.037379 | 907,994.42 | 86.240000 | 1,057,647.36 | 149,652.94 | 0.06 |
| | | Base | | 74.037379 | 907,994.42 | 86.240000 | 1,057,647.36 | 149,652.94 | 0.06 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 149,407.000 | 74.801602 | 11,175,882.94 | 72.290000 | 10,800,632.03 | -375,250.91 | 0.59 |
| | | Base | | 74.801602 | 11,175,882.94 | 72.290000 | 10,800,632.03 | -375,250.91 | 0.59 |
| G60754101 | MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV | | | | | | | | |
| | | Local | 20,832.000 | 81.371498 | 1,695,131.05 | 43.460000 | 905,358.72 | -789,772.33 | 0.05 |
| | | Base | | 81.371498 | 1,695,131.05 | 43.460000 | 905,358.72 | -789,772.33 | 0.05 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | | |
| | | Local | 38,697.000 | 39.196664 | 1,516,793.31 | 45.230000 | 1,750,265.31 | 233,472.00 | 0.09 |
| | | Base | | 39.196664 | 1,516,793.31 | 45.230000 | 1,750,265.31 | 233,472.00 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| G7945M107 | SEAGATE TECHNOLOGY COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 33,275.000 | 28.220941 | 939,051.80 | 51.400000 | 1,710,335.00 | 771,283.20 | 0.09 |
| | | Base | | 28.220941 | 939,051.80 | 51.400000 | 1,710,335.00 | 771,283.20 | 0.09 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,834.000 | 38.486870 | 724,861.71 | 55.290000 | 1,041,331.86 | 316,470.15 | 0.06 |
| | | Base | | 38.486870 | 724,861.71 | 55.290000 | 1,041,331.86 | 316,470.15 | 0.06 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | | Local | 8,396.000 | 120.870000 | 1,014,824.52 | 138.000000 | 1,158,648.00 | 143,823.48 | 0.06 |
| | | Base | | 120.870000 | 1,014,824.52 | 138.000000 | 1,158,648.00 | 143,823.48 | 0.06 |
| G91442106 | TYCO INTERNATIONAL PLC COMMON STOCK CHF.5 | | | | | | | | |
| | | Local | 44,142.000 | 21.708673 | 958,264.23 | 36.290000 | 1,601,913.18 | 643,648.95 | 0.09 |
| | | Base | | 21.708673 | 958,264.23 | 36.290000 | 1,601,913.18 | 643,648.95 | 0.09 |
| G97822103 | PERRIGO CO PLC COMMON STOCK NPV | | | | | | | | |
| | | Local | 15,334.000 | 124.075078 | 1,902,567.24 | 182.970000 | 2,805,661.98 | 903,094.74 | 0.15 |
| | | Base | | 124.075078 | 1,902,567.24 | 182.970000 | 2,805,661.98 | 903,094.74 | 0.15 |
| G98290102 | XL GROUP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,148.000 | 37.113273 | 1,193,117.49 | 37.290000 | 1,198,798.92 | 5,681.43 | 0.06 |
| | | Base | | 37.113273 | 1,193,117.49 | 37.290000 | 1,198,798.92 | 5,681.43 | 0.06 |
| H0023R105 | ACE LTD COMMON STOCK CHF24.77 | | | | | | | | |
| | | Local | 34,241.000 | 60.115355 | 2,058,409.87 | 102.160000 | 3,498,060.56 | 1,439,650.69 | 0.19 |
| | | Base | | 60.115355 | 2,058,409.87 | 102.160000 | 3,498,060.56 | 1,439,650.69 | 0.19 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF10. | | | | | | | | |
| | | Local | 12,645.000 | 42.814969 | 541,395.28 | 37.610000 | 475,578.45 | -65,816.83 | 0.03 |
| | | Base | | 42.814969 | 541,395.28 | 37.610000 | 475,578.45 | -65,816.83 | 0.03 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | | |
| | | Local | 42,628.000 | 35.791136 | 1,525,704.54 | 59.290000 | 2,527,414.12 | 1,001,709.58 | 0.14 |
| | | Base | | 35.791136 | 1,525,704.54 | 59.290000 | 2,527,414.12 | 1,001,709.58 | 0.14 |
| H8817H100 | TRANSOCEAN LTD COMMON STOCK CHF15. | | | | | | | | |
| | | Local | 35,809.000 | 46.902942 | 1,679,547.45 | 14.230000 | 509,562.07 | -1,169,985.38 | 0.03 |
| | | Base | | 46.902942 | 1,679,547.45 | 14.230000 | 509,562.07 | -1,169,985.38 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK | | | | | | | | |
| | | Local | 41,186.000 | 55.127308 | 2,270,473.29 | 85.380000 | 3,516,460.68 | 1,245,987.39 | 0.19 |
| | | Base | | 55.127308 | 2,270,473.29 | 85.380000 | 3,516,460.68 | 1,245,987.39 | 0.19 |
| N59465109 | MYLAN NV COMMON STOCK EUR.01 | | | | | | | | |
| | | Local | 43,156.000 | 58.249606 | 2,513,819.98 | 49.590000 | 2,140,106.04 | -373,713.94 | 0.12 |
| | | Base | | 58.249606 | 2,513,819.98 | 49.590000 | 2,140,106.04 | -373,713.94 | 0.12 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,292.000 | 77.644765 | 1,342,633.28 | 88.160000 | 1,524,462.72 | 181,829.44 | 0.08 |
| | | Base | | 77.644765 | 1,342,633.28 | 88.160000 | 1,524,462.72 | 181,829.44 | 0.08 |
| Y0486S104 | AVAGO TECHNOLOGIES LTD COMMON STOCK | | | | | | | | |
| | | Local | 27,251.000 | 72.554943 | 1,977,194.74 | 125.970000 | 3,432,808.47 | 1,455,613.73 | 0.19 |
| | | Base | | 72.554943 | 1,977,194.74 | 125.970000 | 3,432,808.47 | 1,455,613.73 | 0.19 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 31,671,505.000 | | 1,217,307,828.44 | | 1,835,533,990.33 | 618,226,161.89 | 99.44 |
| | | Base | | | 1,217,307,828.44 | | 1,835,533,990.33 | 618,226,161.89 | 99.44 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 31,671,505.000 | | 1,217,307,828.44 | | 1,835,533,990.33 | 618,226,161.89 | 99.44 |

& 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:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 41,944,046.010 | Base | 1,227,580,369.45 | | 1,845,806,531.34 | 618,226,161.89 | 100.00 |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.2305 | 04 Feb 2016 | | |
| | | Local | 10,000,000.000 | 99.900117 | 9,990,011.67 | 99.929900 | 9,992,990.00 | 2,978.33 | 0.92 |
| | | Base | | 99.900117 | 9,990,011.67 | 99.929900 | 9,992,990.00 | 2,978.33 | 0.92 |
| 912796GD5 | TREASURY BILL 03/16 0.00000 | | | | | 0.2115 | 31 Mar 2016 | | |
| | | Local | 20,000,000.000 | 99.875450 | 19,975,090.00 | 99.845300 | 19,969,060.00 | -6,030.00 | 1.83 |
| | | Base | | 99.875450 | 19,975,090.00 | 99.845300 | 19,969,060.00 | -6,030.00 | 1.83 |
| 912796GN3 | TREASURY BILL 05/16 0.00000 | | | | | 0.243 | 26 May 2016 | | |
| | | Local | 20,000,000.000 | 99.819100 | 19,963,820.00 | 99.788900 | 19,957,780.00 | -6,040.00 | 1.83 |
| | | Base | | 99.819100 | 19,963,820.00 | 99.788900 | 19,957,780.00 | -6,040.00 | 1.83 |
| 912796GW3 | TREASURY BILL 07/16 0.00000 | | | | | 0.3105 | 21 Jul 2016 | | |
| | | Local | 10,000,000.000 | 99.720550 | 9,972,055.00 | 99.688900 | 9,968,890.00 | -3,165.00 | 0.92 |
| | | Base | | 99.720550 | 9,972,055.00 | 99.688900 | 9,968,890.00 | -3,165.00 | 0.92 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.2 | 01 Sep 2015 | | |
| | | Local | 254,631,969.110 | 100.000000 | 254,631,969.11 | 100.000000 | 254,631,969.11 | 0.00 | 23.39 |
| | | Base | | 100.000000 | 254,631,969.11 | 100.000000 | 254,631,969.11 | 0.00 | 23.39 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 0.23 | 01 Sep 2015 | | |
| | | Local | 94,482,294.470 | 100.000000 | 94,482,294.47 | 100.000000 | 94,482,294.47 | 0.00 | 8.68 |
| | | Base | | 100.000000 | 94,482,294.47 | 100.000000 | 94,482,294.47 | 0.00 | 8.68 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 409,114,263.580 | | 409,015,240.25 | | 409,002,983.58 | -12,256.67 | 37.56 |
| | | Base | | | 409,015,240.25 | | 409,002,983.58 | -12,256.67 | 37.56 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 409,114,263.580 | | 409,015,240.25 | | 409,002,983.58 | -12,256.67 | 37.56 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 2.5 | 20 Apr 2042 | | |
| | | 6,833,802.710 | Local | 103.295486 | 7,059,009.74 | 103.254744 | 7,056,225.49 | -2,784.25 | 0.65 |
| | Original Face: | 15,000,000.000 | Base | 103.295486 | 7,059,009.74 | 103.254744 | 7,056,225.49 | -2,784.25 | 0.65 |
| 36202D4H1 | GNMA II POOL 003524 G2 03/19 FIXED 5 | | | | | 5.0 | 20 Mar 2019 | | |
| | | 11,261.900 | Local | 103.392856 | 11,644.00 | 105.593929 | 11,891.88 | 247.88 | 0.00 |
| | Original Face: | 159,822.000 | Base | 103.392856 | 11,644.00 | 105.593929 | 11,891.88 | 247.88 | 0.00 |
| 36202D6M8 | GNMA II POOL 003576 G2 07/19 FIXED 5 | | | | | 5.0 | 20 Jul 2019 | | |
| | | 14,573.030 | Local | 103.557668 | 15,091.49 | 106.206860 | 15,477.56 | 386.07 | 0.00 |
| | Original Face: | 200,000.000 | Base | 103.557668 | 15,091.49 | 106.206860 | 15,477.56 | 386.07 | 0.00 |
| 36202DUP4 | GNMA II POOL 003290 G2 10/17 FIXED 5 | | | | | 5.0 | 20 Oct 2017 | | |
| | | 23,433.390 | Local | 102.497633 | 24,018.67 | 105.362083 | 24,689.91 | 671.24 | 0.00 |
| | Original Face: | 1,170,550.000 | Base | 102.497633 | 24,018.67 | 105.362083 | 24,689.91 | 671.24 | 0.00 |
| 36202DW64 | GNMA II POOL 003369 G2 04/18 FIXED 5 | | | | | 5.0 | 20 Apr 2018 | | |
| | | 101,969.380 | Local | 102.872725 | 104,898.68 | 104.811746 | 106,875.89 | 1,977.21 | 0.01 |
| | Original Face: | 3,070,737.000 | Base | 102.872725 | 104,898.68 | 104.811746 | 106,875.89 | 1,977.21 | 0.01 |
| 36202DX30 | GNMA II POOL 003398 G2 06/18 FIXED 5 | | | | | 5.0 | 20 Jun 2018 | | |
| | | 84,533.700 | Local | 102.958796 | 87,034.88 | 104.841560 | 88,626.45 | 1,591.57 | 0.01 |
| | Original Face: | 2,150,000.000 | Base | 102.958796 | 87,034.88 | 104.841560 | 88,626.45 | 1,591.57 | 0.01 |
| 36202DYF2 | GNMA II POOL 003410 G2 07/18 FIXED 5 | | | | | 5.0 | 20 Jul 2018 | | |
| | | 106,122.450 | Local | 103.005735 | 109,312.21 | 104.835447 | 111,253.94 | 1,941.73 | 0.01 |
| | Original Face: | 3,000,000.000 | Base | 103.005735 | 109,312.21 | 104.835447 | 111,253.94 | 1,941.73 | 0.01 |
| 36202DYT2 | GNMA II POOL 003422 G2 08/18 FIXED 5 | | | | | 5.0 | 20 Aug 2018 | | |
| | | 255,953.030 | Local | 103.080698 | 263,838.17 | 104.842659 | 268,347.96 | 4,509.79 | 0.02 |
| | Original Face: | 6,427,055.000 | Base | 103.080698 | 263,838.17 | 104.842659 | 268,347.96 | 4,509.79 | 0.02 |
| 36202DZ79 | GNMA II POOL 003466 G2 11/18 FIXED 5 | | | | | 5.0 | 20 Nov 2018 | | |
| | | 2,310.050 | Local | 103.217246 | 2,384.37 | 105.963422 | 2,447.81 | 63.44 | 0.00 |
| | Original Face: | 50,000.000 | Base | 103.217246 | 2,384.37 | 105.963422 | 2,447.81 | 63.44 | 0.00 |
| 36202DZC8 | GNMA II POOL 003439 G2 09/18 FIXED 5 | | | | | 5.0 | 20 Sep 2018 | | |
| | | 154,743.160 | Local | 103.143402 | 159,607.36 | 104.838142 | 162,229.85 | 2,622.49 | 0.01 |
| | Original Face: | 2,975,426.000 | Base | 103.143402 | 159,607.36 | 104.838142 | 162,229.85 | 2,622.49 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36202EDL0 | GNMA II POOL 003707 G2 05/20 FIXED 5 | | | | | 5.0 | 20 May 2020 | | |
| | | 320,412.090 | Local | 103.924921 | 332,988.01 | 106.004563 | 339,651.44 | 6,663.43 | 0.03 |
| | Original Face: | 2,793,101.000 | Base | 103.924921 | 332,988.01 | 106.004563 | 339,651.44 | 6,663.43 | 0.03 |
| 36202EEC9 | GNMA II POOL 003731 G2 07/20 FIXED 5 | | | | | 5.0 | 20 Jul 2020 | | |
| | | 142,921.590 | Local | 104.040831 | 148,696.81 | 106.284770 | 151,903.88 | 3,207.07 | 0.01 |
| | Original Face: | 1,680,083.000 | Base | 104.040831 | 148,696.81 | 106.284770 | 151,903.88 | 3,207.07 | 0.01 |
| 36202EJP5 | GNMA II POOL 003870 G2 07/21 FIXED 5 | | | | | 5.0 | 20 Jul 2021 | | |
| | | 66,962.040 | Local | 104.330752 | 69,862.00 | 105.602331 | 70,713.48 | 851.48 | 0.01 |
| | Original Face: | 754,224.000 | Base | 104.330752 | 69,862.00 | 105.602331 | 70,713.48 | 851.48 | 0.01 |
| 36202EK32 | GNMA II POOL 003914 G2 10/21 FIXED 5 | | | | | 5.0 | 20 Oct 2021 | | |
| | | 25,483.830 | Local | 103.664284 | 26,417.63 | 106.047451 | 27,024.95 | 607.32 | 0.00 |
| | Original Face: | 300,000.000 | Base | 103.664284 | 26,417.63 | 106.047451 | 27,024.95 | 607.32 | 0.00 |
| 36202EL31 | GNMA II POOL 003946 G2 02/22 FIXED 5 | | | | | 5.0 | 20 Feb 2022 | | |
| | | 73,013.320 | Local | 104.497262 | 76,296.92 | 106.163565 | 77,513.54 | 1,216.62 | 0.01 |
| | Original Face: | 300,000.000 | Base | 104.497262 | 76,296.92 | 106.163565 | 77,513.54 | 1,216.62 | 0.01 |
| 36202ELP2 | GNMA II POOL 003934 G2 01/22 FIXED 5 | | | | | 5.0 | 20 Jan 2022 | | |
| | | 43,373.260 | Local | 104.585475 | 45,362.13 | 106.182814 | 46,054.95 | 692.82 | 0.00 |
| | Original Face: | 1,297,789.000 | Base | 104.585475 | 45,362.13 | 106.182814 | 46,054.95 | 692.82 | 0.00 |
| 36202EM48 | GNMA II POOL 003979 G2 05/22 FIXED 5 | | | | | 5.0 | 20 May 2022 | | |
| | | 71,863.900 | Local | 104.572254 | 75,149.70 | 105.929154 | 76,124.82 | 975.12 | 0.01 |
| | Original Face: | 1,048,917.000 | Base | 104.572254 | 75,149.70 | 105.929154 | 76,124.82 | 975.12 | 0.01 |
| 36202EMT3 | GNMA II POOL 003970 G2 04/22 FIXED 5 | | | | | 5.0 | 20 Apr 2022 | | |
| | | 78,423.000 | Local | 104.542099 | 81,985.05 | 105.955922 | 83,093.81 | 1,108.76 | 0.01 |
| | Original Face: | 438,038.000 | Base | 104.542099 | 81,985.05 | 105.955922 | 83,093.81 | 1,108.76 | 0.01 |
| 36241LTJ5 | GNMA POOL 783253 GN 05/25 FIXED 4.5 | | | | | 4.5 | 15 May 2025 | | |
| | | 3,369,193.220 | Local | 104.547509 | 3,522,407.60 | 107.166162 | 3,610,635.06 | 88,227.46 | 0.33 |
| | Original Face: | 10,000,000.000 | Base | 104.547509 | 3,522,407.60 | 107.166162 | 3,610,635.06 | 88,227.46 | 0.33 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | | 4.0 | 16 Jul 2039 | | |
| | | 2,052,078.530 | Local | 106.560037 | 2,186,695.65 | 105.566600 | 2,166,309.53 | -20,386.12 | 0.20 |
| | Original Face: | 17,600,000.000 | Base | 106.560037 | 2,186,695.65 | 105.566600 | 2,166,309.53 | -20,386.12 | 0.20 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38373V5B2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA | | | | | 4.5 | 16 Dec 2029 | | |
| | | Local | 451,864.690 | 101.032986 | 456,532.39 | 108.106800 | 488,496.46 | 31,964.07 | 0.04 |
| Original Face: | | Base | 16,300,000.000 | 101.032986 | 456,532.39 | 108.106800 | 488,496.46 | 31,964.07 | 0.04 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | | 4.0 | 20 May 2039 | | |
| | | Local | 6,250,581.500 | 106.513889 | 6,657,737.44 | 105.769800 | 6,611,227.55 | -46,509.89 | 0.61 |
| Original Face: | | Base | 50,000,000.000 | 106.513889 | 6,657,737.44 | 105.769800 | 6,611,227.55 | -46,509.89 | 0.61 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | | 0.6027 | 20 Jun 2042 | | |
| | | Local | 3,491,394.300 | 100.152143 | 3,496,706.20 | 100.615900 | 3,512,897.80 | 16,191.60 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 100.152143 | 3,496,706.20 | 100.615900 | 3,512,897.80 | 16,191.60 | 0.32 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | | 2.0 | 16 May 2042 | | |
| | | Local | 28,138,783.720 | 102.775378 | 28,919,741.20 | 98.375400 | 27,681,641.04 | -1,238,100.16 | 2.54 |
| Original Face: | | Base | 41,570,000.000 | 102.775378 | 28,919,741.20 | 98.375400 | 27,681,641.04 | -1,238,100.16 | 2.54 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | | 0.4976 | 16 Jun 2037 | | |
| | | Local | 4,288,379.890 | 100.223618 | 4,297,969.49 | 100.384400 | 4,304,864.42 | 6,894.93 | 0.40 |
| Original Face: | | Base | 32,313,742.000 | 100.223618 | 4,297,969.49 | 100.384400 | 4,304,864.42 | 6,894.93 | 0.40 |
| 38376EVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB | | | | | 3.0 | 20 Apr 2037 | | |
| | | Local | 871,257.860 | 101.504517 | 884,366.08 | 101.099700 | 880,839.08 | -3,527.00 | 0.08 |
| Original Face: | | Base | 5,130,000.000 | 101.504517 | 884,366.08 | 101.099700 | 880,839.08 | -3,527.00 | 0.08 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | | 4.5 | 16 Aug 2039 | | |
| | | Local | 2,186,145.950 | 107.638212 | 2,353,128.41 | 108.705700 | 2,376,465.26 | 23,336.85 | 0.22 |
| Original Face: | | Base | 10,300,000.000 | 107.638212 | 2,353,128.41 | 108.705700 | 2,376,465.26 | 23,336.85 | 0.22 |
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 1,296,644.600 | 100.479011 | 1,302,855.67 | 102.084500 | 1,323,673.16 | 20,817.49 | 0.12 |
| Original Face: | | Base | 10,000,000.000 | 100.479011 | 1,302,855.67 | 102.084500 | 1,323,673.16 | 20,817.49 | 0.12 |
| 38376PN97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG | | | | | 4.0 | 20 Dec 2038 | | |
| | | Local | 1,567,961.300 | 104.050811 | 1,631,476.45 | 103.668200 | 1,625,477.26 | -5,999.19 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 104.050811 | 1,631,476.45 | 103.668200 | 1,625,477.26 | -5,999.19 | 0.15 |
| 38376TPK2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG | | | | | 3.0 | 16 Sep 2024 | | |
| | | Local | 1,606,067.440 | 101.835072 | 1,635,539.94 | 103.566700 | 1,663,351.05 | 27,811.11 | 0.15 |
| Original Face: | | Base | 8,000,000.000 | 101.835072 | 1,635,539.94 | 103.566700 | 1,663,351.05 | 27,811.11 | 0.15 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38376XQY2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG | | | | | 3.5 | 20 Dec 2038 | | |
| | | Local | 3,009,547.000 | 104.438861 | 3,143,136.62 | 103.710800 | 3,121,225.27 | -21,911.35 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 104.438861 | 3,143,136.62 | 103.710800 | 3,121,225.27 | -21,911.35 | 0.29 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | | 4.0 | 20 Aug 2039 | | |
| | | Local | 1,445,875.830 | 106.590708 | 1,541,169.29 | 105.702600 | 1,528,328.35 | -12,840.94 | 0.14 |
| Original Face: | | Base | 7,350,000.000 | 106.590708 | 1,541,169.29 | 105.702600 | 1,528,328.35 | -12,840.94 | 0.14 |
| 38377JCU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH | | | | | 3.0 | 20 Oct 2037 | | |
| | | Local | 1,411,019.240 | 100.498017 | 1,418,046.35 | 102.114900 | 1,440,860.89 | 22,814.54 | 0.13 |
| Original Face: | | Base | 4,400,000.000 | 100.498017 | 1,418,046.35 | 102.114900 | 1,440,860.89 | 22,814.54 | 0.13 |
| 38377KA26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG | | | | | 2.0 | 16 Mar 2035 | | |
| | | Local | 4,155,635.700 | 101.053940 | 4,199,433.61 | 100.595300 | 4,180,374.20 | -19,059.41 | 0.38 |
| Original Face: | | Base | 10,000,000.000 | 101.053940 | 4,199,433.61 | 100.595300 | 4,180,374.20 | -19,059.41 | 0.38 |
| 38377MTJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA | | | | | 3.0 | 16 Sep 2037 | | |
| | | Local | 1,582,378.600 | 100.209160 | 1,585,688.30 | 102.420800 | 1,620,684.82 | 34,996.52 | 0.15 |
| Original Face: | | Base | 3,600,000.000 | 100.209160 | 1,585,688.30 | 102.420800 | 1,620,684.82 | 34,996.52 | 0.15 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.0 | 16 Sep 2039 | | |
| | | Local | 2,278,380.050 | 99.960365 | 2,277,477.01 | 102.807900 | 2,342,354.68 | 64,877.67 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 99.960365 | 2,277,477.01 | 102.807900 | 2,342,354.68 | 64,877.67 | 0.22 |
| 38377QTC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB | | | | | 3.5 | 16 Dec 2025 | | |
| | | Local | 1,050,334.300 | 102.063002 | 1,072,002.72 | 103.435300 | 1,086,416.43 | 14,413.71 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 102.063002 | 1,072,002.72 | 103.435300 | 1,086,416.43 | 14,413.71 | 0.10 |
| 38377RET8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ | | | | | 3.0 | 20 Oct 2039 | | |
| | | Local | 4,350,776.700 | 99.762040 | 4,340,423.59 | 102.213400 | 4,447,076.79 | 106,653.20 | 0.41 |
| Original Face: | | Base | 10,000,000.000 | 99.762040 | 4,340,423.59 | 102.213400 | 4,447,076.79 | 106,653.20 | 0.41 |
| 38377REV3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA | | | | | 3.5 | 20 Oct 2039 | | |
| | | Local | 4,350,776.700 | 101.234263 | 4,404,476.72 | 104.352000 | 4,540,122.50 | 135,645.78 | 0.42 |
| Original Face: | | Base | 10,000,000.000 | 101.234263 | 4,404,476.72 | 104.352000 | 4,540,122.50 | 135,645.78 | 0.42 |
| 38377RUW3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM | | | | | 2.75 | 20 Mar 2038 | | |
| | | Local | 4,234,846.300 | 99.947320 | 4,232,615.37 | 101.107300 | 4,281,738.75 | 49,123.38 | 0.39 |
| Original Face: | | Base | 10,000,000.000 | 99.947320 | 4,232,615.37 | 101.107300 | 4,281,738.75 | 49,123.38 | 0.39 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | | 4.5 | 20 Feb 2026 | | |
| | | Local | 814,033.650 | 103.353112 | 841,329.11 | 108.640800 | 884,372.67 | 43,043.56 | 0.08 |
| | Original Face: | Base | 5,000,000.000 | 103.353112 | 841,329.11 | 108.640800 | 884,372.67 | 43,043.56 | 0.08 |
| 38377TGH8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA | | | | | 3.0 | 20 Apr 2040 | | |
| | | Local | 1,667,767.800 | 99.893765 | 1,665,996.04 | 101.819200 | 1,698,107.83 | 32,111.79 | 0.16 |
| | Original Face: | Base | 5,000,000.000 | 99.893765 | 1,665,996.04 | 101.819200 | 1,698,107.83 | 32,111.79 | 0.16 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.0 | 20 Sep 2040 | | |
| | | Local | 4,196,933.520 | 99.787133 | 4,187,999.62 | 101.667200 | 4,266,904.80 | 78,905.18 | 0.39 |
| | Original Face: | Base | 10,815,142.000 | 99.787133 | 4,187,999.62 | 101.667200 | 4,266,904.80 | 78,905.18 | 0.39 |
| 38377UJH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA | | | | | 3.0 | 16 Dec 2025 | | |
| | | Local | 1,166,029.600 | 102.179012 | 1,191,437.52 | 103.031900 | 1,201,382.45 | 9,944.93 | 0.11 |
| | Original Face: | Base | 5,000,000.000 | 102.179012 | 1,191,437.52 | 103.031900 | 1,201,382.45 | 9,944.93 | 0.11 |
| 38377UKT4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE | | | | | 2.5 | 16 Dec 2025 | | |
| | | Local | 2,332,059.200 | 100.748524 | 2,349,515.22 | 102.178700 | 2,382,867.77 | 33,352.55 | 0.22 |
| | Original Face: | Base | 10,000,000.000 | 100.748524 | 2,349,515.22 | 102.178700 | 2,382,867.77 | 33,352.55 | 0.22 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | | 4.0 | 20 Aug 2039 | | |
| | | Local | 1,526,704.500 | 102.828646 | 1,569,889.56 | 104.776800 | 1,599,632.12 | 29,742.56 | 0.15 |
| | Original Face: | Base | 5,648,629.000 | 102.828646 | 1,569,889.56 | 104.776800 | 1,599,632.12 | 29,742.56 | 0.15 |
| 38377WL77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB | | | | | 2.0 | 20 Jan 2039 | | |
| | | Local | 8,008,033.500 | 101.361716 | 8,117,080.19 | 100.523400 | 8,049,947.55 | -67,132.64 | 0.74 |
| | Original Face: | Base | 30,000,000.000 | 101.361716 | 8,117,080.19 | 100.523400 | 8,049,947.55 | -67,132.64 | 0.74 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | | 0.5027 | 20 Nov 2042 | | |
| | | Local | 19,372,724.770 | 100.000000 | 19,372,724.77 | 99.785900 | 19,331,247.77 | -41,477.00 | 1.78 |
| | Original Face: | Base | 25,333,333.000 | 100.000000 | 19,372,724.77 | 99.785900 | 19,331,247.77 | -41,477.00 | 1.78 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | | 0.5476 | 16 Nov 2041 | | |
| | | Local | 5,585,006.030 | 100.167877 | 5,594,381.96 | 100.372700 | 5,605,821.35 | 11,439.39 | 0.51 |
| | Original Face: | Base | 10,000,000.000 | 100.167877 | 5,594,381.96 | 100.372700 | 5,605,821.35 | 11,439.39 | 0.51 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | | 3.5 | 20 Jun 2041 | | |
| | | Local | 3,649,433.240 | 105.283526 | 3,842,252.00 | 104.970900 | 3,830,842.92 | -11,409.08 | 0.35 |
| | Original Face: | Base | 10,359,452.000 | 105.283526 | 3,842,252.00 | 104.970900 | 3,830,842.92 | -11,409.08 | 0.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | | 0.5476 | 16 Dec 2041 | | |
| | | Local | 8,543,118.270 | 100.167932 | 8,557,464.86 | 100.375100 | 8,575,163.51 | 17,698.65 | 0.79 |
| Original Face: | | Base | 12,911,372.000 | 100.167932 | 8,557,464.86 | 100.375100 | 8,575,163.51 | 17,698.65 | 0.79 |
| 38378BWG0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A | | | | | 1.8 | 16 Apr 2039 | | |
| | | Local | 16,681,444.400 | 101.504881 | 16,932,480.21 | 99.689700 | 16,629,681.88 | -302,798.33 | 1.53 |
| Original Face: | | Base | 20,000,000.000 | 101.504881 | 16,932,480.21 | 99.689700 | 16,629,681.88 | -302,798.33 | 1.53 |
| 38378CRA7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML | | | | | 3.0 | 20 Feb 2038 | | |
| | | Local | 5,832,136.900 | 104.638423 | 6,102,656.08 | 102.007800 | 5,949,234.54 | -153,421.54 | 0.55 |
| Original Face: | | Base | 10,000,000.000 | 104.638423 | 6,102,656.08 | 102.007800 | 5,949,234.54 | -153,421.54 | 0.55 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | | 1.5 | 20 Sep 2040 | | |
| | | Local | 16,639,464.250 | 101.161792 | 16,832,780.25 | 98.467600 | 16,384,481.10 | -448,299.15 | 1.50 |
| Original Face: | | Base | 25,000,000.000 | 101.161792 | 16,832,780.25 | 98.467600 | 16,384,481.10 | -448,299.15 | 1.50 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | | 1.75 | 16 Mar 2041 | | |
| | | Local | 6,837,267.000 | 100.208711 | 6,851,537.16 | 97.357000 | 6,656,558.03 | -194,979.13 | 0.61 |
| Original Face: | | Base | 10,000,000.000 | 100.208711 | 6,851,537.16 | 97.357000 | 6,656,558.03 | -194,979.13 | 0.61 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 6,837,267.000 | 100.999619 | 6,905,613.64 | 99.227200 | 6,784,428.60 | -121,185.04 | 0.62 |
| Original Face: | | Base | 10,000,000.000 | 100.999619 | 6,905,613.64 | 99.227200 | 6,784,428.60 | -121,185.04 | 0.62 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | 2.0 | 20 Jan 2042 | | |
| | | Local | 10,984,097.380 | 102.122857 | 11,217,274.11 | 99.598000 | 10,939,941.31 | -277,332.80 | 1.00 |
| Original Face: | | Base | 18,249,312.000 | 102.122857 | 11,217,274.11 | 99.598000 | 10,939,941.31 | -277,332.80 | 1.00 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | | 1.5 | 20 Oct 2042 | | |
| | | Local | 7,685,614.300 | 100.000000 | 7,685,614.28 | 96.105800 | 7,386,321.11 | -299,293.17 | 0.68 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 7,685,614.28 | 96.105800 | 7,386,321.11 | -299,293.17 | 0.68 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | | 2.0 | 20 Oct 2042 | | |
| | | Local | 7,685,614.300 | 101.897645 | 7,831,460.00 | 96.583400 | 7,423,027.60 | -408,432.40 | 0.68 |
| Original Face: | | Base | 10,000,000.000 | 101.897645 | 7,831,460.00 | 96.583400 | 7,423,027.60 | -408,432.40 | 0.68 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | 2.0 | 16 Oct 2042 | | |
| | | Local | 7,332,076.900 | 102.070092 | 7,483,857.64 | 98.372300 | 7,212,732.68 | -271,124.96 | 0.66 |
| Original Face: | | Base | 10,000,000.000 | 102.070092 | 7,483,857.64 | 98.372300 | 7,212,732.68 | -271,124.96 | 0.66 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 465138QP3 | AID ISRAEL US GOVT GUAR 02/18 0.00000 | | | | | | 15 Feb 2018 | | |
| | | Local | 12,679,000.000 | 97.658460 | 12,382,116.15 | 97.766200 | 12,395,776.50 | 13,660.35 | 1.14 |
| | | Base | | 97.658460 | 12,382,116.15 | 97.766200 | 12,395,776.50 | 13,660.35 | 1.14 |
| 465139GA5 | AID ISRAEL US GOVT GUAR 02/18 0.00000 | | | | | | 15 Feb 2018 | | |
| | | Local | 15,151,000.000 | 97.503658 | 14,772,779.16 | 97.766200 | 14,812,556.96 | 39,777.80 | 1.36 |
| | | Base | | 97.503658 | 14,772,779.16 | 97.766200 | 14,812,556.96 | 39,777.80 | 1.36 |
| 62889CAA7 | NCUA GUARANTEED NOTES NGN 2011 R2 1A | | | | | 0.5884 | 06 Feb 2020 | | |
| | | Local | 2,179,592.110 | 95.760053 | 2,087,178.57 | 100.313900 | 2,186,433.85 | 99,255.28 | 0.20 |
| Original Face: | | Base | 4,000,000.000 | 95.760053 | 2,087,178.57 | 100.313900 | 2,186,433.85 | 99,255.28 | 0.20 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | | 5.32 | 01 Apr 2027 | | |
| | | Local | 9,938,074.930 | 111.714759 | 11,102,296.47 | 110.157580 | 10,947,542.84 | -154,753.63 | 1.01 |
| Original Face: | | Base | 28,600,000.000 | 111.714759 | 11,102,296.47 | 110.157580 | 10,947,542.84 | -154,753.63 | 1.01 |
| 83164LK83 | SBA POOL 509319 SBA 12/18 VARIABLE | | | | | 3.075 | 25 Dec 2018 | | |
| | | Local | 914,978.340 | 103.515446 | 947,143.91 | 102.803426 | 940,629.08 | -6,514.83 | 0.09 |
| Original Face: | | Base | 2,152,855.000 | 103.515446 | 947,143.91 | 102.803426 | 940,629.08 | -6,514.83 | 0.09 |
| 83164LLC3 | SBA POOL 509323 SBA 09/22 VARIABLE | | | | | 2.825 | 25 Sep 2022 | | |
| | | Local | 1,083,718.260 | 105.723552 | 1,145,745.44 | 104.832352 | 1,136,087.34 | -9,658.10 | 0.10 |
| Original Face: | | Base | 2,348,960.000 | 105.723552 | 1,145,745.44 | 104.832352 | 1,136,087.34 | -9,658.10 | 0.10 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 VARIABLE | | | | | 2.575 | 25 Aug 2024 | | |
| | | Local | 2,443,057.360 | 106.166929 | 2,593,718.98 | 105.372737 | 2,574,316.41 | -19,402.57 | 0.24 |
| Original Face: | | Base | 4,240,960.000 | 106.166929 | 2,593,718.98 | 105.372737 | 2,574,316.41 | -19,402.57 | 0.24 |
| 83164LLS8 | SBA POOL 509337 SBA 02/24 VARIABLE | | | | | 2.825 | 25 Feb 2024 | | |
| | | Local | 3,270,528.070 | 106.733612 | 3,490,752.74 | 105.991740 | 3,466,489.61 | -24,263.13 | 0.32 |
| Original Face: | | Base | 6,113,646.000 | 106.733612 | 3,490,752.74 | 105.991740 | 3,466,489.61 | -24,263.13 | 0.32 |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 VARIABLE | | | | | 4.075 | 25 Jul 2024 | | |
| | | Local | 3,280,881.230 | 110.806077 | 3,635,415.77 | 109.296355 | 3,585,883.60 | -49,532.17 | 0.33 |
| Original Face: | | Base | 4,650,545.000 | 110.806077 | 3,635,415.77 | 109.296355 | 3,585,883.60 | -49,532.17 | 0.33 |
| 83165ABF0 | SBA POOL 521638 SBA 08/19 VARIABLE | | | | | 4.248 | 25 Aug 2019 | | |
| | | Local | 1,032,704.220 | 105.484496 | 1,089,342.84 | 104.421626 | 1,078,366.54 | -10,976.30 | 0.10 |
| Original Face: | | Base | 5,080,000.000 | 105.484496 | 1,089,342.84 | 104.421626 | 1,078,366.54 | -10,976.30 | 0.10 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83165ALC6 | SBA POOL 521923 SBA 11/24 VARIABLE | | | | | 4.163 | 25 Nov 2024 | | |
| | | 8,434,558.290 | Local | 111.583912 | 9,411,610.11 | 110.363947 | 9,308,711.44 | -102,898.67 | 0.85 |
| | Original Face: | 12,180,140.000 | Base | 111.583912 | 9,411,610.11 | 110.363947 | 9,308,711.44 | -102,898.67 | 0.85 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 VARIABLE | | | | | 4.055 | 25 Jan 2025 | | |
| | | 7,840,079.070 | Local | 111.132717 | 8,712,892.92 | 109.297724 | 8,569,027.98 | -143,864.94 | 0.79 |
| | Original Face: | 10,243,765.000 | Base | 111.132717 | 8,712,892.92 | 109.297724 | 8,569,027.98 | -143,864.94 | 0.79 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.01 | 04 Feb 2016 | | |
| | | 10,000,000.000 | Local | 99.913333 | 9,991,333.34 | 99.929900 | 9,992,990.00 | 1,656.66 | 0.92 |
| | | | Base | 99.913333 | 9,991,333.34 | 99.929900 | 9,992,990.00 | 1,656.66 | 0.92 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.01 | 03 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.869667 | 19,973,933.37 | 99.864900 | 19,972,980.00 | -953.37 | 1.83 |
| | | | Base | 99.869667 | 19,973,933.37 | 99.864900 | 19,972,980.00 | -953.37 | 1.83 |
| 912828B82 | US TREASURY N/B 02/16 0.25 | | | | | 0.25 | 29 Feb 2016 | | |
| | | 20,000,000.000 | Local | 100.017956 | 20,003,591.27 | 99.977900 | 19,995,580.00 | -8,011.27 | 1.84 |
| | | | Base | 100.017956 | 20,003,591.27 | 99.977900 | 19,995,580.00 | -8,011.27 | 1.84 |
| 912828EW6 | US TREASURY N/B 02/16 4.5 | | | | | 4.5 | 15 Feb 2016 | | |
| | | 45,000,000.000 | Local | 101.947277 | 45,876,274.82 | 101.914100 | 45,861,345.00 | -14,929.82 | 4.21 |
| | | | Base | 101.947277 | 45,876,274.82 | 101.914100 | 45,861,345.00 | -14,929.82 | 4.21 |
| 912828F70 | US TREASURY FRN 10/16 VAR | | | | | 0.103 | 31 Oct 2016 | | |
| | | 20,000,000.000 | Local | 99.968079 | 19,993,615.80 | 100.047300 | 20,009,460.00 | 15,844.20 | 1.84 |
| | | | Base | 99.968079 | 19,993,615.80 | 100.047300 | 20,009,460.00 | 15,844.20 | 1.84 |
| 912828H60 | US TREASURY FRN 01/17 VAR | | | | | 0.134 | 31 Jan 2017 | | |
| | | 20,000,000.000 | Local | 99.998562 | 19,999,712.40 | 100.079400 | 20,015,880.00 | 16,167.60 | 1.84 |
| | | | Base | 99.998562 | 19,999,712.40 | 100.079400 | 20,015,880.00 | 16,167.60 | 1.84 |
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.1240063 | 30 Apr 2017 | | |
| | | 40,000,000.000 | Local | 100.001263 | 40,000,505.32 | 100.059300 | 40,023,720.00 | 23,214.68 | 3.68 |
| | | | Base | 100.001263 | 40,000,505.32 | 100.059300 | 40,023,720.00 | 23,214.68 | 3.68 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | | 2.625 | 30 Apr 2016 | | |
| | | 20,000,000.000 | Local | 101.546098 | 20,309,219.69 | 101.539100 | 20,307,820.00 | -1,399.69 | 1.87 |
| | | | Base | 101.546098 | 20,309,219.69 | 101.539100 | 20,307,820.00 | -1,399.69 | 1.87 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828KT6 | US TREASURY N/B 03/16 2.375 | | | | | 2.375 | 31 Mar 2016 | | |
| | | 20,000,000.000 | Local | 101.200591 | 20,240,118.26 | 101.183600 | 20,236,720.00 | -3,398.26 | 1.86 |
| | | | Base | 101.200591 | 20,240,118.26 | 101.183600 | 20,236,720.00 | -3,398.26 | 1.86 |
| 912828KZ2 | US TREASURY N/B 06/16 3.25 | | | | | 3.25 | 30 Jun 2016 | | |
| | | 20,000,000.000 | Local | 102.385491 | 20,477,098.10 | 102.371100 | 20,474,220.00 | -2,878.10 | 1.88 |
| | | | Base | 102.385491 | 20,477,098.10 | 102.371100 | 20,474,220.00 | -2,878.10 | 1.88 |
| 912828PE4 | US TREASURY N/B 10/15 1.25 | | | | | 1.25 | 31 Oct 2015 | | |
| | | 30,000,000.000 | Local | 100.160474 | 30,048,142.23 | 100.160474 | 30,048,142.23 | 0.00 | 2.76 |
| | | | Base | 100.160474 | 30,048,142.23 | 100.160474 | 30,048,142.23 | 0.00 | 2.76 |
| 912828PJ3 | US TREASURY N/B 11/15 1.375 | | | | | 1.375 | 30 Nov 2015 | | |
| | | 10,000,000.000 | Local | 100.297112 | 10,029,711.18 | 100.309900 | 10,030,990.00 | 1,278.82 | 0.92 |
| | | | Base | 100.297112 | 10,029,711.18 | 100.309900 | 10,030,990.00 | 1,278.82 | 0.92 |
| 912828PM6 | US TREASURY N/B 12/15 2.125 | | | | | 2.125 | 31 Dec 2015 | | |
| | | 20,000,000.000 | Local | 100.636225 | 20,127,244.93 | 100.656200 | 20,131,240.00 | 3,995.07 | 1.85 |
| | | | Base | 100.636225 | 20,127,244.93 | 100.656200 | 20,131,240.00 | 3,995.07 | 1.85 |
| 912828PS3 | US TREASURY N/B 01/16 2 | | | | | 2.0 | 31 Jan 2016 | | |
| | | 20,000,000.000 | Local | 100.731880 | 20,146,376.07 | 100.726600 | 20,145,320.00 | -1,056.07 | 1.85 |
| | | | Base | 100.731880 | 20,146,376.07 | 100.726600 | 20,145,320.00 | -1,056.07 | 1.85 |
| 912828QF0 | US TREASURY N/B 04/16 2 | | | | | 2.0 | 30 Apr 2016 | | |
| | | 20,000,000.000 | Local | 101.115873 | 20,223,174.69 | 101.082000 | 20,216,400.00 | -6,774.69 | 1.86 |
| | | | Base | 101.115873 | 20,223,174.69 | 101.082000 | 20,216,400.00 | -6,774.69 | 1.86 |
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.770917 | 10,077,091.69 | 100.937500 | 10,093,750.00 | 16,658.31 | 0.93 |
| | | | Base | 100.770917 | 10,077,091.69 | 100.937500 | 10,093,750.00 | 16,658.31 | 0.93 |
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | 5,000,000.000 | Local | 99.334915 | 4,966,745.77 | 99.028600 | 4,951,430.00 | -15,315.77 | 0.45 |
| | | | Base | 99.334915 | 4,966,745.77 | 99.028600 | 4,951,430.00 | -15,315.77 | 0.45 |
| 912828WK2 | US TREASURY FRN 01/16 VAR | | | | | 0.095 | 31 Jan 2016 | | |
| | | 20,000,000.000 | Local | 100.000421 | 20,000,084.29 | 100.016900 | 20,003,380.00 | 3,295.71 | 1.84 |
| | | | Base | 100.000421 | 20,000,084.29 | 100.016900 | 20,003,380.00 | 3,295.71 | 1.84 |

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# Issue has not been redenominated but Local is converted

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 2015*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 673,476,077.640 | Local | | 683,241,534.42 | | 679,861,094.93 | -3,380,439.49 | 62.44 |
| | Original Face: | 667,307,595.000 | Base | | 683,241,534.42 | | 679,861,094.93 | -3,380,439.49 | 62.44 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 673,476,077.640 | Base | | 683,241,534.42 | | 679,861,094.93 | -3,380,439.49 | 62.44 |
| | Original Face: | 667,307,595.000 | | | | | | | |

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



Books Closed

Prepared by State Street

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 1,082,590,341.220 | Base | 1,092,256,774.67 | | 1,088,864,078.51 | -3,392,696.16 | 100.00 |
| Original Face: | | 667,307,595.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 153.880 | 1.000000 | 153.88 | 1.000000 | 153.88 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 153.88 | 1.000000 | 153.88 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 153.880 | | 153.88 | | 153.88 | 0.00 | 0.00 |
| | | Base | | | 153.88 | | 153.88 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | 153.880 | | 153.88 | | 153.88 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 13606JP29 | CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH | | | | | | 02 Jun 2017 | | |
| | | Local | 30,000,000.000 | 99.964883 | 29,989,465.02 | 99.982500 | 29,994,750.00 | 5,284.98 | 2.27 |
| | | Base | | 99.964883 | 29,989,465.02 | 99.982500 | 29,994,750.00 | 5,284.98 | 2.27 |
| 38102KWH1 | GOLDEN FUNDING CORP | | | | | 0.2 | 17 Sep 2015 | | |
| | | Local | 31,212,000.000 | 99.991111 | 31,209,225.60 | 99.991111 | 31,209,225.60 | 0.00 | 2.36 |
| | | Base | | 99.991111 | 31,209,225.60 | 99.991111 | 31,209,225.60 | 0.00 | 2.36 |
| 45779QXT8 | INSTITUTIONAL SECURED | | | | | 0.34 | 27 Oct 2015 | | |
| | | Local | 30,000,000.000 | 99.947111 | 29,984,133.33 | 99.947111 | 29,984,133.33 | 0.00 | 2.26 |
| | | Base | | 99.947111 | 29,984,133.33 | 99.947111 | 29,984,133.33 | 0.00 | 2.26 |
| 53127UYA2 | LIBERTY FUNDING LLC | | | | | 0.3 | 10 Nov 2015 | | |
| | | Local | 25,000,000.000 | 99.941667 | 24,985,416.66 | 99.941667 | 24,985,416.66 | 0.00 | 1.89 |
| | | Base | | 99.941667 | 24,985,416.66 | 99.941667 | 24,985,416.66 | 0.00 | 1.89 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.6593 | 14 Aug 2017 | | |
| | | Local | 13,057,966.000 | 100.000000 | 13,057,966.00 | 99.710000 | 13,020,097.90 | -37,868.10 | 0.98 |
| | | Base | | 100.000000 | 13,057,966.00 | 99.710000 | 13,020,097.90 | -37,868.10 | 0.98 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 85520MWU3 | STARBIRD FDG. CORP | | | | | 0.3 | 28 Sep 2015 | | |
| | | 40,000,000.000 | Local | 99.977500 | 39,991,000.00 | 99.977500 | 39,991,000.00 | 0.00 | 3.02 |
| | | | Base | 99.977500 | 39,991,000.00 | 99.977500 | 39,991,000.00 | 0.00 | 3.02 |
| 87019RAT3 | SWEDBANK | | | | | 0.43 | 27 Jan 2016 | | |
| | | 15,000,000.000 | Local | 99.823222 | 14,973,483.33 | 99.835272 | 14,975,290.80 | 1,807.47 | 1.13 |
| | | | Base | 99.823222 | 14,973,483.33 | 99.835272 | 14,975,290.80 | 1,807.47 | 1.13 |
| 88602UYJ3 | THUNDER BAY FNDNG LLC | | | | | 0.3 | 18 Nov 2015 | | |
| | | 40,000,000.000 | Local | 99.935000 | 39,974,000.00 | 99.935000 | 39,974,000.00 | 0.00 | 3.02 |
| | | | Base | 99.935000 | 39,974,000.00 | 99.935000 | 39,974,000.00 | 0.00 | 3.02 |
| 94988EGD4 | WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH | | | | | 0.34275 | 03 May 2016 | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.077000 | 20,015,400.00 | 15,400.00 | 1.51 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.077000 | 20,015,400.00 | 15,400.00 | 1.51 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.29 | 01 Sep 2015 | | |
| | | 317,151,687.780 | Local | 100.000000 | 317,151,687.78 | 100.000000 | 317,151,687.78 | 0.00 | 23.95 |
| | | | Base | 100.000000 | 317,151,687.78 | 100.000000 | 317,151,687.78 | 0.00 | 23.95 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 561,421,653.780 | Local | | 561,316,377.72 | | 561,301,002.07 | -15,375.65 | 42.39 |
| | | | Base | | 561,316,377.72 | | 561,301,002.07 | -15,375.65 | 42.39 |

## CASH EQUIVALENT Total

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | 561,421,653.780 | Base | | 561,316,377.72 | | 561,301,002.07 | -15,375.65 | 42.39 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 00206RBS0 | AT+T INC SR UNSECURED 02/16 VAR | | | | | 0.6992 | 12 Feb 2016 | | |
| | | 5,677,376.000 | Local | 100.000000 | 5,677,376.00 | 99.925200 | 5,673,129.32 | -4,246.68 | 0.43 |
| | | | Base | 100.000000 | 5,677,376.00 | 99.925200 | 5,673,129.32 | -4,246.68 | 0.43 |
| 00287YAH2 | ABBVIE INC SR UNSECURED 11/15 VAR | | | | | 1.0611 | 06 Nov 2015 | | |
| | | 8,516,065.000 | Local | 100.000000 | 8,516,065.00 | 100.000000 | 8,516,065.00 | 0.00 | 0.64 |
| | | | Base | 100.000000 | 8,516,065.00 | 100.000000 | 8,516,065.00 | 0.00 | 0.64 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 037833AP5 | APPLE INC SR UNSECURED 05/19 VAR | | | | | 0.6011 | 06 May 2019 | | |
| | | Local | 5,000,000.000 | 100.412474 | 5,020,623.69 | 99.873800 | 4,993,690.00 | -26,933.69 | 0.38 |
| | | Base | | 100.412474 | 5,020,623.69 | 99.873800 | 4,993,690.00 | -26,933.69 | 0.38 |
| 05564UAH3 | BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A | | | | | 0.5976 | 15 Sep 2017 | | |
| | | Local | 8,516,064.680 | 100.000000 | 8,516,064.68 | 100.019400 | 8,517,716.80 | 1,652.12 | 0.64 |
| | Original Face: | Base | 8,516,065.000 | 100.000000 | 8,516,064.68 | 100.019400 | 8,517,716.80 | 1,652.12 | 0.64 |
| 06051GES4 | BANK OF AMERICA CORP SR UNSECURED 01/16 1.25 | | | | | 1.25 | 11 Jan 2016 | | |
| | | Local | 5,677,376.000 | 99.976055 | 5,676,016.53 | 100.123800 | 5,684,404.59 | 8,388.06 | 0.43 |
| | | Base | | 99.976055 | 5,676,016.53 | 100.123800 | 5,684,404.59 | 8,388.06 | 0.43 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | Local | 4,541,901.000 | 99.967784 | 4,540,437.77 | 101.359300 | 4,603,639.06 | 63,201.29 | 0.35 |
| | | Base | | 99.967784 | 4,540,437.77 | 101.359300 | 4,603,639.06 | 63,201.29 | 0.35 |
| 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 | 100.171500 | 2,843,556.35 | 4,868.35 | 0.21 |
| | | Base | | 100.000000 | 2,838,688.00 | 100.171500 | 2,843,556.35 | 4,868.35 | 0.21 |
| 09247XAC5 | BLACKROCK INC SR UNSECURED 09/17 6.25 | | | | | 6.25 | 15 Sep 2017 | | |
| | | Local | 3,747,068.000 | 110.217875 | 4,129,938.74 | 109.778800 | 4,113,486.29 | -16,452.45 | 0.31 |
| | | Base | | 110.217875 | 4,129,938.74 | 109.778800 | 4,113,486.29 | -16,452.45 | 0.31 |
| 10138MAG0 | BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5 | | | | | 5.5 | 01 Apr 2016 | | |
| | | Local | 897,025.000 | 102.191621 | 916,684.39 | 102.798900 | 922,131.83 | 5,447.44 | 0.07 |
| | | Base | | 102.191621 | 916,684.39 | 102.798900 | 922,131.83 | 5,447.44 | 0.07 |
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6291 | 23 May 2017 | | |
| | | Local | 10,948,820.000 | 99.404509 | 10,883,620.76 | 99.570300 | 10,901,772.92 | 18,152.16 | 0.82 |
| | | Base | | 99.404509 | 10,883,620.76 | 99.570300 | 10,901,772.92 | 18,152.16 | 0.82 |
| 12592WAA6 | CNH EQUIPMENT TRUST CNH 2015 A A1 | | | | | 0.25 | 24 Mar 2016 | | |
| | | Local | 12,221,693.640 | 100.000000 | 12,221,693.64 | 99.983800 | 12,219,713.73 | -1,979.91 | 0.92 |
| | Original Face: | Base | 20,000,000.000 | 100.000000 | 12,221,693.64 | 99.983800 | 12,219,713.73 | -1,979.91 | 0.92 |
| 12592YAC8 | CNH EQUIPMENT TRUST CNH 2015 B A2B | | | | | 0.4876 | 15 Aug 2018 | | |
| | | Local | 5,500,000.000 | 100.000000 | 5,500,000.00 | 99.804100 | 5,489,225.50 | -10,774.50 | 0.41 |
| | Original Face: | Base | 5,500,000.000 | 100.000000 | 5,500,000.00 | 99.804100 | 5,489,225.50 | -10,774.50 | 0.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 12623MAD5 | CNH EQUIPMENT TRUST CNH 2012 A A4 | | | | | 1.38 | 15 Feb 2018 | | |
| | | Local | 7,256,817.530 | 99.993813 | 7,256,368.58 | 99.798200 | 7,242,173.27 | -14,195.31 | 0.55 |
| Original Face: | | Base | 10,219,278.000 | 99.993813 | 7,256,368.58 | 99.798200 | 7,242,173.27 | -14,195.31 | 0.55 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 4,541,901.000 | 99.941851 | 4,539,259.94 | 100.683300 | 4,572,935.81 | 33,675.87 | 0.35 |
| | | Base | | 99.941851 | 4,539,259.94 | 100.683300 | 4,572,935.81 | 33,675.87 | 0.35 |
| 14313GAD9 | CARMAX AUTO OWNER TRUST CARMX 2012 1 A4 | | | | | 1.25 | 15 Jun 2017 | | |
| | | Local | 1,225,549.880 | 99.997626 | 1,225,520.79 | 100.155300 | 1,227,453.16 | 1,932.37 | 0.09 |
| Original Face: | | Base | 1,703,213.000 | 99.997626 | 1,225,520.79 | 100.155300 | 1,227,453.16 | 1,932.37 | 0.09 |
| 14313LAD8 | CARMAX AUTO OWNER TRUST CARMX 2013 1 A4 | | | | | 0.89 | 17 Aug 2018 | | |
| | | Local | 7,948,327.000 | 99.994182 | 7,947,864.53 | 99.687400 | 7,923,480.53 | -24,384.00 | 0.60 |
| Original Face: | | Base | 7,948,327.000 | 99.994182 | 7,947,864.53 | 99.687400 | 7,923,480.53 | -24,384.00 | 0.60 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,838,688.000 | 100.416171 | 2,850,501.79 | 101.149200 | 2,871,310.20 | 20,808.41 | 0.22 |
| | | Base | | 100.416171 | 2,850,501.79 | 101.149200 | 2,871,310.20 | 20,808.41 | 0.22 |
| 2027A0GN3 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR | | | | | 0.6955 | 16 Nov 2017 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 100.000000 | 11,354,753.00 | 0.00 | 0.86 |
| | | Base | | 100.000000 | 11,354,753.00 | 100.000000 | 11,354,753.00 | 0.00 | 0.86 |
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 7,380,589.000 | 99.991191 | 7,379,938.86 | 100.642900 | 7,428,038.81 | 48,099.95 | 0.56 |
| | | Base | | 99.991191 | 7,379,938.86 | 100.642900 | 7,428,038.81 | 48,099.95 | 0.56 |
| 254683AW5 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4 | | | | | 0.5676 | 15 Nov 2019 | | |
| | | Local | 4,541,901.000 | 100.000000 | 4,541,901.00 | 100.118200 | 4,547,269.53 | 5,368.53 | 0.34 |
| Original Face: | | Base | 4,541,901.000 | 100.000000 | 4,541,901.00 | 100.118200 | 4,547,269.53 | 5,368.53 | 0.34 |
| 254683AZ8 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3 | | | | | 0.6476 | 15 May 2018 | | |
| | | Local | 7,948,327.000 | 100.000000 | 7,948,327.00 | 99.984200 | 7,947,071.16 | -1,255.84 | 0.60 |
| Original Face: | | Base | 7,948,327.000 | 100.000000 | 7,948,327.00 | 99.984200 | 7,947,071.16 | -1,255.84 | 0.60 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 7,948,327.000 | 99.992024 | 7,947,693.07 | 100.018300 | 7,949,781.54 | 2,088.47 | 0.60 |
| Original Face: | | Base | 7,948,327.000 | 99.992024 | 7,947,693.07 | 100.018300 | 7,949,781.54 | 2,088.47 | 0.60 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 4,541,901.000 | 99.720698 | 4,529,215.37 | 100.351600 | 4,557,870.32 | 28,654.95 | 0.34 |
| | | Base | | 99.720698 | 4,529,215.37 | 100.351600 | 4,557,870.32 | 28,654.95 | 0.34 |
| 29372EBH0 | ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A | | | | | 1.3 | 20 Sep 2020 | | |
| | | Local | 8,000,000.000 | 99.984791 | 7,998,783.30 | 99.493900 | 7,959,512.00 | -39,271.30 | 0.60 |
| Original Face: | | Base | 8,000,000.000 | 99.984791 | 7,998,783.30 | 99.493900 | 7,959,512.00 | -39,271.30 | 0.60 |
| 3128GVTY6 | FED HM LN PC POOL E91467 FG 09/17 FIXED 5 | | | | | 5.0 | 01 Sep 2017 | | |
| | | Local | 0.530 | 100.000000 | 0.53 | 104.172004 | 0.55 | 0.02 | 0.00 |
| Original Face: | | Base | 18.000 | 100.000000 | 0.53 | 104.172004 | 0.55 | 0.02 | 0.00 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,485,571.190 | 102.353683 | 1,520,536.82 | 103.923942 | 1,543,864.14 | 23,327.32 | 0.12 |
| Original Face: | | Base | 2,752,950.000 | 102.353683 | 1,520,536.82 | 103.923942 | 1,543,864.14 | 23,327.32 | 0.12 |
| 31294KTB1 | FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5 | | | | | 4.5 | 01 Sep 2018 | | |
| | | Local | 128,858.280 | 104.240830 | 134,322.94 | 103.899794 | 133,883.49 | -439.45 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 104.240830 | 134,322.94 | 103.899794 | 133,883.49 | -439.45 | 0.01 |
| 31315PA25 | FARMER MAC SR UNSECURED 07/16 2 | | | | | 2.0 | 27 Jul 2016 | | |
| | | Local | 6,245,114.000 | 99.921685 | 6,240,223.13 | 101.334300 | 6,328,442.56 | 88,219.43 | 0.48 |
| | | Base | | 99.921685 | 6,240,223.13 | 101.334300 | 6,328,442.56 | 88,219.43 | 0.48 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | Local | 7,931,895.980 | 105.684495 | 8,382,784.24 | 104.030905 | 8,251,623.17 | -131,161.07 | 0.62 |
| Original Face: | | Base | 11,354,753.000 | 105.684495 | 8,382,784.24 | 104.030905 | 8,251,623.17 | -131,161.07 | 0.62 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | Local | 3,364,931.250 | 105.564355 | 3,552,167.96 | 103.922962 | 3,496,936.22 | -55,231.74 | 0.26 |
| Original Face: | | Base | 5,677,376.000 | 105.564355 | 3,552,167.96 | 103.922962 | 3,496,936.22 | -55,231.74 | 0.26 |
| 3133EAJF6 | FEDERAL FARM CREDIT BANK BONDS 09/15 VAR | | | | | 0.2254 | 22 Sep 2015 | | |
| | | Local | 5,677,376.000 | 99.999451 | 5,677,344.85 | 99.999451 | 5,677,344.85 | 0.00 | 0.43 |
| | | Base | | 99.999451 | 5,677,344.85 | 99.999451 | 5,677,344.85 | 0.00 | 0.43 |
| 3133EAX29 | FEDERAL FARM CREDIT BANK BONDS 09/17 0.98 | | | | | 0.98 | 18 Sep 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.936900 | 999,369.00 | -631.00 | 0.08 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.936900 | 999,369.00 | -631.00 | 0.08 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.798500 | 12,759,689.31 | -25,762.69 | 0.96 |
| | | Base | | 100.000000 | 12,785,452.00 | 99.798500 | 12,759,689.31 | -25,762.69 | 0.96 |
| 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 | 99.171200 | 11,260,644.81 | -94,108.19 | 0.85 |
| | | Base | | 100.000000 | 11,354,753.00 | 99.171200 | 11,260,644.81 | -94,108.19 | 0.85 |
| 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 | 99.836900 | 8,502,175.30 | -8,975.52 | 0.64 |
| | | Base | | 99.942295 | 8,511,150.82 | 99.836900 | 8,502,175.30 | -8,975.52 | 0.64 |
| 3133EEG53 | FEDERAL FARM CREDIT BANK BONDS 08/17 0.8 | | | | | 0.8 | 04 Aug 2017 | | |
| | | Local | 6,825,000.000 | 99.790000 | 6,810,667.50 | 99.980500 | 6,823,669.13 | 13,001.63 | 0.52 |
| | | Base | | 99.790000 | 6,810,667.50 | 99.980500 | 6,823,669.13 | 13,001.63 | 0.52 |
| 3135G0TM5 | FANNIE MAE NOTES 01/18 1.02 | | | | | 1.02 | 30 Jan 2018 | | |
| | | Local | 14,193,441.000 | 100.000000 | 14,193,441.00 | 99.758300 | 14,159,135.45 | -34,305.55 | 1.07 |
| | | Base | | 100.000000 | 14,193,441.00 | 99.758300 | 14,159,135.45 | -34,305.55 | 1.07 |
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 22,709,506.000 | 100.000000 | 22,709,506.00 | 98.664000 | 22,406,107.00 | -303,399.00 | 1.69 |
| | | Base | | 100.000000 | 22,709,506.00 | 98.664000 | 22,406,107.00 | -303,399.00 | 1.69 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.5 | 25 Jul 2040 | | |
| | | Local | 1,153,032.430 | 103.439421 | 1,192,690.07 | 102.278700 | 1,179,306.58 | -13,383.49 | 0.09 |
| | Original Face: | Base | 2,838,688.000 | 103.439421 | 1,192,690.07 | 102.278700 | 1,179,306.58 | -13,383.49 | 0.09 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 2,825,713.100 | 100.161586 | 2,830,279.07 | 100.830200 | 2,849,172.17 | 18,893.10 | 0.22 |
| | Original Face: | Base | 5,677,376.000 | 100.161586 | 2,830,279.07 | 100.830200 | 2,849,172.17 | 18,893.10 | 0.22 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.0 | 25 Apr 2042 | | |
| | | Local | 3,736,493.420 | 101.805715 | 3,803,963.83 | 99.690300 | 3,724,921.50 | -79,042.33 | 0.28 |
| | Original Face: | Base | 5,677,376.000 | 101.805715 | 3,803,963.83 | 99.690300 | 3,724,921.50 | -79,042.33 | 0.28 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.0 | 25 May 2039 | | |
| | | Local | 8,014,012.460 | 101.920483 | 8,167,920.17 | 99.835400 | 8,000,821.40 | -167,098.77 | 0.60 |
| | Original Face: | Base | 11,275,256.000 | 101.920483 | 8,167,920.17 | 99.835400 | 8,000,821.40 | -167,098.77 | 0.60 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.75 | 25 May 2039 | | |
| | | Local | 4,546,901.600 | 100.974158 | 4,591,195.62 | 99.661700 | 4,531,519.43 | -59,676.19 | 0.34 |
| | Original Face: | Base | 7,317,571.000 | 100.974158 | 4,591,195.62 | 99.661700 | 4,531,519.43 | -59,676.19 | 0.34 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 3,216,277.390 | 101.736724 | 3,272,135.26 | 101.681600 | 3,270,362.31 | -1,772.95 | 0.25 |
| | Original Face: | Base | 5,677,376.000 | 101.736724 | 3,272,135.26 | 101.681600 | 3,270,362.31 | -1,772.95 | 0.25 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.75 | 25 Jul 2041 | | |
| | | Local | 5,319,200.690 | 100.974611 | 5,371,042.18 | 96.947700 | 5,156,842.73 | -214,199.45 | 0.39 |
| | Original Face: | Base | 6,713,909.000 | 100.974611 | 5,371,042.18 | 96.947700 | 5,156,842.73 | -214,199.45 | 0.39 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.25 | 25 Feb 2028 | | |
| | | Local | 4,067,141.020 | 99.599574 | 4,050,855.13 | 96.184600 | 3,911,963.32 | -138,891.81 | 0.30 |
| | Original Face: | Base | 5,677,376.000 | 99.599574 | 4,050,855.13 | 96.184600 | 3,911,963.32 | -138,891.81 | 0.30 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.0 | 25 Mar 2042 | | |
| | | Local | 5,377,966.370 | 101.838370 | 5,476,833.29 | 97.024000 | 5,217,918.09 | -258,915.20 | 0.39 |
| | Original Face: | Base | 6,995,663.000 | 101.838370 | 5,476,833.29 | 97.024000 | 5,217,918.09 | -258,915.20 | 0.39 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.5 | 25 Feb 2028 | | |
| | | Local | 4,067,141.020 | 100.387509 | 4,082,901.56 | 96.698700 | 3,932,872.49 | -150,029.07 | 0.30 |
| | Original Face: | Base | 5,677,376.000 | 100.387509 | 4,082,901.56 | 96.698700 | 3,932,872.49 | -150,029.07 | 0.30 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.0 | 25 Dec 2042 | | |
| | | Local | 7,919,391.100 | 100.828370 | 7,984,992.96 | 96.680100 | 7,656,475.23 | -328,517.73 | 0.58 |
| | Original Face: | Base | 11,354,753.000 | 100.828370 | 7,984,992.96 | 96.680100 | 7,656,475.23 | -328,517.73 | 0.58 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.75 | 25 Mar 2039 | | |
| | | Local | 4,437,597.580 | 100.497506 | 4,459,674.90 | 98.630900 | 4,376,842.43 | -82,832.47 | 0.33 |
| | Original Face: | Base | 5,677,376.000 | 100.497506 | 4,459,674.90 | 98.630900 | 4,376,842.43 | -82,832.47 | 0.33 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.5 | 25 Aug 2041 | | |
| | | Local | 1,566,399.880 | 98.294278 | 1,539,681.45 | 98.012100 | 1,535,261.42 | -4,420.03 | 0.12 |
| | Original Face: | Base | 2,000,000.000 | 98.294278 | 1,539,681.45 | 98.012100 | 1,535,261.42 | -4,420.03 | 0.12 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 5,663,654.160 | 101.970201 | 5,775,239.53 | 98.693200 | 5,589,641.53 | -185,598.00 | 0.42 |
| | Original Face: | Base | 8,516,065.000 | 101.970201 | 5,775,239.53 | 98.693200 | 5,589,641.53 | -185,598.00 | 0.42 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.25 | 25 Jun 2028 | | |
| | | 3,995,532.500 | Local | 99.814061 | 3,988,103.23 | 98.071500 | 3,918,478.66 | -69,624.57 | 0.30 |
| | Original Face: | 5,677,376.000 | Base | 99.814061 | 3,988,103.23 | 98.071500 | 3,918,478.66 | -69,624.57 | 0.30 |
| 3136G1HU6 | FANNIE MAE NOTES 04/18 1.2 | | | | | 1.2 | 04 Apr 2018 | | |
| | | 21,886,286.000 | Local | 100.000000 | 21,886,286.00 | 99.864900 | 21,856,717.63 | -29,568.37 | 1.65 |
| | | | Base | 100.000000 | 21,886,286.00 | 99.864900 | 21,856,717.63 | -29,568.37 | 1.65 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | 1,074,169.840 | Local | 97.845107 | 1,051,022.63 | 99.533100 | 1,069,154.54 | 18,131.91 | 0.08 |
| | Original Face: | 2,838,688.000 | Base | 97.845107 | 1,051,022.63 | 99.533100 | 1,069,154.54 | 18,131.91 | 0.08 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.0 | 15 Nov 2020 | | |
| | | 130,689.010 | Local | 102.887244 | 134,462.32 | 102.800500 | 134,348.96 | -113.36 | 0.01 |
| | Original Face: | 648,587.000 | Base | 102.887244 | 134,462.32 | 102.800500 | 134,348.96 | -113.36 | 0.01 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.0 | 15 Feb 2040 | | |
| | | 2,624,960.600 | Local | 100.162409 | 2,629,223.77 | 100.225800 | 2,630,887.76 | 1,663.99 | 0.20 |
| | Original Face: | 5,946,910.000 | Base | 100.162409 | 2,629,223.77 | 100.225800 | 2,630,887.76 | 1,663.99 | 0.20 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.5 | 15 Feb 2026 | | |
| | | 382,056.790 | Local | 105.969529 | 404,863.78 | 105.613300 | 403,502.78 | -1,361.00 | 0.03 |
| | Original Face: | 500,000.000 | Base | 105.969529 | 404,863.78 | 105.613300 | 403,502.78 | -1,361.00 | 0.03 |
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | 1,210,744.890 | Local | 102.160022 | 1,236,897.24 | 104.146200 | 1,260,944.79 | 24,047.55 | 0.10 |
| | Original Face: | 5,677,376.000 | Base | 102.160022 | 1,236,897.24 | 104.146200 | 1,260,944.79 | 24,047.55 | 0.10 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.5 | 15 Nov 2040 | | |
| | | 3,676,920.760 | Local | 101.682811 | 3,738,796.40 | 101.842900 | 3,744,682.73 | 5,886.33 | 0.28 |
| | Original Face: | 11,354,753.000 | Base | 101.682811 | 3,738,796.40 | 101.842900 | 3,744,682.73 | 5,886.33 | 0.28 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | 1,714,071.430 | Local | 99.269513 | 1,701,550.36 | 98.603800 | 1,690,139.56 | -11,410.80 | 0.13 |
| | Original Face: | 2,838,688.000 | Base | 99.269513 | 1,701,550.36 | 98.603800 | 1,690,139.56 | -11,410.80 | 0.13 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | 1,675,891.680 | Local | 99.972718 | 1,675,434.47 | 99.814900 | 1,672,789.60 | -2,644.87 | 0.13 |
| | Original Face: | 2,838,688.000 | Base | 99.972718 | 1,675,434.47 | 99.814900 | 1,672,789.60 | -2,644.87 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.0 | 15 May 2041 | | |
| | | Local | 1,582,644.820 | 99.945496 | 1,581,782.21 | 99.598900 | 1,576,296.83 | -5,485.38 | 0.12 |
| | Original Face: | Base | 3,247,459.000 | 99.945496 | 1,581,782.21 | 99.598900 | 1,576,296.83 | -5,485.38 | 0.12 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 2,183,746.420 | 100.337769 | 2,191,122.43 | 98.920480 | 2,160,172.44 | -30,949.99 | 0.16 |
| | Original Face: | Base | 5,677,376.000 | 100.337769 | 2,191,122.43 | 98.920480 | 2,160,172.44 | -30,949.99 | 0.16 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 6,343,762.100 | 100.445014 | 6,371,992.70 | 99.916200 | 6,338,446.03 | -33,546.67 | 0.48 |
| | Original Face: | Base | 8,516,065.000 | 100.445014 | 6,371,992.70 | 99.916200 | 6,338,446.03 | -33,546.67 | 0.48 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.5 | 15 Jan 2028 | | |
| | | Local | 5,467,252.640 | 100.105171 | 5,473,002.62 | 96.563100 | 5,279,348.63 | -193,653.99 | 0.40 |
| | Original Face: | Base | 7,380,589.000 | 100.105171 | 5,473,002.62 | 96.563100 | 5,279,348.63 | -193,653.99 | 0.40 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.0 | 15 Feb 2043 | | |
| | | Local | 4,614,442.050 | 101.526423 | 4,684,877.95 | 96.225700 | 4,440,279.16 | -244,598.79 | 0.34 |
| | Original Face: | Base | 5,677,376.000 | 101.526423 | 4,684,877.95 | 96.225700 | 4,440,279.16 | -244,598.79 | 0.34 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.5 | 15 Dec 2042 | | |
| | | Local | 4,421,655.910 | 100.028784 | 4,422,928.62 | 96.984100 | 4,288,303.19 | -134,625.43 | 0.32 |
| | Original Face: | Base | 5,677,376.000 | 100.028784 | 4,422,928.62 | 96.984100 | 4,288,303.19 | -134,625.43 | 0.32 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.75 | 15 Dec 2042 | | |
| | | Local | 11,054,140.550 | 100.892461 | 11,152,794.41 | 98.108800 | 10,845,084.64 | -307,709.77 | 0.82 |
| | Original Face: | Base | 14,193,441.000 | 100.892461 | 11,152,794.41 | 98.108800 | 10,845,084.64 | -307,709.77 | 0.82 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 10,442,218.160 | 100.567473 | 10,501,474.91 | 100.178200 | 10,460,826.19 | -40,648.72 | 0.79 |
| | Original Face: | Base | 14,193,441.000 | 100.567473 | 10,501,474.91 | 100.178200 | 10,460,826.19 | -40,648.72 | 0.79 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.0 | 15 Mar 2040 | | |
| | | Local | 4,723,345.820 | 100.643789 | 4,753,754.20 | 99.984200 | 4,722,599.53 | -31,154.67 | 0.36 |
| | Original Face: | Base | 5,677,376.000 | 100.643789 | 4,753,754.20 | 99.984200 | 4,722,599.53 | -31,154.67 | 0.36 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.5 | 15 Jul 2042 | | |
| | | Local | 7,006,829.480 | 99.884704 | 6,998,750.87 | 96.448400 | 6,757,974.92 | -240,775.95 | 0.51 |
| | Original Face: | Base | 8,516,065.000 | 99.884704 | 6,998,750.87 | 96.448400 | 6,757,974.92 | -240,775.95 | 0.51 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.0 | 01 Oct 2026 | | |
| | | Local | 286,124.500 | 104.767072 | 299,764.26 | 104.064497 | 297,754.02 | -2,010.24 | 0.02 |
| Original Face: | | Base | 495,228.000 | 104.767072 | 299,764.26 | 104.064497 | 297,754.02 | -2,010.24 | 0.02 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 6,738,554.950 | 104.116034 | 7,015,916.15 | 102.482902 | 6,905,866.67 | -110,049.48 | 0.52 |
| Original Face: | | Base | 8,516,065.000 | 104.116034 | 7,015,916.15 | 102.482902 | 6,905,866.67 | -110,049.48 | 0.52 |
| 31393BFL4 | FANNIE MAE FNR 2003 33 AD | | | | | 3.5 | 25 Mar 2033 | | |
| | | Local | 58,169.830 | 99.594412 | 57,933.90 | 101.492900 | 59,038.25 | 1,104.35 | 0.00 |
| Original Face: | | Base | 8,516,065.000 | 99.594412 | 57,933.90 | 101.492900 | 59,038.25 | 1,104.35 | 0.00 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.5 | 25 Jul 2033 | | |
| | | Local | 1,587,124.620 | 101.586194 | 1,612,299.49 | 102.901700 | 1,633,178.22 | 20,878.73 | 0.12 |
| Original Face: | | Base | 44,567,405.000 | 101.586194 | 1,612,299.49 | 102.901700 | 1,633,178.22 | 20,878.73 | 0.12 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.5 | 25 Jun 2027 | | |
| | | Local | 87,163.870 | 112.134844 | 97,741.07 | 111.883100 | 97,521.64 | -219.43 | 0.01 |
| Original Face: | | Base | 1,000,000.000 | 112.134844 | 97,741.07 | 111.883100 | 97,521.64 | -219.43 | 0.01 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 1,711,942.160 | 106.754210 | 1,827,570.33 | 108.613400 | 1,859,398.59 | 31,828.26 | 0.14 |
| Original Face: | | Base | 24,898,134.000 | 106.754210 | 1,827,570.33 | 108.613400 | 1,859,398.59 | 31,828.26 | 0.14 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 2,052,927.300 | 99.043845 | 2,033,298.14 | 103.021600 | 2,114,958.55 | 81,660.41 | 0.16 |
| Original Face: | | Base | 5,677,376.000 | 99.043845 | 2,033,298.14 | 103.021600 | 2,114,958.55 | 81,660.41 | 0.16 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 1,207,923.260 | 106.216786 | 1,283,017.27 | 107.466200 | 1,298,109.23 | 15,091.96 | 0.10 |
| Original Face: | | Base | 8,516,065.000 | 106.216786 | 1,283,017.27 | 107.466200 | 1,298,109.23 | 15,091.96 | 0.10 |
| 34528QCD4 | FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1 | | | | | 0.85 | 15 Jan 2018 | | |
| | | Local | 5,677,376.450 | 99.988182 | 5,676,705.50 | 100.014600 | 5,678,205.35 | 1,499.85 | 0.43 |
| Original Face: | | Base | 5,677,376.000 | 99.988182 | 5,676,705.50 | 100.014600 | 5,678,205.35 | 1,499.85 | 0.43 |
| 34530BAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4 | | | | | 0.78 | 15 May 2018 | | |
| | | Local | 5,677,376.450 | 99.991053 | 5,676,868.51 | 99.886500 | 5,670,932.63 | -5,935.88 | 0.43 |
| Original Face: | | Base | 5,677,376.000 | 99.991053 | 5,676,868.51 | 99.886500 | 5,670,932.63 | -5,935.88 | 0.43 |

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|---|---|---|---|---|---|---|---|---|---|
| 34530TAC8 | FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B | | | | | 0.4776 | 15 Dec 2017 | | |
| | | Local | 16,750,000.000 | 100.000000 | 16,750,000.00 | 99.633700 | 16,688,644.75 | -61,355.25 | 1.26 |
| Original Face: | | Base | 16,750,000.000 | 100.000000 | 16,750,000.00 | 99.633700 | 16,688,644.75 | -61,355.25 | 1.26 |
| 36159JCK5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A | | | | | 0.6776 | 15 May 2019 | | |
| | | Local | 3,974,163.520 | 100.000000 | 3,974,163.52 | 100.036600 | 3,975,618.06 | 1,454.54 | 0.30 |
| Original Face: | | Base | 3,974,164.000 | 100.000000 | 3,974,163.52 | 100.036600 | 3,975,618.06 | 1,454.54 | 0.30 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.6476 | 15 Mar 2020 | | |
| | | Local | 11,354,752.900 | 100.000000 | 11,354,752.90 | 100.104600 | 11,366,629.97 | 11,877.07 | 0.86 |
| Original Face: | | Base | 11,354,753.000 | 100.000000 | 11,354,752.90 | 100.104600 | 11,366,629.97 | 11,877.07 | 0.86 |
| 36164EAA3 | GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A1 | | | | | 0.25 | 23 Mar 2016 | | |
| | | Local | 3,885,922.170 | 100.000000 | 3,885,922.17 | 100.000000 | 3,885,922.17 | 0.00 | 0.29 |
| Original Face: | | Base | 12,500,000.000 | 100.000000 | 3,885,922.17 | 100.000000 | 3,885,922.17 | 0.00 | 0.29 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.5 | 15 Feb 2021 | | |
| | | Local | 160,075.930 | 105.225345 | 168,440.45 | 105.458746 | 168,814.07 | 373.62 | 0.01 |
| Original Face: | | Base | 1,675,000.000 | 105.225345 | 168,440.45 | 105.458746 | 168,814.07 | 373.62 | 0.01 |
| 36962G2V5 | GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR | | | | | 0.5116 | 11 May 2016 | | |
| | | Local | 11,354,753.000 | 99.758732 | 11,327,357.63 | 100.102900 | 11,366,437.04 | 39,079.41 | 0.86 |
| | | Base | | 99.758732 | 11,327,357.63 | 100.102900 | 11,366,437.04 | 39,079.41 | 0.86 |
| 36962G5T7 | GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR | | | | | 1.1114 | 08 Feb 2016 | | |
| | | Local | 2,838,688.000 | 100.000000 | 2,838,688.00 | 100.304300 | 2,847,326.13 | 8,638.13 | 0.22 |
| | | Base | | 100.000000 | 2,838,688.00 | 100.304300 | 2,847,326.13 | 8,638.13 | 0.22 |
| 370334BN3 | GENERAL MILLS INC SR UNSECURED 01/16 0.875 | | | | | 0.875 | 29 Jan 2016 | | |
| | | Local | 1,135,475.000 | 99.997534 | 1,135,447.00 | 100.065700 | 1,136,221.01 | 774.01 | 0.09 |
| | | Base | | 99.997534 | 1,135,447.00 | 100.065700 | 1,136,221.01 | 774.01 | 0.09 |
| 370334BQ6 | GENERAL MILLS INC SR UNSECURED 01/16 VAR | | | | | 0.5941 | 29 Jan 2016 | | |
| | | Local | 1,419,344.000 | 100.000000 | 1,419,344.00 | 99.942700 | 1,418,530.72 | -813.28 | 0.11 |
| | | Base | | 100.000000 | 1,419,344.00 | 99.942700 | 1,418,530.72 | -813.28 | 0.11 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.4968 | 30 Apr 2018 | | |
| | | Local | 5,677,376.000 | 100.498448 | 5,705,674.75 | 100.985000 | 5,733,298.15 | 27,623.40 | 0.43 |
| | | Base | | 100.498448 | 5,705,674.75 | 100.985000 | 5,733,298.15 | 27,623.40 | 0.43 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 34,916.010 | 100.138504 | 34,964.37 | 102.418900 | 35,760.59 | 796.22 | 0.00 |
| Original Face: | | Base | 2,469,659.000 | 100.138504 | 34,964.37 | 102.418900 | 35,760.59 | 796.22 | 0.00 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.0 | 16 Nov 2039 | | |
| | | Local | 180,439.180 | 106.642155 | 192,424.23 | 106.732700 | 192,587.61 | 163.38 | 0.01 |
| Original Face: | | Base | 877,500.000 | 106.642155 | 192,424.23 | 106.732700 | 192,587.61 | 163.38 | 0.01 |
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 51,865.780 | 102.043930 | 52,925.88 | 102.084500 | 52,946.92 | 21.04 | 0.00 |
| Original Face: | | Base | 400,000.000 | 102.043930 | 52,925.88 | 102.084500 | 52,946.92 | 21.04 | 0.00 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 7,174,682.710 | 102.552589 | 7,357,822.85 | 99.227200 | 7,119,236.76 | -238,586.09 | 0.54 |
| Original Face: | | Base | 10,493,495.000 | 102.552589 | 7,357,822.85 | 99.227200 | 7,119,236.76 | -238,586.09 | 0.54 |
| 41283LAB1 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7 | | | | | 2.7 | 15 Mar 2017 | | |
| | | Local | 1,135,475.000 | 99.993408 | 1,135,400.15 | 102.024000 | 1,158,457.01 | 23,056.86 | 0.09 |
| | | Base | | 99.993408 | 1,135,400.15 | 102.024000 | 1,158,457.01 | 23,056.86 | 0.09 |
| 43814KAA9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1 | | | | | 0.24 | 16 Feb 2016 | | |
| | | Local | 1,517,579.300 | 100.000000 | 1,517,579.30 | 100.000000 | 1,517,579.30 | 0.00 | 0.11 |
| Original Face: | | Base | 9,000,000.000 | 100.000000 | 1,517,579.30 | 100.000000 | 1,517,579.30 | 0.00 | 0.11 |
| 44614UAA7 | HUNTINGTON AUTO TRUST HUNT 2015 1 A1 | | | | | 0.35 | 15 Jun 2016 | | |
| | | Local | 8,700,272.450 | 100.000000 | 8,700,272.45 | 99.962200 | 8,696,983.75 | -3,288.70 | 0.66 |
| Original Face: | | Base | 15,000,000.000 | 100.000000 | 8,700,272.45 | 99.962200 | 8,696,983.75 | -3,288.70 | 0.66 |
| 44890XAA6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 A A1 144A | | | | | 0.28 | 15 Mar 2016 | | |
| | | Local | 2,659,840.040 | 100.000000 | 2,659,840.04 | 100.000000 | 2,659,840.04 | 0.00 | 0.20 |
| Original Face: | | Base | 9,000,000.000 | 100.000000 | 2,659,840.04 | 100.000000 | 2,659,840.04 | 0.00 | 0.20 |
| 44928UAA8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 B A1 144A | | | | | 0.39 | 15 Jun 2016 | | |
| | | Local | 13,549,376.940 | 100.000000 | 13,549,376.94 | 100.000100 | 13,549,390.49 | 13.55 | 1.02 |
| Original Face: | | Base | 20,000,000.000 | 100.000000 | 13,549,376.94 | 100.000100 | 13,549,390.49 | 13.55 | 1.02 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 1,703,213.000 | 99.967063 | 1,702,652.02 | 101.278600 | 1,724,990.28 | 22,338.26 | 0.13 |
| | | Base | | 99.967063 | 1,702,652.02 | 101.278600 | 1,724,990.28 | 22,338.26 | 0.13 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 45818WAP1 | INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR | | | | | 0.2312 | 11 Feb 2016 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 100.018000 | 11,356,796.86 | 2,043.86 | 0.86 |
| | | Base | | 100.000000 | 11,354,753.00 | 100.018000 | 11,356,796.86 | 2,043.86 | 0.86 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 6,035,051.000 | 100.176756 | 6,045,718.31 | 101.212900 | 6,108,250.13 | 62,531.82 | 0.46 |
| | | Base | | 100.176756 | 6,045,718.31 | 101.212900 | 6,108,250.13 | 62,531.82 | 0.46 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.6842 | 12 Feb 2019 | | |
| | | Local | 1,987,082.000 | 100.000000 | 1,987,082.00 | 99.439000 | 1,975,934.47 | -11,147.53 | 0.15 |
| | | Base | | 100.000000 | 1,987,082.00 | 99.439000 | 1,975,934.47 | -11,147.53 | 0.15 |
| 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 | 0.38 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.38 |
| 46623EJB6 | JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR | | | | | 1.4058 | 22 Sep 2015 | | |
| | | Local | 10,031,924.000 | 99.998715 | 10,031,795.06 | 99.998715 | 10,031,795.06 | 0.00 | 0.76 |
| | | Base | | 99.998715 | 10,031,795.06 | 99.998715 | 10,031,795.06 | 0.00 | 0.76 |
| 46625HJF8 | JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR | | | | | 1.1951 | 25 Jan 2018 | | |
| | | Local | 4,610,030.000 | 100.165517 | 4,617,660.38 | 100.515500 | 4,633,794.70 | 16,134.32 | 0.35 |
| | | Base | | 100.165517 | 4,617,660.38 | 100.515500 | 4,633,794.70 | 16,134.32 | 0.35 |
| 47787UAA1 | JOHN DEERE OWNER TRUST JDOT 2015 A A1 | | | | | 0.27 | 01 Apr 2016 | | |
| | | Local | 2,980,570.200 | 100.000000 | 2,980,570.20 | 99.974000 | 2,979,795.25 | -774.95 | 0.23 |
| Original Face: | | Base | 9,000,000.000 | 100.000000 | 2,980,570.20 | 99.974000 | 2,979,795.25 | -774.95 | 0.23 |
| 48121CJM9 | JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR | | | | | 0.6158 | 13 Jun 2016 | | |
| | | Local | 5,677,376.000 | 99.622600 | 5,655,949.60 | 99.712400 | 5,661,047.87 | 5,098.27 | 0.43 |
| | | Base | | 99.622600 | 5,655,949.60 | 99.712400 | 5,661,047.87 | 5,098.27 | 0.43 |
| 48125VBM1 | JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR | | | | | 1.6291 | 23 Nov 2016 | | |
| | | Local | 5,677,376.000 | 99.969311 | 5,675,633.68 | 100.967600 | 5,732,310.29 | 56,676.61 | 0.43 |
| | | Base | | 99.969311 | 5,675,633.68 | 100.967600 | 5,732,310.29 | 56,676.61 | 0.43 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | Local | 3,974,164.000 | 99.953575 | 3,972,319.01 | 99.636300 | 3,959,709.97 | -12,609.04 | 0.30 |
| | | Base | | 99.953575 | 3,972,319.01 | 99.636300 | 3,959,709.97 | -12,609.04 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 2,838,688.000 | 99.753984 | 2,831,704.36 | 99.475100 | 2,823,787.73 | -7,916.63 | 0.21 |
| | | Base | | 99.753984 | 2,831,704.36 | 99.475100 | 2,823,787.73 | -7,916.63 | 0.21 |
| 594918AG9 | MICROSOFT CORP SR UNSECURED 09/15 1.625 | | | | | 1.625 | 25 Sep 2015 | | |
| | | Local | 2,838,688.000 | 99.994237 | 2,838,524.40 | 99.994237 | 2,838,524.40 | 0.00 | 0.21 |
| | | Base | | 99.994237 | 2,838,524.40 | 99.994237 | 2,838,524.40 | 0.00 | 0.21 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.6489 | 07 Jun 2017 | | |
| | | Local | 10,645,081.000 | 99.668635 | 10,609,806.97 | 99.337700 | 10,574,578.63 | -35,228.34 | 0.80 |
| | | Base | | 99.668635 | 10,609,806.97 | 99.337700 | 10,574,578.63 | -35,228.34 | 0.80 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | Local | 3,974,164.000 | 99.966104 | 3,972,816.90 | 101.276600 | 4,024,898.18 | 52,081.28 | 0.30 |
| | | Base | | 99.966104 | 3,972,816.90 | 101.276600 | 4,024,898.18 | 52,081.28 | 0.30 |
| 64952WBM4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8 | | | | | 0.8 | 12 Feb 2016 | | |
| | | Local | 8,516,065.000 | 99.990318 | 8,515,240.46 | 99.796400 | 8,498,726.29 | -16,514.17 | 0.64 |
| | | Base | | 99.990318 | 8,515,240.46 | 99.796400 | 8,498,726.29 | -16,514.17 | 0.64 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.4976 | 15 Feb 2018 | | |
| | | Local | 7,948,327.000 | 100.000000 | 7,948,327.00 | 99.941700 | 7,943,693.13 | -4,633.87 | 0.60 |
| Original Face: | | Base | 7,948,327.000 | 100.000000 | 7,948,327.00 | 99.941700 | 7,943,693.13 | -4,633.87 | 0.60 |
| 69349LAJ7 | PNC BANK NA SR UNSECURED 01/16 VAR | | | | | 0.6036 | 28 Jan 2016 | | |
| | | Local | 2,838,688.000 | 100.000000 | 2,838,688.00 | 100.019700 | 2,839,247.22 | 559.22 | 0.21 |
| | | Base | | 100.000000 | 2,838,688.00 | 100.019700 | 2,839,247.22 | 559.22 | 0.21 |
| 69361YAH6 | PSE+G TRANSITION FUNDING LLC PEGTF 2001 1 A8 | | | | | 6.89 | 15 Dec 2017 | | |
| | | Local | 6,123,893.340 | 101.848664 | 6,237,103.56 | 101.047500 | 6,188,041.12 | -49,062.44 | 0.47 |
| Original Face: | | Base | 16,920,000.000 | 101.848664 | 6,237,103.56 | 101.047500 | 6,188,041.12 | -49,062.44 | 0.47 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 8,516,065.000 | 99.939473 | 8,510,910.44 | 100.041100 | 8,519,565.10 | 8,654.66 | 0.64 |
| | | Base | | 99.939473 | 8,510,910.44 | 100.041100 | 8,519,565.10 | 8,654.66 | 0.64 |
| 717081DF7 | PFIZER INC SR UNSECURED 06/18 VAR | | | | | 0.5858 | 15 Jun 2018 | | |
| | | Local | 5,677,376.000 | 100.000000 | 5,677,376.00 | 99.724700 | 5,661,746.18 | -15,629.82 | 0.43 |
| | | Base | | 100.000000 | 5,677,376.00 | 99.724700 | 5,661,746.18 | -15,629.82 | 0.43 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 742718DS5 | PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8 | | | | | 1.8 | 15 Nov 2015 | | |
| | | Local | 3,406,426.000 | 100.232897 | 3,414,359.48 | 100.232897 | 3,414,359.48 | 0.00 | 0.26 |
| | | Base | | 100.232897 | 3,414,359.48 | 100.232897 | 3,414,359.48 | 0.00 | 0.26 |
| 78008SWK8 | ROYAL BANK OF CANADA UNSECURED 04/18 VAR | | | | | 0.7968 | 30 Apr 2018 | | |
| | | Local | 11,354,753.000 | 99.801794 | 11,332,247.25 | 99.155600 | 11,258,873.47 | -73,373.78 | 0.85 |
| | | Base | | 99.801794 | 11,332,247.25 | 99.155600 | 11,258,873.47 | -73,373.78 | 0.85 |
| 78446JAA4 | SLM STUDENT LOAN TRUST SLMA 2011 2 A1 | | | | | 0.7994 | 25 Nov 2027 | | |
| | | Local | 1,947,853.300 | 99.856015 | 1,945,048.69 | 99.327800 | 1,934,759.83 | -10,288.86 | 0.15 |
| Original Face: | | Base | 3,974,164.000 | 99.856015 | 1,945,048.69 | 99.327800 | 1,934,759.83 | -10,288.86 | 0.15 |
| 78446VAA7 | SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A | | | | | 1.5976 | 15 Aug 2025 | | |
| | | Local | 686,726.130 | 100.000000 | 686,726.13 | 100.373600 | 689,291.74 | 2,565.61 | 0.05 |
| Original Face: | | Base | 2,270,951.000 | 100.000000 | 686,726.13 | 100.373600 | 689,291.74 | 2,565.61 | 0.05 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.8994 | 25 Jan 2029 | | |
| | | Local | 1,775,156.160 | 100.000000 | 1,775,156.16 | 97.962000 | 1,738,978.48 | -36,177.68 | 0.13 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 1,775,156.16 | 97.962000 | 1,738,978.48 | -36,177.68 | 0.13 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.4794 | 25 Sep 2019 | | |
| | | Local | 1,549,582.270 | 100.000000 | 1,549,582.27 | 99.558300 | 1,542,737.77 | -6,844.50 | 0.12 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 1,549,582.27 | 99.558300 | 1,542,737.77 | -6,844.50 | 0.12 |
| 78447MAB4 | SLM STUDENT LOAN TRUST SLMA 2013 1 A2 | | | | | 0.4494 | 25 Sep 2019 | | |
| | | Local | 7,183,313.390 | 100.000000 | 7,183,313.39 | 99.132800 | 7,121,019.70 | -62,293.69 | 0.54 |
| Original Face: | | Base | 9,651,540.000 | 100.000000 | 7,183,313.39 | 99.132800 | 7,121,019.70 | -62,293.69 | 0.54 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 1,135,475.000 | 99.818073 | 1,133,409.26 | 100.790900 | 1,144,455.47 | 11,046.21 | 0.09 |
| | | Base | | 99.818073 | 1,133,409.26 | 100.790900 | 1,144,455.47 | 11,046.21 | 0.09 |
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 4,541,901.000 | 99.892405 | 4,537,014.12 | 101.218700 | 4,597,253.15 | 60,239.03 | 0.35 |
| | | Base | | 99.892405 | 4,537,014.12 | 101.218700 | 4,597,253.15 | 60,239.03 | 0.35 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 2,838,688.000 | 99.975741 | 2,837,999.35 | 99.799500 | 2,832,996.43 | -5,002.92 | 0.21 |
| | | Base | | 99.975741 | 2,837,999.35 | 99.799500 | 2,832,996.43 | -5,002.92 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5468 | 30 Oct 2017 | | |
| | | Local | 2,838,688.000 | 99.758410 | 2,831,830.00 | 99.964500 | 2,837,680.27 | 5,850.27 | 0.21 |
| | | Base | | 99.758410 | 2,831,830.00 | 99.964500 | 2,837,680.27 | 5,850.27 | 0.21 |
| 89236TAJ4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR | | | | | 0.5468 | 30 Apr 2018 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 99.851000 | 11,337,834.42 | -16,918.58 | 0.86 |
| | | Base | | 100.000000 | 11,354,753.00 | 99.851000 | 11,337,834.42 | -16,918.58 | 0.86 |
| 912796GR4 | TREASURY BILL 12/15 0.00000 | | | | | 0.01 | 03 Dec 2015 | | |
| | | Local | 20,000,000.000 | 99.975354 | 19,995,070.80 | 99.988700 | 19,997,740.00 | 2,669.20 | 1.51 |
| | | Base | | 99.975354 | 19,995,070.80 | 99.988700 | 19,997,740.00 | 2,669.20 | 1.51 |
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.1240063 | 30 Apr 2017 | | |
| | | Local | 10,000,000.000 | 99.989895 | 9,998,989.52 | 100.059300 | 10,005,930.00 | 6,940.48 | 0.76 |
| | | Base | | 99.989895 | 9,998,989.52 | 100.059300 | 10,005,930.00 | 6,940.48 | 0.76 |
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | Local | 2,838,688.000 | 99.334916 | 2,819,808.33 | 99.028600 | 2,811,112.98 | -8,695.35 | 0.21 |
| | | Base | | 99.334916 | 2,819,808.33 | 99.028600 | 2,811,112.98 | -8,695.35 | 0.21 |
| 92867MAD2 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4 | | | | | 0.78 | 22 Jul 2019 | | |
| | | Local | 8,516,064.680 | 99.994760 | 8,515,618.43 | 99.769200 | 8,496,409.60 | -19,208.83 | 0.64 |
| Original Face: | | Base | 8,516,065.000 | 99.994760 | 8,515,618.43 | 99.769200 | 8,496,409.60 | -19,208.83 | 0.64 |
| 92976WBH8 | WACHOVIA CORP SR UNSECURED 02/18 5.75 | | | | | 5.75 | 01 Feb 2018 | | |
| | | Local | 5,677,376.000 | 109.693137 | 6,227,691.84 | 109.374200 | 6,209,584.58 | -18,107.26 | 0.47 |
| | | Base | | 109.693137 | 6,227,691.84 | 109.374200 | 6,209,584.58 | -18,107.26 | 0.47 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 0.9241 | 23 Apr 2018 | | |
| | | Local | 5,677,376.000 | 100.000000 | 5,677,376.00 | 100.227700 | 5,690,303.39 | 12,927.39 | 0.43 |
| | | Base | | 100.000000 | 5,677,376.00 | 100.227700 | 5,690,303.39 | 12,927.39 | 0.43 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6093 | 14 May 2018 | | |
| | | Local | 4,541,901.000 | 100.000000 | 4,541,901.00 | 99.932400 | 4,538,830.67 | -3,070.33 | 0.34 |
| | | Base | | 100.000000 | 4,541,901.00 | 99.932400 | 4,538,830.67 | -3,070.33 | 0.34 |
| 96328DAL8 | WHEELS SPV LLC WHLS 2015 1A A1 144A | | | | | 0.4 | 20 Jun 2016 | | |
| | | Local | 7,823,842.960 | 100.000000 | 7,823,842.96 | 100.000100 | 7,823,850.78 | 7.82 | 0.59 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 7,823,842.96 | 100.000100 | 7,823,850.78 | 7.82 | 0.59 |

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# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 2015*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 763,226,226.380 | Local | | 766,536,093.94 | | 762,874,387.66 | -3,661,706.28 | 57.61 |
| | Original Face: | 614,258,410.000 | Base | | 766,536,093.94 | | 762,874,387.66 | -3,661,706.28 | 57.61 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 763,226,226.380 | Base | | 766,536,093.94 | | 762,874,387.66 | -3,661,706.28 | 57.61 |
| | Original Face: | 614,258,410.000 | | | | | | | |

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Books Closed

Prepared by State Street

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 1,324,648,034.040 | Base | 1,327,852,625.54 | | 1,324,175,543.61 | -3,677,081.93 | 100.00 |
| Original Face: | | 614,258,410.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 06417FBG4 | BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH | | | | | 0.7255 | 11 Sep 2015 | | |
| | | Local | 320,000.000 | 100.002853 | 320,009.13 | 100.002853 | 320,009.13 | 0.00 | 0.31 |
| | | Base | | 100.002853 | 320,009.13 | 100.002853 | 320,009.13 | 0.00 | 0.31 |
| 78009NNG7 | ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH | | | | | 0.6308 | 21 Jun 2016 | | |
| | | Local | 1,800,000.000 | 100.032902 | 1,800,592.23 | 100.221100 | 1,803,979.80 | 3,387.57 | 1.77 |
| | | Base | | 100.032902 | 1,800,592.23 | 100.221100 | 1,803,979.80 | 3,387.57 | 1.77 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.124976 | 31 Dec 2099 | | |
| | | Local | 450,000.830 | 100.000000 | 450,000.83 | 100.000000 | 450,000.83 | 0.00 | 0.44 |
| | | Base | | 100.000000 | 450,000.83 | 100.000000 | 450,000.83 | 0.00 | 0.44 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 2,570,000.830 | | 2,570,602.19 | | 2,573,989.76 | 3,387.57 | 2.53 |
| | | Base | | | 2,570,602.19 | | 2,573,989.76 | 3,387.57 | 2.53 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 2,570,000.830 | | 2,570,602.19 | | 2,573,989.76 | 3,387.57 | 2.53 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RAY8 | AT+T INC SR UNSECURED 08/16 2.4 | | | | | 2.4 | 15 Aug 2016 | | |
| | | Local | 1,000,000.000 | 101.169406 | 1,011,694.06 | 101.178600 | 1,011,786.00 | 91.94 | 0.99 |
| | | Base | | 101.169406 | 1,011,694.06 | 101.178600 | 1,011,786.00 | 91.94 | 0.99 |
| 00287YAN9 | ABBVIE INC SR UNSECURED 05/18 1.8 | | | | | 1.8 | 14 May 2018 | | |
| | | Local | 285,000.000 | 99.908239 | 284,738.48 | 99.319100 | 283,059.44 | -1,679.04 | 0.28 |
| | | Base | | 99.908239 | 284,738.48 | 99.319100 | 283,059.44 | -1,679.04 | 0.28 |
| 009158AQ9 | AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2 | | | | | 2.0 | 02 Aug 2016 | | |
| | | Local | 1,115,000.000 | 100.956659 | 1,125,666.75 | 101.027200 | 1,126,453.28 | 786.53 | 1.11 |
| | | Base | | 100.956659 | 1,125,666.75 | 101.027200 | 1,126,453.28 | 786.53 | 1.11 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 025815AB7 | AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR | | | | | 0.7643 | 13 Nov 2015 | | |
| | | Local | 1,000,000.000 | 100.018670 | 1,000,186.70 | 100.018670 | 1,000,186.70 | 0.00 | 0.98 |
| | | Base | | 100.018670 | 1,000,186.70 | 100.018670 | 1,000,186.70 | 0.00 | 0.98 |
| 02582JGS3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A | | | | | 1.26 | 15 Jan 2020 | | |
| | | Local | 540,000.000 | 99.998406 | 539,991.39 | 100.212200 | 541,145.88 | 1,154.49 | 0.53 |
| | Original Face: | Base | 540,000.000 | 99.998406 | 539,991.39 | 100.212200 | 541,145.88 | 1,154.49 | 0.53 |
| 02582JGU8 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A | | | | | 1.49 | 15 Apr 2020 | | |
| | | Local | 325,000.000 | 99.996726 | 324,989.36 | 100.684000 | 327,223.00 | 2,233.64 | 0.32 |
| | Original Face: | Base | 325,000.000 | 99.996726 | 324,989.36 | 100.684000 | 327,223.00 | 2,233.64 | 0.32 |
| 02582JGW4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A | | | | | 1.43 | 15 Jun 2020 | | |
| | | Local | 485,000.000 | 99.993175 | 484,966.90 | 100.184600 | 485,895.31 | 928.41 | 0.48 |
| | Original Face: | Base | 485,000.000 | 99.993175 | 484,966.90 | 100.184600 | 485,895.31 | 928.41 | 0.48 |
| 037833AH3 | APPLE INC SR UNSECURED 05/16 0.45 | | | | | 0.45 | 03 May 2016 | | |
| | | Local | 1,320,000.000 | 99.952548 | 1,319,373.63 | 100.119600 | 1,321,578.72 | 2,205.09 | 1.30 |
| | | Base | | 99.952548 | 1,319,373.63 | 100.119600 | 1,321,578.72 | 2,205.09 | 1.30 |
| 037833AM2 | APPLE INC SR UNSECURED 05/17 1.05 | | | | | 1.05 | 05 May 2017 | | |
| | | Local | 535,000.000 | 99.970378 | 534,841.52 | 100.121200 | 535,648.42 | 806.90 | 0.53 |
| | | Base | | 99.970378 | 534,841.52 | 100.121200 | 535,648.42 | 806.90 | 0.53 |
| 05522RCU0 | BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A | | | | | 1.36 | 15 Sep 2020 | | |
| | | Local | 650,000.000 | 99.988768 | 649,926.99 | 99.825000 | 648,862.50 | -1,064.49 | 0.64 |
| | Original Face: | Base | 650,000.000 | 99.988768 | 649,926.99 | 99.825000 | 648,862.50 | -1,064.49 | 0.64 |
| 05578XAC2 | BMW VEHICLE OWNER TRUST BMWOT 2013 A A3 | | | | | 0.67 | 27 Nov 2017 | | |
| | | Local | 283,985.450 | 100.000000 | 283,985.45 | 99.909400 | 283,728.16 | -257.29 | 0.28 |
| | Original Face: | Base | 450,000.000 | 100.000000 | 283,985.45 | 99.909400 | 283,728.16 | -257.29 | 0.28 |
| 06050TLS9 | BANK OF AMERICA NA SR UNSECURED 11/16 VAR | | | | | 0.7793 | 14 Nov 2016 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 99.934800 | 749,511.00 | -489.00 | 0.74 |
| | | Base | | 100.000000 | 750,000.00 | 99.934800 | 749,511.00 | -489.00 | 0.74 |
| 06050TLU4 | BANK OF AMERICA NA SR UNSECURED 02/17 VAR | | | | | 0.7793 | 14 Feb 2017 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.896200 | 499,481.00 | -519.00 | 0.49 |
| | | Base | | 100.000000 | 500,000.00 | 99.896200 | 499,481.00 | -519.00 | 0.49 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06050TLY6 | BANK OF AMERICA NA SR UNSECURED 03/18 1.65 | | | | | 1.65 | 26 Mar 2018 | | |
| | | Local | 590,000.000 | 99.882875 | 589,308.96 | 99.512600 | 587,124.34 | -2,184.62 | 0.58 |
| | | Base | | 99.882875 | 589,308.96 | 99.512600 | 587,124.34 | -2,184.62 | 0.58 |
| 06406HBS7 | BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5 | | | | | 2.5 | 15 Jan 2016 | | |
| | | Local | 1,000,000.000 | 100.737177 | 1,007,371.77 | 100.718200 | 1,007,182.00 | -189.77 | 0.99 |
| | | Base | | 100.737177 | 1,007,371.77 | 100.718200 | 1,007,182.00 | -189.77 | 0.99 |
| 07330NAC9 | BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45 | | | | | 1.45 | 03 Oct 2016 | | |
| | | Local | 825,000.000 | 99.987828 | 824,899.58 | 100.438300 | 828,615.98 | 3,716.40 | 0.81 |
| | | Base | | 99.987828 | 824,899.58 | 100.438300 | 828,615.98 | 3,716.40 | 0.81 |
| 07330NAH8 | BRANCH BANKING + TRUST SR UNSECURED 04/17 1 | | | | | 1.0 | 03 Apr 2017 | | |
| | | Local | 808,000.000 | 99.719458 | 805,733.22 | 99.515300 | 804,083.62 | -1,649.60 | 0.79 |
| | | Base | | 99.719458 | 805,733.22 | 99.515300 | 804,083.62 | -1,649.60 | 0.79 |
| 084664BN0 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45 | | | | | 2.45 | 15 Dec 2015 | | |
| | | Local | 1,000,000.000 | 100.546777 | 1,005,467.77 | 100.576600 | 1,005,766.00 | 298.23 | 0.99 |
| | | Base | | 100.546777 | 1,005,467.77 | 100.576600 | 1,005,766.00 | 298.23 | 0.99 |
| 09658UAB5 | BMW VEHICLE OWNER TRUST BMWOT 2014 A A2 | | | | | 0.53 | 25 Apr 2017 | | |
| | | Local | 349,503.310 | 99.998512 | 349,498.11 | 99.918300 | 349,217.77 | -280.34 | 0.34 |
| Original Face: | | Base | 565,000.000 | 99.998512 | 349,498.11 | 99.918300 | 349,217.77 | -280.34 | 0.34 |
| 09658UAC3 | BMW VEHICLE OWNER TRUST BMWOT 2014 A A3 | | | | | 0.97 | 26 Nov 2018 | | |
| | | Local | 1,390,000.000 | 100.039228 | 1,390,545.27 | 99.880700 | 1,388,341.73 | -2,203.54 | 1.36 |
| Original Face: | | Base | 1,390,000.000 | 100.039228 | 1,390,545.27 | 99.880700 | 1,388,341.73 | -2,203.54 | 1.36 |
| 12623PAC0 | CNH EQUIPMENT TRUST CNH 2014 B A3 | | | | | 0.91 | 15 May 2019 | | |
| | | Local | 1,210,000.000 | 99.966871 | 1,209,599.14 | 99.854400 | 1,208,238.24 | -1,360.90 | 1.19 |
| Original Face: | | Base | 1,210,000.000 | 99.966871 | 1,209,599.14 | 99.854400 | 1,208,238.24 | -1,360.90 | 1.19 |
| 12625HAC6 | CNH EQUIPMENT TRUST CNH 2013 B A3 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 597,979.640 | 99.986779 | 597,900.58 | 99.820900 | 596,908.66 | -991.92 | 0.59 |
| Original Face: | | Base | 1,000,000.000 | 99.986779 | 597,900.58 | 99.820900 | 596,908.66 | -991.92 | 0.59 |
| 12632XAC2 | CNH EQUIPMENT TRUST CNH 2014 C A3 | | | | | 1.05 | 15 Nov 2019 | | |
| | | Local | 500,000.000 | 99.510342 | 497,551.71 | 99.544900 | 497,724.50 | 172.79 | 0.49 |
| Original Face: | | Base | 500,000.000 | 99.510342 | 497,551.71 | 99.544900 | 497,724.50 | 172.79 | 0.49 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 13342BAK1 | CAMERON INTL CORP SR UNSECURED 12/16 1.15 | | | | | 1.15 | 15 Dec 2016 | | |
| | | Local | 400,000.000 | 99.755405 | 399,021.62 | 99.424100 | 397,696.40 | -1,325.22 | 0.39 |
| | | Base | | 99.755405 | 399,021.62 | 99.424100 | 397,696.40 | -1,325.22 | 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 | 100.015000 | 1,000,150.00 | 150.00 | 0.98 |
| Original Face: | | Base | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.015000 | 1,000,150.00 | 150.00 | 0.98 |
| 14041NEM9 | CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3 | | | | | 0.96 | 16 Sep 2019 | | |
| | | Local | 1,100,000.000 | 99.837874 | 1,098,216.61 | 100.020400 | 1,100,224.40 | 2,007.79 | 1.08 |
| Original Face: | | Base | 1,100,000.000 | 99.837874 | 1,098,216.61 | 100.020400 | 1,100,224.40 | 2,007.79 | 1.08 |
| 14041NEP2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2 | | | | | 1.26 | 15 Jan 2020 | | |
| | | Local | 330,000.000 | 99.996330 | 329,987.89 | 100.303600 | 331,001.88 | 1,013.99 | 0.32 |
| Original Face: | | Base | 330,000.000 | 99.996330 | 329,987.89 | 100.303600 | 331,001.88 | 1,013.99 | 0.32 |
| 14912L6L0 | CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7 | | | | | 1.7 | 16 Jun 2018 | | |
| | | Local | 665,000.000 | 99.991632 | 664,944.35 | 99.988800 | 664,925.52 | -18.83 | 0.65 |
| | | Base | | 99.991632 | 664,944.35 | 99.988800 | 664,925.52 | -18.83 | 0.65 |
| 166764AA8 | CHEVRON CORP SR UNSECURED 12/17 1.104 | | | | | 1.104 | 05 Dec 2017 | | |
| | | Local | 1,000,000.000 | 100.154602 | 1,001,546.02 | 99.379100 | 993,791.00 | -7,755.02 | 0.98 |
| | | Base | | 100.154602 | 1,001,546.02 | 99.379100 | 993,791.00 | -7,755.02 | 0.98 |
| 166764AC4 | CHEVRON CORP SR UNSECURED 06/16 0.889 | | | | | 0.889 | 24 Jun 2016 | | |
| | | Local | 200,000.000 | 100.000000 | 200,000.00 | 100.216100 | 200,432.20 | 432.20 | 0.20 |
| | | Base | | 100.000000 | 200,000.00 | 100.216100 | 200,432.20 | 432.20 | 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 | 99.800800 | 369,262.96 | -737.04 | 0.36 |
| | | Base | | 100.000000 | 370,000.00 | 99.800800 | 369,262.96 | -737.04 | 0.36 |
| 17275RAS1 | CISCO SYSTEMS INC SR UNSECURED 03/17 VAR | | | | | 0.5625 | 03 Mar 2017 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 100.044800 | 600,268.80 | 268.80 | 0.59 |
| | | Base | | 100.000000 | 600,000.00 | 100.044800 | 600,268.80 | 268.80 | 0.59 |
| 17275RAY8 | CISCO SYSTEMS INC SR UNSECURED 06/18 VAR | | | | | 0.59605 | 15 Jun 2018 | | |
| | | Local | 1,400,000.000 | 100.000000 | 1,400,000.00 | 99.722800 | 1,396,119.20 | -3,880.80 | 1.37 |
| | | Base | | 100.000000 | 1,400,000.00 | 99.722800 | 1,396,119.20 | -3,880.80 | 1.37 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 17305EFK6 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10 | | | | | 0.73 | 07 Feb 2018 | | |
| | | Local | 1,500,000.000 | 99.995011 | 1,499,925.17 | 100.049600 | 1,500,744.00 | 818.83 | 1.47 |
| Original Face: | | Base | 1,500,000.000 | 99.995011 | 1,499,925.17 | 100.049600 | 1,500,744.00 | 818.83 | 1.47 |
| 17305EFL4 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12 | | | | | 0.5409 | 07 Nov 2018 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 99.911400 | 599,468.40 | -531.60 | 0.59 |
| Original Face: | | Base | 600,000.000 | 100.000000 | 600,000.00 | 99.911400 | 599,468.40 | -531.60 | 0.59 |
| 191216AU4 | COCA COLA CO/THE SR UNSECURED 09/16 1.8 | | | | | 1.8 | 01 Sep 2016 | | |
| | | Local | 1,475,000.000 | 101.123715 | 1,491,574.79 | 101.066100 | 1,490,724.98 | -849.81 | 1.46 |
| | | Base | | 101.123715 | 1,491,574.79 | 101.066100 | 1,490,724.98 | -849.81 | 1.46 |
| 191216AY6 | COCA COLA CO/THE SR UNSECURED 03/18 1.65 | | | | | 1.65 | 14 Mar 2018 | | |
| | | Local | 250,000.000 | 101.388024 | 253,470.06 | 100.565700 | 251,414.25 | -2,055.81 | 0.25 |
| | | Base | | 101.388024 | 253,470.06 | 100.565700 | 251,414.25 | -2,055.81 | 0.25 |
| 22160KAE5 | COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125 | | | | | 1.125 | 15 Dec 2017 | | |
| | | Local | 1,600,000.000 | 100.240350 | 1,603,845.60 | 99.514000 | 1,592,224.00 | -11,621.60 | 1.56 |
| | | Base | | 100.240350 | 1,603,845.60 | 99.514000 | 1,592,224.00 | -11,621.60 | 1.56 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 1,575,000.000 | 100.072822 | 1,576,146.95 | 100.018300 | 1,575,288.23 | -858.72 | 1.55 |
| Original Face: | | Base | 1,575,000.000 | 100.072822 | 1,576,146.95 | 100.018300 | 1,575,288.23 | -858.72 | 1.55 |
| 254683BC8 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3 | | | | | 0.3776 | 15 Oct 2018 | | |
| | | Local | 730,000.000 | 100.000000 | 730,000.00 | 100.015400 | 730,112.42 | 112.42 | 0.72 |
| Original Face: | | Base | 730,000.000 | 100.000000 | 730,000.00 | 100.015400 | 730,112.42 | 112.42 | 0.72 |
| 25468PCZ7 | WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | | | | | 0.875 | 30 May 2017 | | |
| | | Local | 660,000.000 | 99.895095 | 659,307.63 | 99.648100 | 657,677.46 | -1,630.17 | 0.65 |
| | | Base | | 99.895095 | 659,307.63 | 99.648100 | 657,677.46 | -1,630.17 | 0.65 |
| 26442RAA9 | DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR | | | | | 0.4789 | 06 Mar 2017 | | |
| | | Local | 245,000.000 | 100.000000 | 245,000.00 | 99.609800 | 244,044.01 | -955.99 | 0.24 |
| | | Base | | 100.000000 | 245,000.00 | 99.609800 | 244,044.01 | -955.99 | 0.24 |
| 278642AM5 | EBAY INC SR UNSECURED 07/17 VAR | | | | | 0.4936 | 28 Jul 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 98.205700 | 982,057.00 | -17,943.00 | 0.96 |
| | | Base | | 100.000000 | 1,000,000.00 | 98.205700 | 982,057.00 | -17,943.00 | 0.96 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.919000 | 999,190.00 | -810.00 | 0.98 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.919000 | 999,190.00 | -810.00 | 0.98 |
| 30231GAL6 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305 | | | | | 1.305 | 06 Mar 2018 | | |
| | | Local | 1,000,000.000 | 99.839451 | 998,394.51 | 99.941400 | 999,414.00 | 1,019.49 | 0.98 |
| | | Base | | 99.839451 | 998,394.51 | 99.941400 | 999,414.00 | 1,019.49 | 0.98 |
| 3133EEG53 | FEDERAL FARM CREDIT BANK BONDS 08/17 0.8 | | | | | 0.8 | 04 Aug 2017 | | |
| | | Local | 1,500,000.000 | 99.965241 | 1,499,478.61 | 99.980500 | 1,499,707.50 | 228.89 | 1.47 |
| | | Base | | 99.965241 | 1,499,478.61 | 99.980500 | 1,499,707.50 | 228.89 | 1.47 |
| 3134G3ZH6 | FREDDIE MAC NOTES 07/17 1 | | | | | 1.0 | 25 Jul 2017 | | |
| | | Local | 1,000,000.000 | 99.863409 | 998,634.09 | 100.201500 | 1,002,015.00 | 3,380.91 | 0.98 |
| | | Base | | 99.863409 | 998,634.09 | 100.201500 | 1,002,015.00 | 3,380.91 | 0.98 |
| 3135G0MZ3 | FANNIE MAE NOTES 08/17 0.875 | | | | | 0.875 | 28 Aug 2017 | | |
| | | Local | 1,500,000.000 | 99.793160 | 1,496,897.40 | 99.974200 | 1,499,613.00 | 2,715.60 | 1.47 |
| | | Base | | 99.793160 | 1,496,897.40 | 99.974200 | 1,499,613.00 | 2,715.60 | 1.47 |
| 3135G0PQ0 | FANNIE MAE NOTES 10/17 0.875 | | | | | 0.875 | 26 Oct 2017 | | |
| | | Local | 1,100,000.000 | 100.078794 | 1,100,866.73 | 100.094800 | 1,101,042.80 | 176.07 | 1.08 |
| | | Base | | 100.078794 | 1,100,866.73 | 100.094800 | 1,101,042.80 | 176.07 | 1.08 |
| 3136A5KR6 | FANNIE MAE FNR 2012 31 AD | | | | | 1.75 | 25 Oct 2022 | | |
| | | Local | 404,777.260 | 101.191146 | 409,598.75 | 100.691100 | 407,574.68 | -2,024.07 | 0.40 |
| Original Face: | | Base | 1,000,000.000 | 101.191146 | 409,598.75 | 100.691100 | 407,574.68 | -2,024.07 | 0.40 |
| 3137A0WM3 | FREDDIE MAC FHR 3714 AG | | | | | 3.0 | 15 Oct 2028 | | |
| | | Local | 164,830.860 | 101.827837 | 167,843.70 | 100.776100 | 166,110.11 | -1,733.59 | 0.16 |
| Original Face: | | Base | 3,500,000.000 | 101.827837 | 167,843.70 | 100.776100 | 166,110.11 | -1,733.59 | 0.16 |
| 3137A4WA1 | FREDDIE MAC FHR 3775 LH | | | | | 2.25 | 15 Dec 2020 | | |
| | | Local | 211,546.230 | 101.894621 | 215,554.23 | 101.661800 | 215,061.71 | -492.52 | 0.21 |
| Original Face: | | Base | 1,000,000.000 | 101.894621 | 215,554.23 | 101.661800 | 215,061.71 | -492.52 | 0.21 |
| 3137AHXC7 | FREDDIE MAC FHR 3952 MK | | | | | 3.0 | 15 Nov 2021 | | |
| | | Local | 143,672.060 | 102.566421 | 147,359.29 | 100.199300 | 143,958.40 | -3,400.89 | 0.14 |
| Original Face: | | Base | 2,000,000.000 | 102.566421 | 147,359.29 | 100.199300 | 143,958.40 | -3,400.89 | 0.14 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137EADT3 | FREDDIE MAC NOTES 02/17 0.875 | | | | | 0.875 | 22 Feb 2017 | | |
| | | Local | 1,300,000.000 | 100.099832 | 1,301,297.82 | 100.320500 | 1,304,166.50 | 2,868.68 | 1.28 |
| | | Base | | 100.099832 | 1,301,297.82 | 100.320500 | 1,304,166.50 | 2,868.68 | 1.28 |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | | 2.5 | 01 Jan 2023 | | |
| | | Local | 323,064.860 | 102.155233 | 330,027.66 | 102.785271 | 332,063.09 | 2,035.43 | 0.33 |
| Original Face: | | Base | 485,000.000 | 102.155233 | 330,027.66 | 102.785271 | 332,063.09 | 2,035.43 | 0.33 |
| 31394DZR4 | FANNIE MAE FNR 2005 48 MD | | | | | 5.0 | 25 Apr 2034 | | |
| | | Local | 95,269.140 | 103.814813 | 98,903.48 | 104.004500 | 99,084.19 | 180.71 | 0.10 |
| Original Face: | | Base | 281,000.000 | 103.814813 | 98,903.48 | 104.004500 | 99,084.19 | 180.71 | 0.10 |
| 31398PR76 | FANNIE MAE FNR 2010 50 AD | | | | | 3.0 | 25 Jan 2024 | | |
| | | Local | 23,555.270 | 101.544453 | 23,919.07 | 100.053400 | 23,567.85 | -351.22 | 0.02 |
| Original Face: | | Base | 3,300,000.000 | 101.544453 | 23,919.07 | 100.053400 | 23,567.85 | -351.22 | 0.02 |
| 31398RB79 | FANNIE MAE FNR 2010 57 AQ | | | | | 3.0 | 25 Aug 2024 | | |
| | | Local | 21,586.420 | 101.473565 | 21,904.51 | 100.108700 | 21,609.88 | -294.63 | 0.02 |
| Original Face: | | Base | 3,300,000.000 | 101.473565 | 21,904.51 | 100.108700 | 21,609.88 | -294.63 | 0.02 |
| 31398VAH9 | FREDDIE MAC FHR 3649 HB | | | | | 2.0 | 15 Nov 2018 | | |
| | | Local | 66,522.410 | 101.052593 | 67,222.62 | 101.159100 | 67,293.47 | 70.85 | 0.07 |
| Original Face: | | Base | 550,000.000 | 101.052593 | 67,222.62 | 101.159100 | 67,293.47 | 70.85 | 0.07 |
| 31677QBA6 | FIFTH THIRD BANK SR UNSECURED 06/17 1.35 | | | | | 1.35 | 01 Jun 2017 | | |
| | | Local | 1,200,000.000 | 99.974620 | 1,199,695.44 | 99.800500 | 1,197,606.00 | -2,089.44 | 1.18 |
| | | Base | | 99.974620 | 1,199,695.44 | 99.800500 | 1,197,606.00 | -2,089.44 | 1.18 |
| 31679JAC7 | FIFTH THIRD AUTO TRUST FITAT 2014 1 A3 | | | | | 0.68 | 16 Apr 2018 | | |
| | | Local | 723,958.920 | 99.994798 | 723,921.26 | 99.922900 | 723,400.75 | -520.51 | 0.71 |
| Original Face: | | Base | 780,000.000 | 99.994798 | 723,921.26 | 99.922900 | 723,400.75 | -520.51 | 0.71 |
| 31679MAB2 | FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A | | | | | 0.57 | 15 May 2017 | | |
| | | Local | 232,526.070 | 99.996955 | 232,518.99 | 99.970500 | 232,457.47 | -61.52 | 0.23 |
| Original Face: | | Base | 355,000.000 | 99.996955 | 232,518.99 | 99.970500 | 232,457.47 | -61.52 | 0.23 |
| 34530AAC9 | FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3 | | | | | 0.51 | 15 Apr 2017 | | |
| | | Local | 161,933.220 | 99.986494 | 161,911.35 | 99.979100 | 161,899.38 | -11.97 | 0.16 |
| Original Face: | | Base | 1,000,000.000 | 99.986494 | 161,911.35 | 99.979100 | 161,899.38 | -11.97 | 0.16 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 34530GAD4 | FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3 | | | | | 0.67 | 15 Apr 2018 | | |
| | | Local | 1,116,533.250 | 99.960868 | 1,116,096.33 | 99.900100 | 1,115,417.83 | -678.50 | 1.09 |
| Original Face: | | Base | 1,400,000.000 | 99.960868 | 1,116,096.33 | 99.900100 | 1,115,417.83 | -678.50 | 1.09 |
| 34530HAC4 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3 | | | | | 0.79 | 15 May 2018 | | |
| | | Local | 422,560.860 | 99.898966 | 422,133.93 | 99.938600 | 422,301.41 | 167.48 | 0.41 |
| Original Face: | | Base | 450,000.000 | 99.898966 | 422,133.93 | 99.938600 | 422,301.41 | 167.48 | 0.41 |
| 36962G5N0 | GENERAL ELEC CAP CORP COMPANY GUAR 01/17 2.9 | | | | | 2.9 | 09 Jan 2017 | | |
| | | Local | 1,100,000.000 | 102.360191 | 1,125,962.10 | 102.416400 | 1,126,580.40 | 618.30 | 1.11 |
| | | Base | | 102.360191 | 1,125,962.10 | 102.416400 | 1,126,580.40 | 618.30 | 1.11 |
| 36962G7J7 | GENERAL ELEC CAP CORP COMPANY GUAR 05/17 1.25 | | | | | 1.25 | 15 May 2017 | | |
| | | Local | 575,000.000 | 99.991682 | 574,952.17 | 100.100900 | 575,580.18 | 628.01 | 0.56 |
| | | Base | | 99.991682 | 574,952.17 | 100.100900 | 575,580.18 | 628.01 | 0.56 |
| 38377XPJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD | | | | | 2.0 | 20 Oct 2038 | | |
| | | Local | 761,212.950 | 101.592280 | 773,333.59 | 100.465500 | 764,756.40 | -8,577.19 | 0.75 |
| Original Face: | | Base | 2,750,000.000 | 101.592280 | 773,333.59 | 100.465500 | 764,756.40 | -8,577.19 | 0.75 |
| 40428HPW6 | HSBC USA INC SR UNSECURED 08/18 VAR | | | | | 1.0809 | 07 Aug 2018 | | |
| | | Local | 680,000.000 | 100.000000 | 680,000.00 | 99.824100 | 678,803.88 | -1,196.12 | 0.67 |
| | | Base | | 100.000000 | 680,000.00 | 99.824100 | 678,803.88 | -1,196.12 | 0.67 |
| 40434CAA3 | HSBC USA INC SR UNSECURED 06/17 1.3 | | | | | 1.3 | 23 Jun 2017 | | |
| | | Local | 630,000.000 | 99.908329 | 629,422.47 | 99.823200 | 628,886.16 | -536.31 | 0.62 |
| | | Base | | 99.908329 | 629,422.47 | 99.823200 | 628,886.16 | -536.31 | 0.62 |
| 43813JAC9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3 | | | | | 0.67 | 21 Nov 2017 | | |
| | | Local | 440,000.000 | 99.994766 | 439,976.97 | 99.809300 | 439,160.92 | -816.05 | 0.43 |
| Original Face: | | Base | 440,000.000 | 99.994766 | 439,976.97 | 99.809300 | 439,160.92 | -816.05 | 0.43 |
| 43814CAC3 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3 | | | | | 0.48 | 21 Nov 2016 | | |
| | | Local | 195,764.310 | 99.999474 | 195,763.28 | 99.962800 | 195,691.49 | -71.79 | 0.19 |
| Original Face: | | Base | 891,000.000 | 99.999474 | 195,763.28 | 99.962800 | 195,691.49 | -71.79 | 0.19 |
| 43814CAD1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4 | | | | | 0.62 | 21 Mar 2019 | | |
| | | Local | 500,000.000 | 99.933094 | 499,665.47 | 99.886200 | 499,431.00 | -234.47 | 0.49 |
| Original Face: | | Base | 500,000.000 | 99.933094 | 499,665.47 | 99.886200 | 499,431.00 | -234.47 | 0.49 |

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|---|---|---|---|---|---|---|---|---|---|
| 43814FAC6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3 | | | | | 0.69 | 18 Sep 2017 | | |
| | | Local | 575,914.130 | 99.981940 | 575,810.12 | 99.924900 | 575,481.62 | -328.50 | 0.56 |
| Original Face: | | Base | 688,000.000 | 99.981940 | 575,810.12 | 99.924900 | 575,481.62 | -328.50 | 0.56 |
| 43814GAC4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3 | | | | | 0.77 | 19 Mar 2018 | | |
| | | Local | 440,000.000 | 99.954761 | 439,800.95 | 99.793100 | 439,089.64 | -711.31 | 0.43 |
| Original Face: | | Base | 440,000.000 | 99.954761 | 439,800.95 | 99.793100 | 439,089.64 | -711.31 | 0.43 |
| 446438RL9 | HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7 | | | | | 1.7 | 26 Feb 2018 | | |
| | | Local | 1,000,000.000 | 99.884582 | 998,845.82 | 99.266300 | 992,663.00 | -6,182.82 | 0.97 |
| | | Base | | 99.884582 | 998,845.82 | 99.266300 | 992,663.00 | -6,182.82 | 0.97 |
| 44890JAC3 | HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3 | | | | | 0.56 | 17 Jul 2017 | | |
| | | Local | 81,719.190 | 99.998226 | 81,717.74 | 99.970200 | 81,694.84 | -22.90 | 0.08 |
| Original Face: | | Base | 293,000.000 | 99.998226 | 81,717.74 | 99.970200 | 81,694.84 | -22.90 | 0.08 |
| 44890RAB7 | HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2 | | | | | 0.46 | 16 Jan 2017 | | |
| | | Local | 332,027.210 | 99.998383 | 332,021.84 | 99.985500 | 331,979.07 | -42.77 | 0.33 |
| Original Face: | | Base | 3,505,000.000 | 99.998383 | 332,021.84 | 99.985500 | 331,979.07 | -42.77 | 0.33 |
| 44890RAC5 | HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3 | | | | | 0.79 | 16 Jul 2018 | | |
| | | Local | 305,000.000 | 99.990849 | 304,972.09 | 99.861200 | 304,576.66 | -395.43 | 0.30 |
| Original Face: | | Base | 305,000.000 | 99.990849 | 304,972.09 | 99.861200 | 304,576.66 | -395.43 | 0.30 |
| 44890WAC4 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3 | | | | | 1.05 | 15 Apr 2019 | | |
| | | Local | 460,000.000 | 99.988426 | 459,946.76 | 99.911500 | 459,592.90 | -353.86 | 0.45 |
| Original Face: | | Base | 460,000.000 | 99.988426 | 459,946.76 | 99.911500 | 459,592.90 | -353.86 | 0.45 |
| 44890YAD8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3 | | | | | 1.12 | 15 Nov 2019 | | |
| | | Local | 340,000.000 | 99.999191 | 339,997.25 | 99.766200 | 339,205.08 | -792.17 | 0.33 |
| Original Face: | | Base | 340,000.000 | 99.999191 | 339,997.25 | 99.766200 | 339,205.08 | -792.17 | 0.33 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 1,042,000.000 | 101.239734 | 1,054,918.03 | 101.278600 | 1,055,323.01 | 404.98 | 1.04 |
| | | Base | | 101.239734 | 1,054,918.03 | 101.278600 | 1,055,323.01 | 404.98 | 1.04 |
| 458140AL4 | INTEL CORP SR UNSECURED 12/17 1.35 | | | | | 1.35 | 15 Dec 2017 | | |
| | | Local | 500,000.000 | 100.354488 | 501,772.44 | 99.854300 | 499,271.50 | -2,500.94 | 0.49 |
| | | Base | | 100.354488 | 501,772.44 | 99.854300 | 499,271.50 | -2,500.94 | 0.49 |

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|---|---|---|---|---|---|---|---|---|---|
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | Local | 950,000.000 | 100.549978 | 955,224.79 | 100.450400 | 954,278.80 | -945.99 | 0.94 |
| | | Base | | 100.549978 | 955,224.79 | 100.450400 | 954,278.80 | -945.99 | 0.94 |
| 459200HZ7 | IBM CORP SR UNSECURED 02/18 1.125 | | | | | 1.125 | 06 Feb 2018 | | |
| | | Local | 1,000,000.000 | 99.752605 | 997,526.05 | 99.292300 | 992,923.00 | -4,603.05 | 0.97 |
| | | Base | | 99.752605 | 997,526.05 | 99.292300 | 992,923.00 | -4,603.05 | 0.97 |
| 46623EJU4 | JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125 | | | | | 1.125 | 26 Feb 2016 | | |
| | | Local | 1,500,000.000 | 100.148333 | 1,502,225.00 | 100.140400 | 1,502,106.00 | -119.00 | 1.47 |
| | | Base | | 100.148333 | 1,502,225.00 | 100.140400 | 1,502,106.00 | -119.00 | 1.47 |
| 477879AC4 | JOHN DEERE OWNER TRUST JDOT 2013 B A3 | | | | | 0.87 | 15 Aug 2017 | | |
| | | Local | 436,197.760 | 99.993283 | 436,168.46 | 100.087700 | 436,580.31 | 411.85 | 0.43 |
| | Original Face: | Base | 730,000.000 | 99.993283 | 436,168.46 | 100.087700 | 436,580.31 | 411.85 | 0.43 |
| 47787RAC4 | JOHN DEERE OWNER TRUST JDOT 2012 B A3 | | | | | 0.53 | 15 Jul 2016 | | |
| | | Local | 17,228.590 | 100.000000 | 17,228.59 | 99.994600 | 17,227.66 | -0.93 | 0.02 |
| | Original Face: | Base | 1,000,000.000 | 100.000000 | 17,228.59 | 99.994600 | 17,227.66 | -0.93 | 0.02 |
| 47787TAC0 | JOHN DEERE OWNER TRUST JDOT 2013 A A3 | | | | | 0.6 | 15 Mar 2017 | | |
| | | Local | 283,312.640 | 99.901300 | 283,033.01 | 99.949600 | 283,169.85 | 136.84 | 0.28 |
| | Original Face: | Base | 725,000.000 | 99.901300 | 283,033.01 | 99.949600 | 283,169.85 | 136.84 | 0.28 |
| 47787VAC5 | JOHN DEERE OWNER TRUST JDOT 2014 A A3 | | | | | 0.92 | 16 Apr 2018 | | |
| | | Local | 1,600,000.000 | 99.957519 | 1,599,320.30 | 99.904400 | 1,598,470.40 | -849.90 | 1.57 |
| | Original Face: | Base | 1,600,000.000 | 99.957519 | 1,599,320.30 | 99.904400 | 1,598,470.40 | -849.90 | 1.57 |
| 478160BL7 | JOHNSON + JOHNSON SR UNSECURED 11/17 1.125 | | | | | 1.125 | 21 Nov 2017 | | |
| | | Local | 340,000.000 | 99.941471 | 339,801.00 | 100.169000 | 340,574.60 | 773.60 | 0.33 |
| | | Base | | 99.941471 | 339,801.00 | 100.169000 | 340,574.60 | 773.60 | 0.33 |
| 48125LRC8 | JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR | | | | | 0.7037 | 02 Jun 2017 | | |
| | | Local | 475,000.000 | 99.832897 | 474,206.26 | 99.774800 | 473,930.30 | -275.96 | 0.47 |
| | | Base | | 99.832897 | 474,206.26 | 99.774800 | 473,930.30 | -275.96 | 0.47 |
| 49327M2E3 | KEY BANK NA SR UNSECURED 11/16 VAR | | | | | 0.8191 | 25 Nov 2016 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 100.016100 | 750,120.75 | 120.75 | 0.74 |
| | | Base | | 100.000000 | 750,000.00 | 100.016100 | 750,120.75 | 120.75 | 0.74 |

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|---|---|---|---|---|---|---|---|---|---|
| 55279HAC4 | MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR | | | | | 0.6718 | 30 Jan 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.853800 | 998,538.00 | -1,462.00 | 0.98 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.853800 | 998,538.00 | -1,462.00 | 0.98 |
| 55279HAF7 | MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4 | | | | | 1.4 | 25 Jul 2017 | | |
| | | Local | 590,000.000 | 99.976364 | 589,860.55 | 99.657400 | 587,978.66 | -1,881.89 | 0.58 |
| | | Base | | 99.976364 | 589,860.55 | 99.657400 | 587,978.66 | -1,881.89 | 0.58 |
| 585055BA3 | MEDTRONIC INC COMPANY GUAR 04/18 1.375 | | | | | 1.375 | 01 Apr 2018 | | |
| | | Local | 1,000,000.000 | 100.256775 | 1,002,567.75 | 99.384600 | 993,846.00 | -8,721.75 | 0.98 |
| | | Base | | 100.256775 | 1,002,567.75 | 99.384600 | 993,846.00 | -8,721.75 | 0.98 |
| 587680AC3 | MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3 | | | | | 0.47 | 17 Oct 2016 | | |
| | | Local | 3,860.190 | 99.994819 | 3,859.99 | 99.993900 | 3,859.95 | -0.04 | 0.00 |
| Original Face: | | Base | 750,000.000 | 99.994819 | 3,859.99 | 99.993900 | 3,859.95 | -0.04 | 0.00 |
| 587729AB0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2 | | | | | 0.43 | 15 Feb 2017 | | |
| | | Local | 530,202.300 | 99.985596 | 530,125.93 | 99.898400 | 529,663.61 | -462.32 | 0.52 |
| Original Face: | | Base | 1,160,000.000 | 99.985596 | 530,125.93 | 99.898400 | 529,663.61 | -462.32 | 0.52 |
| 587729AC8 | MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3 | | | | | 0.87 | 15 Oct 2018 | | |
| | | Local | 1,530,000.000 | 99.983854 | 1,529,752.96 | 99.816300 | 1,527,189.39 | -2,563.57 | 1.50 |
| Original Face: | | Base | 1,530,000.000 | 99.983854 | 1,529,752.96 | 99.816300 | 1,527,189.39 | -2,563.57 | 1.50 |
| 58933YAD7 | MERCK + CO INC SR UNSECURED 05/16 0.7 | | | | | 0.7 | 18 May 2016 | | |
| | | Local | 1,210,000.000 | 99.993612 | 1,209,922.71 | 100.152900 | 1,211,850.09 | 1,927.38 | 1.19 |
| | | Base | | 99.993612 | 1,209,922.71 | 100.152900 | 1,211,850.09 | 1,927.38 | 1.19 |
| 594918AK0 | MICROSOFT CORP SR UNSECURED 02/16 2.5 | | | | | 2.5 | 08 Feb 2016 | | |
| | | Local | 500,000.000 | 100.815054 | 504,075.27 | 100.927100 | 504,635.50 | 560.23 | 0.50 |
| | | Base | | 100.815054 | 504,075.27 | 100.927100 | 504,635.50 | 560.23 | 0.50 |
| 63743HEG3 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR | | | | | 0.5752 | 27 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.036600 | 1,000,366.00 | 366.00 | 0.98 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.036600 | 1,000,366.00 | 366.00 | 0.98 |
| 63743HEM0 | NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95 | | | | | 0.95 | 24 Apr 2017 | | |
| | | Local | 705,000.000 | 99.988052 | 704,915.77 | 99.685500 | 702,782.78 | -2,132.99 | 0.69 |
| | | Base | | 99.988052 | 704,915.77 | 99.685500 | 702,782.78 | -2,132.99 | 0.69 |

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|---|---|---|---|---|---|---|---|---|---|
| 65477MAC2 | NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3 | | | | | 0.67 | 15 Aug 2018 | | |
| | | Local | 1,241,797.740 | 99.820069 | 1,239,563.36 | 99.795000 | 1,239,252.05 | -311.31 | 1.22 |
| Original Face: | | Base | 1,500,000.000 | 99.820069 | 1,239,563.36 | 99.795000 | 1,239,252.05 | -311.31 | 1.22 |
| 65477PAC5 | NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3 | | | | | 0.72 | 15 Aug 2018 | | |
| | | Local | 785,000.000 | 99.811032 | 783,516.60 | 99.786700 | 783,325.60 | -191.00 | 0.77 |
| Original Face: | | Base | 785,000.000 | 99.811032 | 783,516.60 | 99.786700 | 783,325.60 | -191.00 | 0.77 |
| 68389XAR6 | ORACLE CORP SR UNSECURED 01/19 VAR | | | | | 0.8688 | 15 Jan 2019 | | |
| | | Local | 500,000.000 | 100.609784 | 503,048.92 | 99.992900 | 499,964.50 | -3,084.42 | 0.49 |
| | | Base | | 100.609784 | 503,048.92 | 99.992900 | 499,964.50 | -3,084.42 | 0.49 |
| 68402LAC8 | ORACLE CORP SR UNSECURED 01/16 5.25 | | | | | 5.25 | 15 Jan 2016 | | |
| | | Local | 500,000.000 | 101.659524 | 508,297.62 | 101.739400 | 508,697.00 | 399.38 | 0.50 |
| | | Base | | 101.659524 | 508,297.62 | 101.739400 | 508,697.00 | 399.38 | 0.50 |
| 69353RDY1 | PNC BANK NA SR UNSECURED 10/17 1.5 | | | | | 1.5 | 18 Oct 2017 | | |
| | | Local | 500,000.000 | 99.987032 | 499,935.16 | 99.967600 | 499,838.00 | -97.16 | 0.49 |
| | | Base | | 99.987032 | 499,935.16 | 99.967600 | 499,838.00 | -97.16 | 0.49 |
| 69353REN4 | PNC BANK NA SR UNSECURED 06/18 VAR | | | | | 0.70275 | 01 Jun 2018 | | |
| | | Local | 1,400,000.000 | 99.856571 | 1,397,992.00 | 99.458800 | 1,392,423.20 | -5,568.80 | 1.37 |
| | | Base | | 99.856571 | 1,397,992.00 | 99.458800 | 1,392,423.20 | -5,568.80 | 1.37 |
| 69371RL87 | PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1 | | | | | 1.1 | 06 Jun 2017 | | |
| | | Local | 795,000.000 | 99.924201 | 794,397.40 | 99.744200 | 792,966.39 | -1,431.01 | 0.78 |
| | | Base | | 99.924201 | 794,397.40 | 99.744200 | 792,966.39 | -1,431.01 | 0.78 |
| 69371RM45 | PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45 | | | | | 1.45 | 09 Mar 2018 | | |
| | | Local | 385,000.000 | 99.921096 | 384,696.22 | 99.744800 | 384,017.48 | -678.74 | 0.38 |
| | | Base | | 99.921096 | 384,696.22 | 99.744800 | 384,017.48 | -678.74 | 0.38 |
| 69371RM52 | PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4 | | | | | 1.4 | 18 May 2018 | | |
| | | Local | 555,000.000 | 99.880766 | 554,338.25 | 99.346600 | 551,373.63 | -2,964.62 | 0.54 |
| | | Base | | 99.880766 | 554,338.25 | 99.346600 | 551,373.63 | -2,964.62 | 0.54 |
| 713448BT4 | PEPSICO INC SR UNSECURED 05/16 2.5 | | | | | 2.5 | 10 May 2016 | | |
| | | Local | 440,000.000 | 101.195670 | 445,260.95 | 101.341300 | 445,901.72 | 640.77 | 0.44 |
| | | Base | | 101.195670 | 445,260.95 | 101.341300 | 445,901.72 | 640.77 | 0.44 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 713448CW6 | PEPSICO INC SR UNSECURED 07/17 1.125 | | | | | 1.125 | 17 Jul 2017 | | |
| | | Local | 1,500,000.000 | 99.970013 | 1,499,550.20 | 99.921400 | 1,498,821.00 | -729.20 | 1.47 |
| | | Base | | 99.970013 | 1,499,550.20 | 99.921400 | 1,498,821.00 | -729.20 | 1.47 |
| 74005PBC7 | PRAXAIR INC SR UNSECURED 11/17 1.05 | | | | | 1.05 | 07 Nov 2017 | | |
| | | Local | 500,000.000 | 99.477440 | 497,387.20 | 99.034300 | 495,171.50 | -2,215.70 | 0.49 |
| | | Base | | 99.477440 | 497,387.20 | 99.034300 | 495,171.50 | -2,215.70 | 0.49 |
| 742718DV8 | PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45 | | | | | 1.45 | 15 Aug 2016 | | |
| | | Local | 1,000,000.000 | 100.796562 | 1,007,965.62 | 100.788300 | 1,007,883.00 | -82.62 | 0.99 |
| | | Base | | 100.796562 | 1,007,965.62 | 100.788300 | 1,007,883.00 | -82.62 | 0.99 |
| 842400GB3 | SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125 | | | | | 1.125 | 01 May 2017 | | |
| | | Local | 300,000.000 | 99.982117 | 299,946.35 | 99.571000 | 298,713.00 | -1,233.35 | 0.29 |
| | | Base | | 99.982117 | 299,946.35 | 99.571000 | 298,713.00 | -1,233.35 | 0.29 |
| 857477AK9 | STATE STREET CORP SR UNSECURED 05/18 1.35 | | | | | 1.35 | 15 May 2018 | | |
| | | Local | 705,000.000 | 99.948308 | 704,635.57 | 99.201700 | 699,371.99 | -5,263.58 | 0.69 |
| | | Base | | 99.948308 | 704,635.57 | 99.201700 | 699,371.99 | -5,263.58 | 0.69 |
| 882508AR5 | TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375 | | | | | 2.375 | 16 May 2016 | | |
| | | Local | 903,000.000 | 101.293417 | 914,679.56 | 101.259200 | 914,370.58 | -308.98 | 0.90 |
| | | Base | | 101.293417 | 914,679.56 | 101.259200 | 914,370.58 | -308.98 | 0.90 |
| 882508AX2 | TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875 | | | | | 0.875 | 12 Mar 2017 | | |
| | | Local | 500,000.000 | 100.064658 | 500,323.29 | 100.110900 | 500,554.50 | 231.21 | 0.49 |
| | | Base | | 100.064658 | 500,323.29 | 100.110900 | 500,554.50 | 231.21 | 0.49 |
| 88579YAP6 | 3M COMPANY SR UNSECURED 08/18 1.375 | | | | | 1.375 | 07 Aug 2018 | | |
| | | Local | 905,000.000 | 99.826060 | 903,425.84 | 99.956600 | 904,607.23 | 1,181.39 | 0.89 |
| | | Base | | 99.826060 | 903,425.84 | 99.956600 | 904,607.23 | 1,181.39 | 0.89 |
| 89190AAC4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3 | | | | | 0.93 | 16 Jul 2018 | | |
| | | Local | 565,000.000 | 99.997014 | 564,983.13 | 99.897900 | 564,423.14 | -559.99 | 0.55 |
| Original Face: | | Base | 565,000.000 | 99.997014 | 564,983.13 | 99.897900 | 564,423.14 | -559.99 | 0.55 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 830,000.000 | 99.991057 | 829,925.77 | 99.817900 | 828,488.57 | -1,437.20 | 0.81 |
| Original Face: | | Base | 830,000.000 | 99.991057 | 829,925.77 | 99.817900 | 828,488.57 | -1,437.20 | 0.81 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 89236TBH7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125 | | | | | 1.125 | 16 May 2017 | | |
| | | Local | 1,000,000.000 | 99.969873 | 999,698.73 | 100.027400 | 1,000,274.00 | 575.27 | 0.98 |
| | | Base | | 99.969873 | 999,698.73 | 100.027400 | 1,000,274.00 | 575.27 | 0.98 |
| 90520EAC5 | MUFG UNION BANK NA SR UNSECURED 06/16 3 | | | | | 3.0 | 06 Jun 2016 | | |
| | | Local | 1,600,000.000 | 101.683348 | 1,626,933.57 | 101.612000 | 1,625,792.00 | -1,141.57 | 1.60 |
| | | Base | | 101.683348 | 1,626,933.57 | 101.612000 | 1,625,792.00 | -1,141.57 | 1.60 |
| 911312AP1 | UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125 | | | | | 1.125 | 01 Oct 2017 | | |
| | | Local | 700,000.000 | 99.793956 | 698,557.69 | 99.999300 | 699,995.10 | 1,437.41 | 0.69 |
| | | Base | | 99.793956 | 698,557.69 | 99.999300 | 699,995.10 | 1,437.41 | 0.69 |
| 913017BU2 | UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8 | | | | | 1.8 | 01 Jun 2017 | | |
| | | Local | 800,000.000 | 101.241098 | 809,928.78 | 101.028800 | 808,230.40 | -1,698.38 | 0.79 |
| | | Base | | 101.241098 | 809,928.78 | 101.028800 | 808,230.40 | -1,698.38 | 0.79 |
| 91324PBS0 | UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875 | | | | | 1.875 | 15 Nov 2016 | | |
| | | Local | 1,000,000.000 | 101.342895 | 1,013,428.95 | 100.934500 | 1,009,345.00 | -4,083.95 | 0.99 |
| | | Base | | 101.342895 | 1,013,428.95 | 100.934500 | 1,009,345.00 | -4,083.95 | 0.99 |
| 91324PCF7 | UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4 | | | | | 1.4 | 15 Dec 2017 | | |
| | | Local | 205,000.000 | 99.895405 | 204,785.58 | 99.542900 | 204,062.95 | -722.63 | 0.20 |
| | | Base | | 99.895405 | 204,785.58 | 99.542900 | 204,062.95 | -722.63 | 0.20 |
| 92343VBF0 | VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1 | | | | | 1.1 | 01 Nov 2017 | | |
| | | Local | 1,037,000.000 | 99.621981 | 1,033,079.94 | 99.006800 | 1,026,700.52 | -6,379.42 | 1.01 |
| | | Base | | 99.621981 | 1,033,079.94 | 99.006800 | 1,026,700.52 | -6,379.42 | 1.01 |
| 92343VBH6 | VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7 | | | | | 0.7 | 02 Nov 2015 | | |
| | | Local | 185,000.000 | 99.998978 | 184,998.11 | 99.998978 | 184,998.11 | 0.00 | 0.18 |
| | | Base | | 99.998978 | 184,998.11 | 99.998978 | 184,998.11 | 0.00 | 0.18 |
| 92867LAC6 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3 | | | | | 0.46 | 20 Jan 2017 | | |
| | | Local | 117,740.800 | 99.997605 | 117,737.98 | 99.961700 | 117,695.71 | -42.27 | 0.12 |
| Original Face: | | Base | 800,000.000 | 99.997605 | 117,737.98 | 99.961700 | 117,695.71 | -42.27 | 0.12 |
| 92867MAC4 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3 | | | | | 0.56 | 21 Aug 2017 | | |
| | | Local | 241,076.110 | 99.969043 | 241,001.48 | 99.892900 | 240,817.92 | -183.56 | 0.24 |
| Original Face: | | Base | 500,000.000 | 99.969043 | 241,001.48 | 99.892900 | 240,817.92 | -183.56 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92867PAC7 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3 | | | | | 0.7 | 20 Apr 2018 | | |
| | | Local | 1,576,989.200 | 99.895255 | 1,575,337.39 | 99.877600 | 1,575,058.97 | -278.42 | 1.55 |
| Original Face: | | Base | 1,725,000.000 | 99.895255 | 1,575,337.39 | 99.877600 | 1,575,058.97 | -278.42 | 1.55 |
| 931142CX9 | WAL MART STORES INC SR UNSECURED 10/15 1.5 | | | | | 1.5 | 25 Oct 2015 | | |
| | | Local | 700,000.000 | 100.144574 | 701,012.02 | 100.144574 | 701,012.02 | 0.00 | 0.69 |
| | | Base | | 100.144574 | 701,012.02 | 100.144574 | 701,012.02 | 0.00 | 0.69 |
| 94974BFG0 | WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | | | | | 1.5 | 16 Jan 2018 | | |
| | | Local | 723,000.000 | 99.778282 | 721,396.98 | 99.684900 | 720,721.83 | -675.15 | 0.71 |
| | | Base | | 99.778282 | 721,396.98 | 99.684900 | 720,721.83 | -675.15 | 0.71 |
| 94974BFW5 | WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15 | | | | | 1.15 | 02 Jun 2017 | | |
| | | Local | 1,200,000.000 | 100.027406 | 1,200,328.87 | 99.743700 | 1,196,924.40 | -3,404.47 | 1.17 |
| | | Base | | 100.027406 | 1,200,328.87 | 99.743700 | 1,196,924.40 | -3,404.47 | 1.17 |
| 98389BAP5 | XCEL ENERGY INC SR UNSECURED 05/16 0.75 | | | | | 0.75 | 09 May 2016 | | |
| | | Local | 500,000.000 | 99.979698 | 499,898.49 | 99.891600 | 499,458.00 | -440.49 | 0.49 |
| | | Base | | 99.979698 | 499,898.49 | 99.891600 | 499,458.00 | -440.49 | 0.49 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 99,246,848.350 | | 99,446,090.85 | | 99,319,054.79 | -127,036.06 | 97.47 |
| Original Face: | | Base | 58,163,000.000 | | 99,446,090.85 | | 99,319,054.79 | -127,036.06 | 97.47 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 99,246,848.350 | | 99,446,090.85 | | 99,319,054.79 | -127,036.06 | 97.47 |
| Original Face: | | | 58,163,000.000 | | | | | | |

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

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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** | | | | | | | | |
| | | 101,816,849.180 | Base | 102,016,693.04 | | 101,893,044.55 | -123,648.49 | 100.00 |
| Original Face: | | 58,163,000.000 | | | | | | |

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# Issue has not been redenominated but Local is converted



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | -0.040 | Local | 1.000000 | -0.04 | 1.000000 | -0.04 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -0.04 | 1.000000 | -0.04 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | -0.040 | Local | | -0.04 | | -0.04 | 0.00 | 0.00 |
| | | | Base | | -0.04 | | -0.04 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | -0.040 | Base | | -0.04 | | -0.04 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.2 | 01 Sep 2015 | | |
| | | 35,368,030.890 | Local | 100.000000 | 35,368,030.89 | 100.000000 | 35,368,030.89 | 0.00 | 4.04 |
| | | | Base | 100.000000 | 35,368,030.89 | 100.000000 | 35,368,030.89 | 0.00 | 4.04 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.29 | 01 Sep 2015 | | |
| | | 207,848,312.220 | Local | 100.000000 | 207,848,312.22 | 100.000000 | 207,848,312.22 | 0.00 | 23.75 |
| | | | Base | 100.000000 | 207,848,312.22 | 100.000000 | 207,848,312.22 | 0.00 | 23.75 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.33 | 01 Sep 2015 | | |
| | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 5.71 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 5.71 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | 13,190,303.910 | Local | 100.000000 | 13,190,303.91 | 100.000000 | 13,190,303.91 | 0.00 | 1.51 |
| | | | Base | 100.000000 | 13,190,303.91 | 100.000000 | 13,190,303.91 | 0.00 | 1.51 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 306,406,647.020 | Local | | 306,406,647.02 | | 306,406,647.02 | 0.00 | 35.01 |
| | | | Base | | 306,406,647.02 | | 306,406,647.02 | 0.00 | 35.01 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 306,406,647.020 | Base | 306,406,647.02 | | 306,406,647.02 | 0.00 | 35.01 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 3130A0BC3 | FEDERAL HOME LOAN BANK BONDS 11/16 VAR | | | | | 0.31 | 07 Nov 2016 | | |
| | | | 15,850,000.000 | Local | 100.149540 | 15,873,702.03 | 100.123400 | 15,869,558.90 | -4,143.13 | 1.81 |
| | | | | Base | 100.149540 | 15,873,702.03 | 100.123400 | 15,869,558.90 | -4,143.13 | 1.81 |
| 31315KLT5 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/15 0.00000 | | | | | | 15 Sep 2015 | | |
| | | | 5,000,000.000 | Local | 99.995333 | 4,999,766.67 | 99.995333 | 4,999,766.67 | 0.00 | 0.57 |
| | | | | Base | 99.995333 | 4,999,766.67 | 99.995333 | 4,999,766.67 | 0.00 | 0.57 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | | 17,106,159.260 | Local | 105.684495 | 18,078,558.08 | 104.030905 | 17,795,692.29 | -282,865.79 | 2.03 |
| Original Face: | | | 24,487,993.000 | Base | 105.684495 | 18,078,558.08 | 104.030905 | 17,795,692.29 | -282,865.79 | 2.03 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | | 5,926,912.800 | Local | 105.564355 | 6,256,707.24 | 103.922962 | 6,159,423.34 | -97,283.90 | 0.70 |
| Original Face: | | | 10,000,000.000 | Base | 105.564355 | 6,256,707.24 | 103.922962 | 6,159,423.34 | -97,283.90 | 0.70 |
| 31331KHV5 | FEDERAL FARM CREDIT BANK BONDS 04/16 VAR | | | | | 0.27275 | 20 Apr 2016 | | |
| | | | 10,000,000.000 | Local | 100.009683 | 10,000,968.28 | 100.087300 | 10,008,730.00 | 7,761.72 | 1.14 |
| | | | | Base | 100.009683 | 10,000,968.28 | 100.087300 | 10,008,730.00 | 7,761.72 | 1.14 |
| 3133813R4 | FEDERAL HOME LOAN BANK BONDS 11/17 1 | | | | | 1.0 | 09 Nov 2017 | | |
| | | | 32,490,000.000 | Local | 100.000000 | 32,490,000.00 | 99.998100 | 32,489,382.69 | -617.31 | 3.71 |
| | | | | Base | 100.000000 | 32,490,000.00 | 99.998100 | 32,489,382.69 | -617.31 | 3.71 |
| 313381C29 | FEDERAL HOME LOAN BANK BONDS 06/18 1.05 | | | | | 1.05 | 04 Jun 2018 | | |
| | | | 9,000,000.000 | Local | 99.362380 | 8,942,614.19 | 99.460800 | 8,951,472.00 | 8,857.81 | 1.02 |
| | | | | Base | 99.362380 | 8,942,614.19 | 99.460800 | 8,951,472.00 | 8,857.81 | 1.02 |
| 313384FH7 | FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000 | | | | | 0.01 | 08 May 2015 | | |
| | | | 0.000 | Local | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| | | | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 313396ML4 | FREDDIE MAC DISCOUNT NT DISCOUNT NOT 10/15 0.00000 | | | | | | 02 Oct 2015 | | |
| | | Local | 20,000,000.000 | 99.987944 | 19,997,588.89 | 99.987944 | 19,997,588.89 | 0.00 | 2.28 |
| | | Base | | 99.987944 | 19,997,588.89 | 99.987944 | 19,997,588.89 | 0.00 | 2.28 |
| 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 | 99.581800 | 12,472,620.45 | -52,379.55 | 1.43 |
| | | Base | | 100.000000 | 12,525,000.00 | 99.581800 | 12,472,620.45 | -52,379.55 | 1.43 |
| 3133EAJF6 | FEDERAL FARM CREDIT BANK BONDS 09/15 VAR | | | | | 0.2254 | 22 Sep 2015 | | |
| | | Local | 30,000,000.000 | 99.999817 | 29,999,945.13 | 99.999817 | 29,999,945.13 | 0.00 | 3.43 |
| | | Base | | 99.999817 | 29,999,945.13 | 99.999817 | 29,999,945.13 | 0.00 | 3.43 |
| 3133EAX29 | FEDERAL FARM CREDIT BANK BONDS 09/17 0.98 | | | | | 0.98 | 18 Sep 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.936900 | 9,993,690.00 | -6,310.00 | 1.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.936900 | 9,993,690.00 | -6,310.00 | 1.14 |
| 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 | 99.877000 | 19,975,400.00 | -24,600.00 | 2.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.877000 | 19,975,400.00 | -24,600.00 | 2.28 |
| 3133ECAW4 | FEDERAL FARM CREDIT BANK BONDS 02/16 VAR | | | | | 0.2504 | 24 Feb 2016 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.057800 | 20,011,560.00 | 11,560.00 | 2.29 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.057800 | 20,011,560.00 | 11,560.00 | 2.29 |
| 3133ECE34 | FEDERAL FARM CREDIT BANK BONDS 01/18 VAR | | | | | 0.257 | 30 Jan 2018 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.138100 | 20,027,620.00 | 27,620.00 | 2.29 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.138100 | 20,027,620.00 | 27,620.00 | 2.29 |
| 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 | 99.798500 | 9,979,850.00 | -20,150.00 | 1.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.798500 | 9,979,850.00 | -20,150.00 | 1.14 |
| 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 | 99.171200 | 9,917,120.00 | -82,880.00 | 1.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.171200 | 9,917,120.00 | -82,880.00 | 1.13 |
| 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 | 99.836900 | 9,983,690.00 | -16,310.00 | 1.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.836900 | 9,983,690.00 | -16,310.00 | 1.14 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133ECXS8 | FEDERAL FARM CREDIT BANK BONDS 07/16 VAR | | | | | 0.28 | 20 Jul 2016 | | |
| | | Local | 8,100,000.000 | 100.093865 | 8,107,603.07 | 100.083100 | 8,106,731.10 | -871.97 | 0.93 |
| | | Base | | 100.093865 | 8,107,603.07 | 100.083100 | 8,106,731.10 | -871.97 | 0.93 |
| 3133EEG95 | FEDERAL FARM CREDIT BANK BONDS 05/16 0.3 | | | | | 0.3 | 05 May 2016 | | |
| | | Local | 10,000,000.000 | 99.993251 | 9,999,325.14 | 99.927100 | 9,992,710.00 | -6,615.14 | 1.14 |
| | | Base | | 99.993251 | 9,999,325.14 | 99.927100 | 9,992,710.00 | -6,615.14 | 1.14 |
| 3135G0WB5 | FANNIE MAE NOTES 04/18 1.2 | | | | | 1.2 | 18 Apr 2018 | | |
| | | Local | 39,675,000.000 | 100.000000 | 39,675,000.00 | 100.031300 | 39,687,418.28 | 12,418.28 | 4.53 |
| | | Base | | 100.000000 | 39,675,000.00 | 100.031300 | 39,687,418.28 | 12,418.28 | 4.53 |
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.664000 | 9,866,400.00 | -133,600.00 | 1.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.664000 | 9,866,400.00 | -133,600.00 | 1.13 |
| 3135G0XG3 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 19,726,000.000 | 100.000000 | 19,726,000.00 | 99.326000 | 19,593,046.76 | -132,953.24 | 2.24 |
| | | Base | | 100.000000 | 19,726,000.00 | 99.326000 | 19,593,046.76 | -132,953.24 | 2.24 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 2,488,573.150 | 100.161580 | 2,492,594.19 | 100.830200 | 2,509,233.28 | 16,639.09 | 0.29 |
| | Original Face: | Base | 5,000,000.000 | 100.161580 | 2,492,594.19 | 100.830200 | 2,509,233.28 | 16,639.09 | 0.29 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | | 1.75 | 25 Apr 2042 | | |
| | | Local | 8,084,855.490 | 99.719180 | 8,062,151.60 | 97.041700 | 7,845,681.21 | -216,470.39 | 0.90 |
| | Original Face: | Base | 11,452,445.000 | 99.719180 | 8,062,151.60 | 97.041700 | 7,845,681.21 | -216,470.39 | 0.90 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.75 | 25 Aug 2042 | | |
| | | Local | 8,829,114.880 | 100.345288 | 8,859,600.79 | 94.367500 | 8,331,814.98 | -527,785.81 | 0.95 |
| | Original Face: | Base | 11,058,708.000 | 100.345288 | 8,859,600.79 | 94.367500 | 8,331,814.98 | -527,785.81 | 0.95 |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.5 | 15 Apr 2038 | | |
| | | Local | 2,098,532.150 | 98.265555 | 2,062,134.27 | 101.513400 | 2,130,291.34 | 68,157.07 | 0.24 |
| | Original Face: | Base | 5,000,000.000 | 98.265555 | 2,062,134.27 | 101.513400 | 2,130,291.34 | 68,157.07 | 0.24 |
| 3137A1X99 | FREDDIE MAC FHR 3719 LE | | | | | 4.0 | 15 Aug 2028 | | |
| | | Local | 209,515.900 | 102.574377 | 214,909.63 | 101.974300 | 213,652.37 | -1,257.26 | 0.02 |
| | Original Face: | Base | 2,245,000.000 | 102.574377 | 214,909.63 | 101.974300 | 213,652.37 | -1,257.26 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137A6DT6 | FREDDIE MAC FHR 3815 GD | | | | | 4.0 | 15 Sep 2025 | | |
| | | Local | 666,038.050 | 102.507969 | 682,742.08 | 104.436200 | 695,584.83 | 12,842.75 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 102.507969 | 682,742.08 | 104.436200 | 695,584.83 | 12,842.75 | 0.08 |
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 1,066,289.150 | 102.160021 | 1,089,321.22 | 104.146200 | 1,110,499.63 | 21,178.41 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 102.160021 | 1,089,321.22 | 104.146200 | 1,110,499.63 | 21,178.41 | 0.13 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | Local | 5,903,754.400 | 99.972722 | 5,902,143.97 | 99.814900 | 5,892,826.55 | -9,317.42 | 0.67 |
| Original Face: | | Base | 10,000,000.000 | 99.972722 | 5,902,143.97 | 99.814900 | 5,892,826.55 | -9,317.42 | 0.67 |
| 3137APS27 | FREDDIE MAC FHR 4053 PA | | | | | 3.0 | 15 Apr 2040 | | |
| | | Local | 4,164,242.600 | 103.567158 | 4,312,787.72 | 102.801300 | 4,280,895.53 | -31,892.19 | 0.49 |
| Original Face: | | Base | 10,000,000.000 | 103.567158 | 4,312,787.72 | 102.801300 | 4,280,895.53 | -31,892.19 | 0.49 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | | 2.0 | 15 Sep 2041 | | |
| | | Local | 6,942,552.320 | 100.892214 | 7,004,494.73 | 100.074700 | 6,947,738.41 | -56,756.32 | 0.79 |
| Original Face: | | Base | 12,022,600.000 | 100.892214 | 7,004,494.73 | 100.074700 | 6,947,738.41 | -56,756.32 | 0.79 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 11,444,676.280 | 100.445014 | 11,495,606.65 | 99.916200 | 11,435,085.64 | -60,521.01 | 1.31 |
| Original Face: | | Base | 15,363,692.000 | 100.445014 | 11,495,606.65 | 99.916200 | 11,435,085.64 | -60,521.01 | 1.31 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.0 | 15 Jul 2027 | | |
| | | Local | 15,398,321.280 | 102.195909 | 15,736,454.37 | 100.080600 | 15,410,732.33 | -325,722.04 | 1.76 |
| Original Face: | | Base | 24,000,000.000 | 102.195909 | 15,736,454.37 | 100.080600 | 15,410,732.33 | -325,722.04 | 1.76 |
| 3137ASUV4 | FREDDIE MAC FHR 4094 CA | | | | | 2.0 | 15 Aug 2039 | | |
| | | Local | 6,698,216.000 | 100.415848 | 6,726,070.42 | 98.054200 | 6,567,882.11 | -158,188.31 | 0.75 |
| Original Face: | | Base | 10,000,000.000 | 100.415848 | 6,726,070.42 | 98.054200 | 6,567,882.11 | -158,188.31 | 0.75 |
| 3137AUBR9 | FREDDIE MAC FHR 4111 AG | | | | | 1.75 | 15 Aug 2039 | | |
| | | Local | 19,975,370.400 | 100.933460 | 20,161,832.42 | 99.172700 | 19,810,114.16 | -351,718.26 | 2.26 |
| Original Face: | | Base | 29,723,368.000 | 100.933460 | 20,161,832.42 | 99.172700 | 19,810,114.16 | -351,718.26 | 2.26 |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.0 | 15 Feb 2042 | | |
| | | Local | 3,459,376.150 | 101.991710 | 3,528,276.89 | 98.988800 | 3,424,394.94 | -103,881.95 | 0.39 |
| Original Face: | | Base | 9,815,000.000 | 101.991710 | 3,528,276.89 | 98.988800 | 3,424,394.94 | -103,881.95 | 0.39 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.0 | 15 Sep 2030 | | |
| | | Local | 3,002,971.200 | 102.444780 | 3,076,387.24 | 101.508700 | 3,048,277.03 | -28,110.21 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 102.444780 | 3,076,387.24 | 101.508700 | 3,048,277.03 | -28,110.21 | 0.35 |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.5 | 25 Oct 2031 | | |
| | | Local | 2,629,460.860 | 112.564437 | 2,959,837.81 | 114.927800 | 3,021,981.52 | 62,143.71 | 0.35 |
| Original Face: | | Base | 12,777,000.000 | 112.564437 | 2,959,837.81 | 114.927800 | 3,021,981.52 | 62,143.71 | 0.35 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 687,578.500 | 106.754211 | 734,019.00 | 108.613400 | 746,802.39 | 12,783.39 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 106.754211 | 734,019.00 | 108.613400 | 746,802.39 | 12,783.39 | 0.09 |
| 31397QKZ0 | FANNIE MAE FNR 2011 4 JP | | | | | 4.0 | 25 Jun 2039 | | |
| | | Local | 455,428.610 | 104.016731 | 473,721.95 | 101.438100 | 461,978.13 | -11,743.82 | 0.05 |
| Original Face: | | Base | 7,000,000.000 | 104.016731 | 473,721.95 | 101.438100 | 461,978.13 | -11,743.82 | 0.05 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.0 | 25 Jul 2041 | | |
| | | Local | 923,047.600 | 105.079148 | 969,930.55 | 107.411100 | 991,455.58 | 21,525.03 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 105.079148 | 969,930.55 | 107.411100 | 991,455.58 | 21,525.03 | 0.11 |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.0 | 15 Apr 2029 | | |
| | | Local | 1,555,208.640 | 103.924295 | 1,616,239.61 | 105.519500 | 1,641,048.38 | 24,808.77 | 0.19 |
| Original Face: | | Base | 16,000,000.000 | 103.924295 | 1,616,239.61 | 105.519500 | 1,641,048.38 | 24,808.77 | 0.19 |
| 31398RXD2 | FANNIE MAE FNR 2010 58 BA | | | | | 4.0 | 25 Dec 2024 | | |
| | | Local | 459,415.400 | 101.866698 | 467,991.30 | 101.922700 | 468,248.58 | 257.28 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 101.866698 | 467,991.30 | 101.922700 | 468,248.58 | 257.28 | 0.05 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 709,202.700 | 106.216783 | 753,292.29 | 107.466200 | 762,153.19 | 8,860.90 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 106.216783 | 753,292.29 | 107.466200 | 762,153.19 | 8,860.90 | 0.09 |
| 31771EAB7 | FICO STRIP PRN 2 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 9,650,000.000 | 97.863724 | 9,443,849.41 | 97.593700 | 9,417,792.05 | -26,057.36 | 1.08 |
| | | Base | | 97.863724 | 9,443,849.41 | 97.593700 | 9,417,792.05 | -26,057.36 | 1.08 |
| 31771EAC5 | FICO STRIP PRN 3 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 97.863724 | 9,786,372.44 | 97.583100 | 9,758,310.00 | -28,062.44 | 1.12 |
| | | Base | | 97.863724 | 9,786,372.44 | 97.583100 | 9,758,310.00 | -28,062.44 | 1.12 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 31771EAD3 | FICO STRIP PRN 4 DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.095085 | 9,809,508.48 | 97.817600 | 9,781,760.00 | -27,748.48 | 1.12 |
| | | Base | | 98.095085 | 9,809,508.48 | 97.817600 | 9,781,760.00 | -27,748.48 | 1.12 |
| 31771EAJ0 | FICO STRIP PRN 9 DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 5,810,000.000 | 98.095085 | 5,699,324.43 | 97.820300 | 5,683,359.43 | -15,965.00 | 0.65 |
| | | Base | | 98.095085 | 5,699,324.43 | 97.820300 | 5,683,359.43 | -15,965.00 | 0.65 |
| 31771EAK7 | FICO STRIP PRN10 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 97.863724 | 9,786,372.44 | 97.595300 | 9,759,530.00 | -26,842.44 | 1.12 |
| | | Base | | 97.863724 | 9,786,372.44 | 97.595300 | 9,759,530.00 | -26,842.44 | 1.12 |
| 31771EAL5 | FICO STRIP PRN11 DEBENTURES 02/18 0.00000 | | | | | | 08 Feb 2018 | | |
| | | Local | 10,000,000.000 | 97.524029 | 9,752,402.94 | 97.463100 | 9,746,310.00 | -6,092.94 | 1.11 |
| | | Base | | 97.524029 | 9,752,402.94 | 97.463100 | 9,746,310.00 | -6,092.94 | 1.11 |
| 31771KAB3 | FICO STRIP PRIN DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.054987 | 9,805,498.71 | 97.809000 | 9,780,900.00 | -24,598.71 | 1.12 |
| | | Base | | 98.054987 | 9,805,498.71 | 97.809000 | 9,780,900.00 | -24,598.71 | 1.12 |
| 31771KAC1 | FICO STRIP PRIN DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.095085 | 9,809,508.48 | 97.817600 | 9,781,760.00 | -27,748.48 | 1.12 |
| | | Base | | 98.095085 | 9,809,508.48 | 97.817600 | 9,781,760.00 | -27,748.48 | 1.12 |
| 31771KAD9 | FICO STRIP PRIN DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 97.810512 | 9,781,051.16 | 97.593700 | 9,759,370.00 | -21,681.16 | 1.12 |
| | | Base | | 97.810512 | 9,781,051.16 | 97.593700 | 9,759,370.00 | -21,681.16 | 1.12 |
| 31771KAE7 | FICO STRIP PRN DEBENTURES 02/18 0.00000 | | | | | | 08 Feb 2018 | | |
| | | Local | 10,000,000.000 | 97.558252 | 9,755,825.19 | 97.463100 | 9,746,310.00 | -9,515.19 | 1.11 |
| | | Base | | 97.558252 | 9,755,825.19 | 97.463100 | 9,746,310.00 | -9,515.19 | 1.11 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 2.5 | 20 Apr 2042 | | |
| | | Local | 4,499,296.000 | 103.295440 | 4,647,567.61 | 103.254744 | 4,645,736.57 | -1,831.04 | 0.53 |
| Original Face: | | Base | 9,875,825.000 | 103.295440 | 4,647,567.61 | 103.254744 | 4,645,736.57 | -1,831.04 | 0.53 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.0 | 20 Aug 2041 | | |
| | | Local | 7,363,073.500 | 101.202630 | 7,451,624.00 | 98.868200 | 7,279,738.23 | -171,885.77 | 0.83 |
| Original Face: | | Base | 10,000,000.000 | 101.202630 | 7,451,624.00 | 98.868200 | 7,279,738.23 | -171,885.77 | 0.83 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.1240063 | 30 Apr 2017 | | |
| | | | 10,000,000.000 | Local | 99.989895 | 9,998,989.52 | 100.059300 | 10,005,930.00 | 6,940.48 | 1.14 |
| | | | | Base | 99.989895 | 9,998,989.52 | 100.059300 | 10,005,930.00 | 6,940.48 | 1.14 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 570,573,183.270 | Local | | 571,583,214.13 | | 568,774,594.89 | -2,808,619.24 | 64.99 |
| | Original Face: | | 295,821,631.000 | Base | | 571,583,214.23 | | 568,774,594.89 | -2,808,619.34 | 64.99 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 570,573,183.270 | Base | | 571,583,214.23 | | 568,774,594.89 | -2,808,619.34 | 64.99 |
| | Original Face: | | 295,821,631.000 | | | | | | |

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

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 876,979,830.250 | Base | 877,989,861.21 | | 875,181,241.87 | -2,808,619.34 | 100.00 |
| Original Face: | | 295,821,631.000 | | | | | | |

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# Issue has not been redenominated but Local is converted



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 0027A1W96 | ABBEY NATIONAL NA LL | | | | 0.14 | 09 Sep 2015 | | |
| | 30,000,000.000 | Local | 99.996889 | 29,999,066.67 | 99.996889 | 29,999,066.67 | 0.00 | 2.92 |
| | | Base | 99.996889 | 29,999,066.67 | 99.996889 | 29,999,066.67 | 0.00 | 2.92 |
| 00282DXF2 | ABBOT LABORATORIES | | | | 0.14 | 15 Oct 2015 | | |
| | 15,750,000.000 | Local | 99.982889 | 15,747,305.00 | 99.982889 | 15,747,305.00 | 0.00 | 1.53 |
| | | Base | 99.982889 | 15,747,305.00 | 99.982889 | 15,747,305.00 | 0.00 | 1.53 |
| 02665KWR4 | AMERICAN HONDA FINAN | | | | 0.12 | 25 Sep 2015 | | |
| | 15,000,000.000 | Local | 99.992000 | 14,998,800.00 | 99.992000 | 14,998,800.00 | 0.00 | 1.46 |
| | | Base | 99.992000 | 14,998,800.00 | 99.992000 | 14,998,800.00 | 0.00 | 1.46 |
| 04821UWU2 | ATLANTIC ASSET SECUR | | | | 0.17 | 28 Sep 2015 | | |
| | 20,000,000.000 | Local | 99.987250 | 19,997,450.00 | 99.987250 | 19,997,450.00 | 0.00 | 1.95 |
| | | Base | 99.987250 | 19,997,450.00 | 99.987250 | 19,997,450.00 | 0.00 | 1.95 |
| 06538CWJ6 | BANK TOKYO MIT UFJ NY | | | | 0.2 | 18 Sep 2015 | | |
| | 30,000,000.000 | Local | 99.990556 | 29,997,166.67 | 99.990556 | 29,997,166.67 | 0.00 | 2.92 |
| | | Base | 99.990556 | 29,997,166.67 | 99.990556 | 29,997,166.67 | 0.00 | 2.92 |
| 06945MW93 | BARTON CAPITAL CORP. | | | | 0.21 | 09 Sep 2015 | | |
| | 25,000,000.000 | Local | 99.995333 | 24,998,833.33 | 99.995333 | 24,998,833.33 | 0.00 | 2.43 |
| | | Base | 99.995333 | 24,998,833.33 | 99.995333 | 24,998,833.33 | 0.00 | 2.43 |
| 06945MX27 | BARTON CAPITAL CORP. | | | | 0.22 | 02 Oct 2015 | | |
| | 10,000,000.000 | Local | 99.981056 | 9,998,105.55 | 99.981056 | 9,998,105.55 | 0.00 | 0.97 |
| | | Base | 99.981056 | 9,998,105.55 | 99.981056 | 9,998,105.55 | 0.00 | 0.97 |
| 07010KWM6 | BASIN ELEC PWR COOP | | | | 0.18 | 21 Sep 2015 | | |
| | 10,000,000.000 | Local | 99.990000 | 9,999,000.00 | 99.990000 | 9,999,000.00 | 0.00 | 0.97 |
| | | Base | 99.990000 | 9,999,000.00 | 99.990000 | 9,999,000.00 | 0.00 | 0.97 |
| 07010KWP9 | BASIN ELEC PWR COOP | | | | 0.17 | 23 Sep 2015 | | |
| | 4,940,000.000 | Local | 99.989611 | 4,939,486.79 | 99.989611 | 4,939,486.79 | 0.00 | 0.48 |
| | | Base | 99.989611 | 4,939,486.79 | 99.989611 | 4,939,486.79 | 0.00 | 0.48 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 07010KWU8 | BASIN ELEC PWR COOP | | | | 0.17 | 28 Sep 2015 | | |
| | 10,000,000.000 | Local | 99.987250 | 9,998,725.00 | 99.987250 | 9,998,725.00 | 0.00 | 0.97 |
| | | Base | 99.987250 | 9,998,725.00 | 99.987250 | 9,998,725.00 | 0.00 | 0.97 |
| 19121AAM3 | COCA-COLA COMPANY | | | | 0.39 | 21 Jan 2016 | | |
| | 25,000,000.000 | Local | 99.846167 | 24,961,541.66 | 99.889175 | 24,972,293.75 | 10,752.09 | 2.43 |
| | | Base | 99.846167 | 24,961,541.66 | 99.889175 | 24,972,293.75 | 10,752.09 | 2.43 |
| 38102KXD9 | GOLDEN FUNDING CORP | | | | 0.23 | 13 Oct 2015 | | |
| | 10,847,000.000 | Local | 99.973167 | 10,844,089.39 | 99.973167 | 10,844,089.39 | 0.00 | 1.06 |
| | | Base | 99.973167 | 10,844,089.39 | 99.973167 | 10,844,089.39 | 0.00 | 1.06 |
| 38346MX58 | GOTHAM FDG CORP | | | | 0.2 | 05 Oct 2015 | | |
| | 30,000,000.000 | Local | 99.981111 | 29,994,333.33 | 99.981111 | 29,994,333.33 | 0.00 | 2.92 |
| | | Base | 99.981111 | 29,994,333.33 | 99.981111 | 29,994,333.33 | 0.00 | 2.92 |
| 43851UZA4 | HONEYWELL INTERNATN' | | | | 0.26 | 10 Dec 2015 | | |
| | 20,000,000.000 | Local | 99.927778 | 19,985,555.56 | 99.929581 | 19,985,916.20 | 360.64 | 1.94 |
| | | Base | 99.927778 | 19,985,555.56 | 99.929581 | 19,985,916.20 | 360.64 | 1.94 |
| 45779QWR3 | INSTITUTIONAL SECURED | | | | 0.32 | 25 Sep 2015 | | |
| | 30,000,000.000 | Local | 99.978667 | 29,993,600.00 | 99.978667 | 29,993,600.00 | 0.00 | 2.92 |
| | | Base | 99.978667 | 29,993,600.00 | 99.978667 | 29,993,600.00 | 0.00 | 2.92 |
| 45856XW45 | INTERCONTINENTAL EXCHANGE | | | | 0.18 | 04 Sep 2015 | | |
| | 25,000,000.000 | Local | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 2.43 |
| | | Base | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 2.43 |
| 60689DHP1 | MIZUHO BANK LTD | | | | 0.29 | 19 Oct 2015 | | |
| | 30,000,000.000 | Local | 99.999332 | 29,999,799.47 | 99.999332 | 29,999,799.47 | 0.00 | 2.92 |
| | | Base | 99.999332 | 29,999,799.47 | 99.999332 | 29,999,799.47 | 0.00 | 2.92 |
| 62455BXS9 | MOUNTCLIFF | | | | 0.3 | 26 Oct 2015 | | |
| | 30,000,000.000 | Local | 99.954167 | 29,986,250.00 | 99.954167 | 29,986,250.00 | 0.00 | 2.92 |
| | | Base | 99.954167 | 29,986,250.00 | 99.954167 | 29,986,250.00 | 0.00 | 2.92 |
| 63743DWG2 | NATL RURAL UTIL COOP | | | | 0.14 | 16 Sep 2015 | | |
| | 10,000,000.000 | Local | 99.994167 | 9,999,416.66 | 99.994167 | 9,999,416.66 | 0.00 | 0.97 |
| | | Base | 99.994167 | 9,999,416.66 | 99.994167 | 9,999,416.66 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 66844DW32 | NORTHWESTERN UNIVERS | | | | | 0.17 | 03 Sep 2015 | | |
| | | 20,000,000.000 | Local | 99.999056 | 19,999,811.11 | 99.999056 | 19,999,811.11 | 0.00 | 1.95 |
| | | | Base | 99.999056 | 19,999,811.11 | 99.999056 | 19,999,811.11 | 0.00 | 1.95 |
| 71838MW22 | PHILIP MORRIS INTL | | | | | 0.1 | 02 Sep 2015 | | |
| | | 25,000,000.000 | Local | 99.999722 | 24,999,930.56 | 99.999722 | 24,999,930.56 | 0.00 | 2.43 |
| | | | Base | 99.999722 | 24,999,930.56 | 99.999722 | 24,999,930.56 | 0.00 | 2.43 |
| 72018UW16 | PIEDMONT NATURAL GAS CO. | | | | | 0.18 | 01 Sep 2015 | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.97 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.97 |
| 72018UW81 | PIEDMONT NATURAL GAS CO. | | | | | 0.16 | 08 Sep 2015 | | |
| | | 5,000,000.000 | Local | 99.996889 | 4,999,844.45 | 99.996889 | 4,999,844.45 | 0.00 | 0.49 |
| | | | Base | 99.996889 | 4,999,844.45 | 99.996889 | 4,999,844.45 | 0.00 | 0.49 |
| 72018UWB4 | PIEDMONT NATURAL GAS CO. | | | | | 0.17 | 11 Sep 2015 | | |
| | | 4,250,000.000 | Local | 99.995278 | 4,249,799.31 | 99.995278 | 4,249,799.31 | 0.00 | 0.41 |
| | | | Base | 99.995278 | 4,249,799.31 | 99.995278 | 4,249,799.31 | 0.00 | 0.41 |
| 86562LXS6 | SUMITOMO MTSU BKG CORP | | | | | 0.28 | 26 Oct 2015 | | |
| | | 30,000,000.000 | Local | 99.957222 | 29,987,166.67 | 99.957222 | 29,987,166.67 | 0.00 | 2.92 |
| | | | Base | 99.957222 | 29,987,166.67 | 99.957222 | 29,987,166.67 | 0.00 | 2.92 |
| 87019RAT3 | SWEDBANK | | | | | 0.43 | 27 Jan 2016 | | |
| | | 15,000,000.000 | Local | 99.823222 | 14,973,483.33 | 99.835272 | 14,975,290.80 | 1,807.47 | 1.46 |
| | | | Base | 99.823222 | 14,973,483.33 | 99.835272 | 14,975,290.80 | 1,807.47 | 1.46 |
| 89233HXM1 | TOYOTA MOTOR CREDIT | | | | | 0.17 | 21 Oct 2015 | | |
| | | 30,000,000.000 | Local | 99.976389 | 29,992,916.67 | 99.976389 | 29,992,916.67 | 0.00 | 2.92 |
| | | | Base | 99.976389 | 29,992,916.67 | 99.976389 | 29,992,916.67 | 0.00 | 2.92 |
| 89233HYA6 | TOYOTA MOTOR CREDIT | | | | | 0.24 | 10 Nov 2015 | | |
| | | 10,000,000.000 | Local | 99.953333 | 9,995,333.33 | 99.953333 | 9,995,333.33 | 0.00 | 0.97 |
| | | | Base | 99.953333 | 9,995,333.33 | 99.953333 | 9,995,333.33 | 0.00 | 0.97 |
| 91842MX56 | VW CR INC | | | | | 0.17 | 05 Oct 2015 | | |
| | | 25,000,000.000 | Local | 99.983944 | 24,995,986.11 | 99.983944 | 24,995,986.11 | 0.00 | 2.43 |
| | | | Base | 99.983944 | 24,995,986.11 | 99.983944 | 24,995,986.11 | 0.00 | 2.43 |

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**Base Currency: 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 | 10 Sep 2015 | | |
| | | Local | 3,001,949.560 | 100.000000 | 3,001,949.56 | 100.000000 | 3,001,949.56 | 0.00 | 0.29 |
| | | Base | | 100.000000 | 3,001,949.56 | 100.000000 | 3,001,949.56 | 0.00 | 0.29 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 17 Sep 2015 | | |
| | | Local | 8,004,524.670 | 100.000000 | 8,004,524.67 | 100.000000 | 8,004,524.67 | 0.00 | 0.78 |
| | | Base | | 100.000000 | 8,004,524.67 | 100.000000 | 8,004,524.67 | 0.00 | 0.78 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 15 Oct 2015 | | |
| | | Local | 2,350,372.890 | 100.000000 | 2,350,372.89 | 100.000000 | 2,350,372.89 | 0.00 | 0.23 |
| | | Base | | 100.000000 | 2,350,372.89 | 100.000000 | 2,350,372.89 | 0.00 | 0.23 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 17 Dec 2015 | | |
| | | Local | 7,497,854.630 | 100.000000 | 7,497,854.63 | 100.000000 | 7,497,854.63 | 0.00 | 0.73 |
| | | Base | | 100.000000 | 7,497,854.63 | 100.000000 | 7,497,854.63 | 0.00 | 0.73 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 07 Jan 2016 | | |
| | | Local | 4,065,023.190 | 100.000000 | 4,065,023.19 | 100.000000 | 4,065,023.19 | 0.00 | 0.40 |
| | | Base | | 100.000000 | 4,065,023.19 | 100.000000 | 4,065,023.19 | 0.00 | 0.40 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 11 Feb 2016 | | |
| | | Local | 5,566,717.240 | 100.000000 | 5,566,717.24 | 100.000000 | 5,566,717.24 | 0.00 | 0.54 |
| | | Base | | 100.000000 | 5,566,717.24 | 100.000000 | 5,566,717.24 | 0.00 | 0.54 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 10 Mar 2016 | | |
| | | Local | 2,997,560.970 | 100.000000 | 2,997,560.97 | 100.000000 | 2,997,560.97 | 0.00 | 0.29 |
| | | Base | | 100.000000 | 2,997,560.97 | 100.000000 | 2,997,560.97 | 0.00 | 0.29 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 09 Jun 2016 | | |
| | | Local | 5,641,012.180 | 100.000000 | 5,641,012.18 | 100.000000 | 5,641,012.18 | 0.00 | 0.55 |
| | | Base | | 100.000000 | 5,641,012.18 | 100.000000 | 5,641,012.18 | 0.00 | 0.55 |
| 92646LWM8 | VICTORY RECEIVABLES | | | | | 0.2 | 21 Sep 2015 | | |
| | | Local | 10,000,000.000 | 99.988889 | 9,998,888.89 | 99.988889 | 9,998,888.89 | 0.00 | 0.97 |
| | | Base | | 99.988889 | 9,998,888.89 | 99.988889 | 9,998,888.89 | 0.00 | 0.97 |
| 94988EGD4 | WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH | | | | | 0.34275 | 03 May 2016 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.077000 | 20,015,400.00 | 15,400.00 | 1.95 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.077000 | 20,015,400.00 | 15,400.00 | 1.95 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 96327SWG3 | WHEELS INC | | | | 0.17 | 16 Sep 2015 | | |
| | 10,000,000.000 | Local | 99.992917 | 9,999,291.67 | 99.992917 | 9,999,291.67 | 0.00 | 0.97 |
| | | Base | 99.992917 | 9,999,291.67 | 99.992917 | 9,999,291.67 | 0.00 | 0.97 |
| 96327SXE7 | WHEELS INC | | | | 0.21 | 14 Oct 2015 | | |
| | 25,000,000.000 | Local | 99.974917 | 24,993,729.16 | 99.974917 | 24,993,729.16 | 0.00 | 2.43 |
| | | Base | 99.974917 | 24,993,729.16 | 99.974917 | 24,993,729.16 | 0.00 | 2.43 |
| 979QHT009 | WELLS FARGO REPO | | | | 0.1 | 03 Sep 2015 | | |
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 14.59 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 14.59 |
| 979QRC005 | BANK OF AMERICA REPO | | | | 0.1 | 01 Sep 2015 | | |
| | 5,173,053.260 | Local | 100.000000 | 5,173,053.26 | 100.000000 | 5,173,053.26 | 0.00 | 0.50 |
| | | Base | 100.000000 | 5,173,053.26 | 100.000000 | 5,173,053.26 | 0.00 | 0.50 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | 0.24 | 01 Sep 2015 | | |
| | 20,360,343.690 | Local | 100.000000 | 20,360,343.69 | 100.000000 | 20,360,343.69 | 0.00 | 1.98 |
| | | Base | 100.000000 | 20,360,343.69 | 100.000000 | 20,360,343.69 | 0.00 | 1.98 |
| **US DOLLAR Total** | | | | | | | | |
| | 835,445,412.280 | Local | | 835,282,743.62 | | 835,311,063.82 | 28,320.20 | 81.27 |
| | | Base | | 835,282,743.62 | | 835,311,063.82 | 28,320.20 | 81.27 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 835,445,412.280 | Base | | 835,282,743.62 | | 835,311,063.82 | 28,320.20 | 81.27 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 023135AK2 | AMAZON.COM INC SR UNSECURED 11/15 0.65 | | | | 0.65 | 27 Nov 2015 | | |
| | 1,898,000.000 | Local | 100.026250 | 1,898,498.23 | 100.026250 | 1,898,498.23 | 0.00 | 0.18 |
| | | Base | 100.026250 | 1,898,498.23 | 100.026250 | 1,898,498.23 | 0.00 | 0.18 |
| 02665WAN1 | AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR | | | | 0.2843 | 07 Oct 2015 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.97 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06406HCD9 | BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7 | | | | | 0.7 | 23 Oct 2015 | | |
| | | Local | 5,000,000.000 | 100.023446 | 5,001,172.32 | 100.023446 | 5,001,172.32 | 0.00 | 0.49 |
| | | Base | | 100.023446 | 5,001,172.32 | 100.023446 | 5,001,172.32 | 0.00 | 0.49 |
| 066365BX4 | DEUTSCHE BANK TRUST CORP SUBORDINATED 11/15 7.5 | | | | | 7.5 | 15 Nov 2015 | | |
| | | Local | 3,625,000.000 | 101.338497 | 3,673,520.51 | 101.338497 | 3,673,520.51 | 0.00 | 0.36 |
| | | Base | | 101.338497 | 3,673,520.51 | 101.338497 | 3,673,520.51 | 0.00 | 0.36 |
| 12592YAA2 | CNH EQUIPMENT TRUST CNH 2015 B A1 | | | | | 0.38 | 03 Jun 2016 | | |
| | | Local | 15,800,485.320 | 100.000000 | 15,800,485.32 | 100.000100 | 15,800,501.12 | 15.80 | 1.54 |
| | Original Face: | Base | 20,000,000.000 | 100.000000 | 15,800,485.32 | 100.000100 | 15,800,501.12 | 15.80 | 1.54 |
| 14313VAA2 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A1 | | | | | 0.4 | 15 Aug 2016 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000700 | 10,000,070.00 | 70.00 | 0.97 |
| | Original Face: | Base | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000700 | 10,000,070.00 | 70.00 | 0.97 |
| 14313WAA0 | CARMAX AUTO OWNER TRUST CARMX 2015 1 A1 | | | | | 0.24 | 15 Mar 2016 | | |
| | | Local | 1,092,996.640 | 100.000000 | 1,092,996.64 | 99.988400 | 1,092,869.85 | -126.79 | 0.11 |
| | Original Face: | Base | 12,000,000.000 | 100.000000 | 1,092,996.64 | 99.988400 | 1,092,869.85 | -126.79 | 0.11 |
| 17275RAM4 | CISCO SYSTEMS INC SR UNSECURED 09/15 VAR | | | | | 0.3325 | 03 Sep 2015 | | |
| | | Local | 7,000,000.000 | 100.000290 | 7,000,020.32 | 100.000290 | 7,000,020.32 | 0.00 | 0.68 |
| | | Base | | 100.000290 | 7,000,020.32 | 100.000290 | 7,000,020.32 | 0.00 | 0.68 |
| 29372EBG2 | ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A1 144A | | | | | 0.36 | 20 Mar 2016 | | |
| | | Local | 5,840,123.760 | 100.000000 | 5,840,123.76 | 100.000000 | 5,840,123.76 | 0.00 | 0.57 |
| | Original Face: | Base | 15,000,000.000 | 100.000000 | 5,840,123.76 | 100.000000 | 5,840,123.76 | 0.00 | 0.57 |
| 29372EBK3 | ENTERPRISE FLEET FINANCING LLC EFF 2015 2 A1 144A | | | | | 0.45 | 20 Jul 2016 | | |
| | | Local | 14,666,813.880 | 100.000000 | 14,666,813.88 | 99.657800 | 14,616,624.04 | -50,189.84 | 1.42 |
| | Original Face: | Base | 18,000,000.000 | 100.000000 | 14,666,813.88 | 99.657800 | 14,616,624.04 | -50,189.84 | 1.42 |
| 3130A15Z7 | FEDERAL HOME LOAN BANKS BONDS 09/15 VAR | | | | | 0.178 | 17 Sep 2015 | | |
| | | Local | 10,000,000.000 | 99.999540 | 9,999,954.04 | 99.999540 | 9,999,954.04 | 0.00 | 0.97 |
| | | Base | | 99.999540 | 9,999,954.04 | 99.999540 | 9,999,954.04 | 0.00 | 0.97 |
| 3130A1ES3 | FEDERAL HOME LOAN BANK BONDS 09/15 VAR | | | | | 0.176 | 21 Sep 2015 | | |
| | | Local | 10,000,000.000 | 100.000797 | 10,000,079.69 | 100.000797 | 10,000,079.69 | 0.00 | 0.97 |
| | | Base | | 100.000797 | 10,000,079.69 | 100.000797 | 10,000,079.69 | 0.00 | 0.97 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31315KNU0 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/15 0.00000 | | | | | 0.01 | 03 Nov 2015 | | |
| | | Local | 25,000,000.000 | 99.968500 | 24,992,125.00 | 99.968500 | 24,992,125.00 | 0.00 | 2.43 |
| | | Base | | 99.968500 | 24,992,125.00 | 99.968500 | 24,992,125.00 | 0.00 | 2.43 |
| 3133EDA77 | FEDERAL FARM CREDIT BANK BONDS 06/16 VAR | | | | | 0.27 | 20 Jun 2016 | | |
| | | Local | 15,550,000.000 | 100.077087 | 15,561,987.01 | 100.069900 | 15,560,869.45 | -1,117.56 | 1.51 |
| | | Base | | 100.077087 | 15,561,987.01 | 100.069900 | 15,560,869.45 | -1,117.56 | 1.51 |
| 34530TAA2 | FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A1 144A | | | | | 0.32 | 16 May 2016 | | |
| | | Local | 7,444,411.610 | 100.000000 | 7,444,411.61 | 100.000000 | 7,444,411.61 | 0.00 | 0.72 |
| Original Face: | | Base | 16,250,000.000 | 100.000000 | 7,444,411.61 | 100.000000 | 7,444,411.61 | 0.00 | 0.72 |
| 38013GAA7 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 2 A1 | | | | | 0.38 | 20 Jun 2016 | | |
| | | Local | 11,795,481.680 | 100.000000 | 11,795,481.68 | 100.000100 | 11,795,493.48 | 11.80 | 1.15 |
| Original Face: | | Base | 20,000,000.000 | 100.000000 | 11,795,481.68 | 100.000100 | 11,795,493.48 | 11.80 | 1.15 |
| 41284CAA2 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 2 A1 | | | | | 0.35 | 16 May 2016 | | |
| | | Local | 2,408,775.590 | 100.000000 | 2,408,775.59 | 100.000000 | 2,408,775.59 | 0.00 | 0.23 |
| Original Face: | | Base | 7,750,000.000 | 100.000000 | 2,408,775.59 | 100.000000 | 2,408,775.59 | 0.00 | 0.23 |
| 43814KAA9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1 | | | | | 0.24 | 16 Feb 2016 | | |
| | | Local | 1,517,579.300 | 100.000000 | 1,517,579.30 | 100.000000 | 1,517,579.30 | 0.00 | 0.15 |
| Original Face: | | Base | 9,000,000.000 | 100.000000 | 1,517,579.30 | 100.000000 | 1,517,579.30 | 0.00 | 0.15 |
| 44890YAA4 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A1 | | | | | 0.33 | 15 Apr 2016 | | |
| | | Local | 2,967,980.210 | 100.000000 | 2,967,980.21 | 100.000000 | 2,967,980.21 | 0.00 | 0.29 |
| Original Face: | | Base | 9,500,000.000 | 100.000000 | 2,967,980.21 | 100.000000 | 2,967,980.21 | 0.00 | 0.29 |
| 58772PAA6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A1 | | | | | 0.01 | 15 Aug 2016 | | |
| | | Local | 12,390,865.420 | 100.000000 | 12,390,865.42 | 99.942700 | 12,383,765.45 | -7,099.97 | 1.20 |
| Original Face: | | Base | 17,000,000.000 | 100.000000 | 12,390,865.42 | 99.942700 | 12,383,765.45 | -7,099.97 | 1.20 |
| 59018YRZ6 | BANK OF AMERICA CORP SR UNSECURED 09/15 5.3 | | | | | 5.3 | 30 Sep 2015 | | |
| | | Local | 1,000,000.000 | 100.375229 | 1,003,752.29 | 100.375229 | 1,003,752.29 | 0.00 | 0.10 |
| | | Base | | 100.375229 | 1,003,752.29 | 100.375229 | 1,003,752.29 | 0.00 | 0.10 |
| 73329BAA4 | PORSCHE INNOVATIVE LEASE OWNER PILOT 2015 1 A1 144A | | | | | 0.32 | 23 May 2016 | | |
| | | Local | 7,810,378.920 | 100.000000 | 7,810,378.92 | 100.000000 | 7,810,378.92 | 0.00 | 0.76 |
| Original Face: | | Base | 17,000,000.000 | 100.000000 | 7,810,378.92 | 100.000000 | 7,810,378.92 | 0.00 | 0.76 |

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

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 90290XAA5 | USAA AUTO OWNER TRUST USAOT 2015 1 A1 | | | | | 0.38 | 15 Aug 2016 | | |
| | | Local | 9,672,497.030 | 100.000000 | 9,672,497.03 | 99.974500 | 9,670,030.54 | -2,466.49 | 0.94 |
| | Original Face: | Base | 11,500,000.000 | 100.000000 | 9,672,497.03 | 99.974500 | 9,670,030.54 | -2,466.49 | 0.94 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 192,481,389.360 | | 192,539,498.77 | | 192,478,595.72 | -60,903.05 | 18.73 |
| | Original Face: | Base | 183,000,000.000 | | 192,539,498.77 | | 192,478,595.72 | -60,903.05 | 18.73 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 192,481,389.360 | | 192,539,498.77 | | 192,478,595.72 | -60,903.05 | 18.73 |
| | Original Face: | | 183,000,000.000 | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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** | | | | | | | | |
| | | 1,027,926,801.640 | Base | 1,027,822,242.39 | | 1,027,789,659.54 | -32,582.85 | 100.00 |
| Original Face: | | 183,000,000.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | 30.640 | Local | 1.000000 | 30.64 | 1.000000 | 30.64 | 0.00 | 0.00 |
| | | | Base | 1.000000 | 30.64 | 1.000000 | 30.64 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 30.640 | Local | | 30.64 | | 30.64 | 0.00 | 0.00 |
| | | | Base | | 30.64 | | 30.64 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | 30.640 | Base | | 30.64 | | 30.64 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796EX3 | TREASURY BILL 09/15 0.00000 | | | | | 0.075 | 17 Sep 2015 | | |
| | | 20,000,000.000 | Local | 99.996667 | 19,999,333.33 | 99.996667 | 19,999,333.33 | 0.00 | 2.13 |
| | | | Base | 99.996667 | 19,999,333.33 | 99.996667 | 19,999,333.33 | 0.00 | 2.13 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.2305 | 04 Feb 2016 | | |
| | | 10,000,000.000 | Local | 99.900117 | 9,990,011.67 | 99.929900 | 9,992,990.00 | 2,978.33 | 1.07 |
| | | | Base | 99.900117 | 9,990,011.67 | 99.929900 | 9,992,990.00 | 2,978.33 | 1.07 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.2005 | 03 Mar 2016 | | |
| | | 30,000,000.000 | Local | 99.892156 | 29,967,646.66 | 99.864900 | 29,959,470.00 | -8,176.66 | 3.19 |
| | | | Base | 99.892156 | 29,967,646.66 | 99.864900 | 29,959,470.00 | -8,176.66 | 3.19 |
| 912796GE3 | UNITED STATES TREAS BILLS DT 09/15 0.00000 | | | | | 0.055 | 10 Sep 2015 | | |
| | | 40,020,000.000 | Local | 99.997938 | 40,019,174.64 | 99.997938 | 40,019,174.64 | 0.00 | 4.27 |
| | | | Base | 99.997938 | 40,019,174.64 | 99.997938 | 40,019,174.64 | 0.00 | 4.27 |
| 912796GF0 | TREASURY BILL 09/15 0.00000 | | | | | 0.1175 | 24 Sep 2015 | | |
| | | 5,000,000.000 | Local | 99.992493 | 4,999,624.65 | 99.992493 | 4,999,624.65 | 0.00 | 0.53 |
| | | | Base | 99.992493 | 4,999,624.65 | 99.992493 | 4,999,624.65 | 0.00 | 0.53 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796GJ2 | TREASURY BILL 10/15 0.00000 | | | | | 0.0955 | 08 Oct 2015 | | |
| | | Local | 30,000,000.000 | 99.990185 | 29,997,055.42 | 99.990185 | 29,997,055.42 | 0.00 | 3.20 |
| | | Base | | 99.990185 | 29,997,055.42 | 99.990185 | 29,997,055.42 | 0.00 | 3.20 |
| 912796GK9 | TREASURY BILL 10/15 0.00000 | | | | | 0.0905 | 22 Oct 2015 | | |
| | | Local | 20,000,000.000 | 99.987179 | 19,997,435.83 | 99.987179 | 19,997,435.83 | 0.00 | 2.13 |
| | | Base | | 99.987179 | 19,997,435.83 | 99.987179 | 19,997,435.83 | 0.00 | 2.13 |
| 912796GW3 | TREASURY BILL 07/16 0.00000 | | | | | 0.3105 | 21 Jul 2016 | | |
| | | Local | 10,000,000.000 | 99.720550 | 9,972,055.00 | 99.688900 | 9,968,890.00 | -3,165.00 | 1.06 |
| | | Base | | 99.720550 | 9,972,055.00 | 99.688900 | 9,968,890.00 | -3,165.00 | 1.06 |
| 912796HD4 | TREASURY BILL 02/16 0.00000 | | | | | 0.2 | 25 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.901667 | 19,980,333.34 | 99.882000 | 19,976,400.00 | -3,933.34 | 2.13 |
| | | Base | | 99.901667 | 19,980,333.34 | 99.882000 | 19,976,400.00 | -3,933.34 | 2.13 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 10 Sep 2015 | | |
| | | Local | 6,083,564.860 | 100.000000 | 6,083,564.86 | 100.000000 | 6,083,564.86 | 0.00 | 0.65 |
| | | Base | | 100.000000 | 6,083,564.86 | 100.000000 | 6,083,564.86 | 0.00 | 0.65 |
| 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 | 0.85 |
| | | Base | | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.85 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 08 Oct 2015 | | |
| | | Local | 3,517,684.440 | 100.000000 | 3,517,684.44 | 100.000000 | 3,517,684.44 | 0.00 | 0.37 |
| | | Base | | 100.000000 | 3,517,684.44 | 100.000000 | 3,517,684.44 | 0.00 | 0.37 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 17 Dec 2015 | | |
| | | Local | 2,663,657.550 | 100.000000 | 2,663,657.55 | 100.000000 | 2,663,657.55 | 0.00 | 0.28 |
| | | Base | | 100.000000 | 2,663,657.55 | 100.000000 | 2,663,657.55 | 0.00 | 0.28 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 07 Jan 2016 | | |
| | | Local | 1,944,245.270 | 100.000000 | 1,944,245.27 | 100.000000 | 1,944,245.27 | 0.00 | 0.21 |
| | | Base | | 100.000000 | 1,944,245.27 | 100.000000 | 1,944,245.27 | 0.00 | 0.21 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 14 Jan 2016 | | |
| | | Local | 3,543,612.560 | 100.000000 | 3,543,612.56 | 100.000000 | 3,543,612.56 | 0.00 | 0.38 |
| | | Base | | 100.000000 | 3,543,612.56 | 100.000000 | 3,543,612.56 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 0.49 |
| | | Base | | 100.000000 | 4,575,473.05 | 100.000000 | 4,575,473.05 | 0.00 | 0.49 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 10 Mar 2016 | | |
| | | Local | 4,014,193.120 | 100.000000 | 4,014,193.12 | 100.000000 | 4,014,193.12 | 0.00 | 0.43 |
| | | Base | | 100.000000 | 4,014,193.12 | 100.000000 | 4,014,193.12 | 0.00 | 0.43 |
| 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 | | | | | 0.23 | 01 Sep 2015 | | |
| | | Local | 105,517,705.530 | 100.000000 | 105,517,705.53 | 100.000000 | 105,517,705.53 | 0.00 | 11.25 |
| | | Base | | 100.000000 | 105,517,705.53 | 100.000000 | 105,517,705.53 | 0.00 | 11.25 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Sep 2015 | | |
| | | Local | 90,000,000.000 | 100.000000 | 90,000,000.00 | 100.000000 | 90,000,000.00 | 0.00 | 9.59 |
| | | Base | | 100.000000 | 90,000,000.00 | 100.000000 | 90,000,000.00 | 0.00 | 9.59 |
| 979QHT009 | WELLS FARGO REPO | | | | | 0.1 | 03 Sep 2015 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 15.99 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 15.99 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 0.24 | 01 Sep 2015 | | |
| | | Local | 68,324,908.380 | 100.000000 | 68,324,908.38 | 100.000000 | 68,324,908.38 | 0.00 | 7.28 |
| | | Base | | 100.000000 | 68,324,908.38 | 100.000000 | 68,324,908.38 | 0.00 | 7.28 |
| 979TUW001 | GUGGENHEIM SECURITIES REPO 08/14 VAR | | | | | 0.25 | 01 Sep 2015 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 5.33 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 5.33 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 683,454,044.760 | | 683,356,715.30 | | 683,344,418.63 | -12,296.67 | 72.85 |
| | | Base | | | 683,356,715.30 | | 683,344,418.63 | -12,296.67 | 72.85 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 683,454,044.760 | | 683,356,715.30 | | 683,344,418.63 | -12,296.67 | 72.85 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **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 | 100.161471 | 29,247,149.62 | 100.161471 | 29,247,149.62 | 0.00 | 3.12 |
| | | | | Base | 100.161471 | 29,247,149.62 | 100.161471 | 29,247,149.62 | 0.00 | 3.12 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.01 | 04 Feb 2016 | | |
| | | | 10,000,000.000 | Local | 99.913333 | 9,991,333.34 | 99.929900 | 9,992,990.00 | 1,656.66 | 1.07 |
| | | | | Base | 99.913333 | 9,991,333.34 | 99.929900 | 9,992,990.00 | 1,656.66 | 1.07 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.01 | 03 Mar 2016 | | |
| | | | 20,000,000.000 | Local | 99.876139 | 19,975,227.80 | 99.864900 | 19,972,980.00 | -2,247.80 | 2.13 |
| | | | | Base | 99.876139 | 19,975,227.80 | 99.864900 | 19,972,980.00 | -2,247.80 | 2.13 |
| 912828C40 | US TREASURY N/B 03/16 0.375 | | | | | 0.375 | 31 Mar 2016 | | |
| | | | 10,000,000.000 | Local | 100.046404 | 10,004,640.36 | 100.039100 | 10,003,910.00 | -730.36 | 1.07 |
| | | | | Base | 100.046404 | 10,004,640.36 | 100.039100 | 10,003,910.00 | -730.36 | 1.07 |
| 912828D31 | US TREASURY FRN 04/16 VAR | | | | | 0.119 | 30 Apr 2016 | | |
| | | | 20,000,000.000 | Local | 100.009406 | 20,001,881.22 | 100.035400 | 20,007,080.00 | 5,198.78 | 2.13 |
| | | | | Base | 100.009406 | 20,001,881.22 | 100.035400 | 20,007,080.00 | 5,198.78 | 2.13 |
| 912828EW6 | US TREASURY N/B 02/16 4.5 | | | | | 4.5 | 15 Feb 2016 | | |
| | | | 20,000,000.000 | Local | 101.954726 | 20,390,945.23 | 101.914100 | 20,382,820.00 | -8,125.23 | 2.17 |
| | | | | Base | 101.954726 | 20,390,945.23 | 101.914100 | 20,382,820.00 | -8,125.23 | 2.17 |
| 912828NZ9 | US TREASURY N/B 09/15 1.25 | | | | | 1.25 | 30 Sep 2015 | | |
| | | | 20,000,000.000 | Local | 100.089914 | 20,017,982.76 | 100.089914 | 20,017,982.76 | 0.00 | 2.13 |
| | | | | Base | 100.089914 | 20,017,982.76 | 100.089914 | 20,017,982.76 | 0.00 | 2.13 |
| 912828PE4 | US TREASURY N/B 10/15 1.25 | | | | | 1.25 | 31 Oct 2015 | | |
| | | | 20,000,000.000 | Local | 100.180888 | 20,036,177.60 | 100.180888 | 20,036,177.60 | 0.00 | 2.14 |
| | | | | Base | 100.180888 | 20,036,177.60 | 100.180888 | 20,036,177.60 | 0.00 | 2.14 |
| 912828PJ3 | US TREASURY N/B 11/15 1.375 | | | | | 1.375 | 30 Nov 2015 | | |
| | | | 10,000,000.000 | Local | 100.297112 | 10,029,711.18 | 100.309900 | 10,030,990.00 | 1,278.82 | 1.07 |
| | | | | Base | 100.297112 | 10,029,711.18 | 100.309900 | 10,030,990.00 | 1,278.82 | 1.07 |

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

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912828UM0 | WI TREASURY N/B 02/16 0.375 | | | | | 0.375 | 15 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.063889 | 10,006,388.94 | 100.044300 | 10,004,430.00 | -1,958.94 | 1.07 |
| | | | Base | 100.063889 | 10,006,388.94 | 100.044300 | 10,004,430.00 | -1,958.94 | 1.07 |
| 912828WB2 | US TREASURY N/B 10/15 0.25 | | | | | 0.25 | 31 Oct 2015 | | |
| | | 20,000,000.000 | Local | 100.022605 | 20,004,520.94 | 100.022605 | 20,004,520.94 | 0.00 | 2.13 |
| | | | Base | 100.022605 | 20,004,520.94 | 100.022605 | 20,004,520.94 | 0.00 | 2.13 |
| 912828WK2 | US TREASURY FRN 01/16 VAR | | | | | 0.095 | 31 Jan 2016 | | |
| | | 25,000,000.000 | Local | 99.997217 | 24,999,304.17 | 100.016900 | 25,004,225.00 | 4,920.83 | 2.67 |
| | | | Base | 99.997217 | 24,999,304.17 | 100.016900 | 25,004,225.00 | 4,920.83 | 2.67 |
| 912828WV8 | US TREASURY FRN 07/16 VAR | | | | | 0.12 | 31 Jul 2016 | | |
| | | 40,000,000.000 | Local | 100.003708 | 40,001,483.24 | 100.049800 | 40,019,920.00 | 18,436.76 | 4.27 |
| | | | Base | 100.003708 | 40,001,483.24 | 100.049800 | 40,019,920.00 | 18,436.76 | 4.27 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 254,200,000.000 | Local | | 254,706,746.40 | | 254,725,175.92 | 18,429.52 | 27.15 |
| | | | Base | | 254,706,746.40 | | 254,725,175.92 | 18,429.52 | 27.15 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 254,200,000.000 | Base | | 254,706,746.40 | | 254,725,175.92 | 18,429.52 | 27.15 |

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



Books Closed

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | 937,654,075.400 | Base | | 938,063,492.34 | | 938,069,625.19 | 6,132.85 | 100.00 |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 923TQUII9 | INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT | | | | | 0.01 | 31 Dec 2050 | | |
| | | Local | 10,996,813.510 | 100.000000 | 10,996,813.51 | 100.000000 | 10,996,813.51 | 0.00 | 3.67 |
| | | Base | | 100.000000 | 10,996,813.51 | 100.000000 | 10,996,813.51 | 0.00 | 3.67 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 10,996,813.510 | | 10,996,813.51 | | 10,996,813.51 | 0.00 | 3.67 |
| | | Base | | | 10,996,813.51 | | 10,996,813.51 | 0.00 | 3.67 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 10,996,813.510 | | 10,996,813.51 | | 10,996,813.51 | 0.00 | 3.67 |
| **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 | 102.729245 | 3,225,698.29 | 102.752000 | 3,226,412.80 | 714.51 | 1.08 |
| | | Base | | 102.729245 | 3,225,698.29 | 102.752000 | 3,226,412.80 | 714.51 | 1.08 |
| 03588HKT2 | ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5 | | | | | 5.0 | 01 Apr 2017 | | |
| | | Local | 2,440,000.000 | 107.070920 | 2,612,530.45 | 107.014000 | 2,611,141.60 | -1,388.85 | 0.87 |
| | | Base | | 107.070920 | 2,612,530.45 | 107.014000 | 2,611,141.60 | -1,388.85 | 0.87 |
| 04057PEC8 | ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5 | | | | | 5.0 | 01 Sep 2015 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.67 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.67 |
| 040649KC8 | ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5 | | | | | 5.0 | 01 Jul 2016 | | |
| | | Local | 2,245,000.000 | 103.648240 | 2,326,902.99 | 103.942000 | 2,333,497.90 | 6,594.91 | 0.78 |
| | | Base | | 103.648240 | 2,326,902.99 | 103.942000 | 2,333,497.90 | 6,594.91 | 0.78 |
| 040654PQ2 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 4,760,000.000 | 103.737143 | 4,937,887.99 | 103.831000 | 4,942,355.60 | 4,467.61 | 1.65 |
| | | Base | | 103.737143 | 4,937,887.99 | 103.831000 | 4,942,355.60 | 4,467.61 | 1.65 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 040654PS8 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5 | | | | | 5.0 | 01 Jul 2020 | | |
| | | Local | 2,380,000.000 | 103.728245 | 2,468,732.24 | 103.831000 | 2,471,177.80 | 2,445.56 | 0.82 |
| | | Base | | 103.728245 | 2,468,732.24 | 103.831000 | 2,471,177.80 | 2,445.56 | 0.82 |
| 040654PW9 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5 | | | | | 5.0 | 01 Jul 2024 | | |
| | | Local | 8,930,000.000 | 103.721430 | 9,262,323.71 | 103.831000 | 9,272,108.30 | 9,784.59 | 3.09 |
| | | Base | | 103.721430 | 9,262,323.71 | 103.831000 | 9,272,108.30 | 9,784.59 | 3.09 |
| 040654PX7 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5 | | | | | 5.0 | 01 Jul 2025 | | |
| | | Local | 1,035,000.000 | 103.678477 | 1,073,072.24 | 103.831000 | 1,074,650.85 | 1,578.61 | 0.36 |
| | | Base | | 103.678477 | 1,073,072.24 | 103.831000 | 1,074,650.85 | 1,578.61 | 0.36 |
| 040688MJ9 | ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3 | | | | | 3.0 | 01 Oct 2016 | | |
| | | Local | 7,800,000.000 | 102.836714 | 8,021,263.67 | 102.914000 | 8,027,292.00 | 6,028.33 | 2.68 |
| | | Base | | 102.836714 | 8,021,263.67 | 102.914000 | 8,027,292.00 | 6,028.33 | 2.68 |
| 05914FNN6 | BALTIMORE CNTY MD BAL 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 3,500,000.000 | 104.273788 | 3,649,582.58 | 104.339000 | 3,651,865.00 | 2,282.42 | 1.22 |
| | | Base | | 104.273788 | 3,649,582.58 | 104.339000 | 3,651,865.00 | 2,282.42 | 1.22 |
| 05914FVW7 | BALTIMORE CNTY MD BAL 08/16 FIXED 4 | | | | | 4.0 | 01 Aug 2016 | | |
| | | Local | 3,625,000.000 | 103.360273 | 3,746,809.88 | 103.429000 | 3,749,301.25 | 2,491.37 | 1.25 |
| | | Base | | 103.360273 | 3,746,809.88 | 103.429000 | 3,749,301.25 | 2,491.37 | 1.25 |
| 068743AW3 | BARROW CNTY GA BAR 10/22 FIXED 5 | | | | | 5.0 | 01 Oct 2022 | | |
| | | Local | 1,945,000.000 | 100.377410 | 1,952,340.63 | 100.380000 | 1,952,391.00 | 50.37 | 0.65 |
| | | Base | | 100.377410 | 1,952,340.63 | 100.380000 | 1,952,391.00 | 50.37 | 0.65 |
| 073900C75 | BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4 | | | | | 4.0 | 01 Mar 2017 | | |
| | | Local | 9,520,000.000 | 105.188749 | 10,013,968.90 | 105.082000 | 10,003,806.40 | -10,162.50 | 3.34 |
| | | Base | | 105.188749 | 10,013,968.90 | 105.082000 | 10,003,806.40 | -10,162.50 | 3.34 |
| 100853UF5 | BOSTON MA BOS 04/18 FIXED 5 | | | | | 5.0 | 01 Apr 2018 | | |
| | | Local | 7,175,000.000 | 110.336003 | 7,916,608.20 | 110.694000 | 7,942,294.50 | 25,686.30 | 2.65 |
| | | Base | | 110.336003 | 7,916,608.20 | 110.694000 | 7,942,294.50 | 25,686.30 | 2.65 |
| 100853VA5 | BOSTON MA BOS 04/17 FIXED 4 | | | | | 4.0 | 01 Apr 2017 | | |
| | | Local | 4,000,000.000 | 105.417861 | 4,216,714.42 | 105.428000 | 4,217,120.00 | 405.58 | 1.41 |
| | | Base | | 105.417861 | 4,216,714.42 | 105.428000 | 4,217,120.00 | 405.58 | 1.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 161045MC0 | CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5 | | | | | 5.0 | 01 Jul 2017 | | |
| | | Local | 4,160,000.000 | 108.017081 | 4,493,510.59 | 108.100000 | 4,496,960.00 | 3,449.41 | 1.50 |
| | | Base | | 108.017081 | 4,493,510.59 | 108.100000 | 4,496,960.00 | 3,449.41 | 1.50 |
| 194738S50 | COLLIN CNTY TX CLN 02/22 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2022 | | |
| | | Local | 2,120,000.000 | 101.820868 | 2,158,602.40 | 101.834000 | 2,158,880.80 | 278.40 | 0.72 |
| | | Base | | 101.820868 | 2,158,602.40 | 101.834000 | 2,158,880.80 | 278.40 | 0.72 |
| 194738S68 | COLLIN CNTY TX CLN 02/23 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2023 | | |
| | | Local | 2,215,000.000 | 101.820868 | 2,255,332.22 | 101.834000 | 2,255,623.10 | 290.88 | 0.75 |
| | | Base | | 101.820868 | 2,255,332.22 | 101.834000 | 2,255,623.10 | 290.88 | 0.75 |
| 194738S92 | COLLIN CNTY TX CLN 02/26 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2026 | | |
| | | Local | 7,215,000.000 | 101.820868 | 7,346,375.60 | 101.834000 | 7,347,323.10 | 947.50 | 2.45 |
| | | Base | | 101.820868 | 7,346,375.60 | 101.834000 | 7,347,323.10 | 947.50 | 2.45 |
| 222057GJ4 | COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 4,475,000.000 | 106.226714 | 4,753,645.45 | 106.463000 | 4,764,219.25 | 10,573.80 | 1.59 |
| | | Base | | 106.226714 | 4,753,645.45 | 106.463000 | 4,764,219.25 | 10,573.80 | 1.59 |
| 235219JZ6 | DALLAS TX DAL 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 5,950,000.000 | 106.508567 | 6,337,259.76 | 106.523000 | 6,338,118.50 | 858.74 | 2.11 |
| | | Base | | 106.508567 | 6,337,259.76 | 106.523000 | 6,338,118.50 | 858.74 | 2.11 |
| 235308VG5 | DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 2,985,000.000 | 106.383655 | 3,175,552.11 | 106.463000 | 3,177,920.55 | 2,368.44 | 1.06 |
| | | Base | | 106.383655 | 3,175,552.11 | 106.463000 | 3,177,920.55 | 2,368.44 | 1.06 |
| 239019H96 | DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3 | | | | | 3.0 | 01 Apr 2016 | | |
| | | Local | 3,845,000.000 | 101.567826 | 3,905,282.90 | 101.587000 | 3,906,020.15 | 737.25 | 1.30 |
| | | Base | | 101.567826 | 3,905,282.90 | 101.587000 | 3,906,020.15 | 737.25 | 1.30 |
| 257849QZ5 | DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2 | | | | | 2.0 | 15 Feb 2016 | | |
| | | Local | 1,540,000.000 | 100.741731 | 1,551,422.65 | 100.850000 | 1,553,090.00 | 1,667.35 | 0.52 |
| | | Base | | 100.741731 | 1,551,422.65 | 100.850000 | 1,553,090.00 | 1,667.35 | 0.52 |
| 257849RA9 | DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4 | | | | | 4.0 | 15 Feb 2017 | | |
| | | Local | 1,355,000.000 | 104.912841 | 1,421,569.00 | 105.020000 | 1,423,021.00 | 1,452.00 | 0.47 |
| | | Base | | 104.912841 | 1,421,569.00 | 105.020000 | 1,423,021.00 | 1,452.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 283822FZ2 | EL PASO TX WTR SWR REVENUE ELPUTL 03/16 FIXED 3 | | | | | 3.0 | 01 Mar 2016 | | |
| | | Local | 1,500,000.000 | 101.344971 | 1,520,174.57 | 101.343000 | 1,520,145.00 | -29.57 | 0.51 |
| | | Base | | 101.344971 | 1,520,174.57 | 101.343000 | 1,520,145.00 | -29.57 | 0.51 |
| 349515PG5 | FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5 | | | | | 5.0 | 15 Feb 2016 | | |
| | | Local | 2,140,000.000 | 102.148756 | 2,185,983.37 | 102.195000 | 2,186,973.00 | 989.63 | 0.73 |
| | | Base | | 102.148756 | 2,185,983.37 | 102.195000 | 2,186,973.00 | 989.63 | 0.73 |
| 358776EB4 | FRISCO TX FSC 02/16 FIXED 4 | | | | | 4.0 | 15 Feb 2016 | | |
| | | Local | 875,000.000 | 101.703594 | 889,906.45 | 101.745000 | 890,268.75 | 362.30 | 0.30 |
| | | Base | | 101.703594 | 889,906.45 | 101.745000 | 890,268.75 | 362.30 | 0.30 |
| 365653HF4 | GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5 | | | | | 5.0 | 01 Dec 2026 | | |
| | | Local | 4,000,000.000 | 105.550665 | 4,222,026.60 | 105.588000 | 4,223,520.00 | 1,493.40 | 1.41 |
| | | Base | | 105.550665 | 4,222,026.60 | 105.588000 | 4,223,520.00 | 1,493.40 | 1.41 |
| 373384UN4 | GEORGIA ST GAS 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 2,200,000.000 | 111.486064 | 2,452,693.40 | 111.540000 | 2,453,880.00 | 1,186.60 | 0.82 |
| | | Base | | 111.486064 | 2,452,693.40 | 111.540000 | 2,453,880.00 | 1,186.60 | 0.82 |
| 388625DA0 | GRAPEVINE TX GRP 02/17 FIXED 3 | | | | | 3.0 | 15 Feb 2017 | | |
| | | Local | 3,100,000.000 | 103.562217 | 3,210,428.72 | 103.622000 | 3,212,282.00 | 1,853.28 | 1.07 |
| | | Base | | 103.562217 | 3,210,428.72 | 103.622000 | 3,212,282.00 | 1,853.28 | 1.07 |
| 4073245G3 | HAMILTON CNTY TN HAM 05/17 FIXED 5 | | | | | 5.0 | 01 May 2017 | | |
| | | Local | 4,000,000.000 | 107.350510 | 4,294,020.41 | 107.313000 | 4,292,520.00 | -1,500.41 | 1.43 |
| | | Base | | 107.350510 | 4,294,020.41 | 107.313000 | 4,292,520.00 | -1,500.41 | 1.43 |
| 418542NN2 | HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3 | | | | | 3.0 | 01 Feb 2017 | | |
| | | Local | 1,325,000.000 | 103.346543 | 1,369,341.70 | 103.353000 | 1,369,427.25 | 85.55 | 0.46 |
| | | Base | | 103.346543 | 1,369,341.70 | 103.353000 | 1,369,427.25 | 85.55 | 0.46 |
| 495289ZS2 | KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5 | | | | | 5.0 | 01 Jan 2016 | | |
| | | Local | 4,000,000.000 | 101.578086 | 4,063,123.43 | 101.599000 | 4,063,960.00 | 836.57 | 1.36 |
| | | Base | | 101.578086 | 4,063,123.43 | 101.599000 | 4,063,960.00 | 836.57 | 1.36 |
| 574192R85 | MARYLAND ST MDS 03/16 FIXED 5 | | | | | 5.0 | 01 Mar 2016 | | |
| | | Local | 1,000,000.000 | 102.336690 | 1,023,366.90 | 102.401000 | 1,024,010.00 | 643.10 | 0.34 |
| | | Base | | 102.336690 | 1,023,366.90 | 102.401000 | 1,024,010.00 | 643.10 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 581664CK3 | MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5 | | | | | 5.0 | 15 Feb 2016 | | |
| | | Local | 4,300,000.000 | 102.154815 | 4,392,657.05 | 102.199000 | 4,394,557.00 | 1,899.95 | 1.47 |
| | | Base | | 102.154815 | 4,392,657.05 | 102.199000 | 4,394,557.00 | 1,899.95 | 1.47 |
| 592112PW0 | MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 3,000,000.000 | 111.123979 | 3,333,719.38 | 111.481000 | 3,344,430.00 | 10,710.62 | 1.12 |
| | | Base | | 111.123979 | 3,333,719.38 | 111.481000 | 3,344,430.00 | 10,710.62 | 1.12 |
| 603792RH7 | MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | Local | 1,605,000.000 | 106.319041 | 1,706,420.61 | 106.027000 | 1,701,733.35 | -4,687.26 | 0.57 |
| | | Base | | 106.319041 | 1,706,420.61 | 106.027000 | 1,701,733.35 | -4,687.26 | 0.57 |
| 603792RP9 | MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | Local | 3,100,000.000 | 106.291276 | 3,295,029.57 | 106.027000 | 3,286,837.00 | -8,192.57 | 1.10 |
| | | Base | | 106.291276 | 3,295,029.57 | 106.027000 | 3,286,837.00 | -8,192.57 | 1.10 |
| 6041293Z7 | MINNESOTA ST MNS 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 4,650,000.000 | 104.273788 | 4,848,731.14 | 104.329000 | 4,851,298.50 | 2,567.36 | 1.62 |
| | | Base | | 104.273788 | 4,848,731.14 | 104.329000 | 4,851,298.50 | 2,567.36 | 1.62 |
| 604129R40 | MINNESOTA ST MNS 10/16 FIXED 5.000000000000 | | | | | 5.0 | 01 Oct 2016 | | |
| | | Local | 4,900,000.000 | 105.014343 | 5,145,702.81 | 105.009000 | 5,145,441.00 | -261.81 | 1.72 |
| | | Base | | 105.014343 | 5,145,702.81 | 105.009000 | 5,145,441.00 | -261.81 | 1.72 |
| 6136646S5 | MONTGOMERY CNTY TN MON 04/17 FIXED 5 | | | | | 5.0 | 01 Apr 2017 | | |
| | | Local | 1,115,000.000 | 106.848144 | 1,191,356.81 | 106.981000 | 1,192,838.15 | 1,481.34 | 0.40 |
| | | Base | | 106.848144 | 1,191,356.81 | 106.981000 | 1,192,838.15 | 1,481.34 | 0.40 |
| 625517EF0 | MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5 | | | | | 5.0 | 15 Jun 2017 | | |
| | | Local | 10,000,000.000 | 107.626738 | 10,762,673.75 | 107.755000 | 10,775,500.00 | 12,826.25 | 3.60 |
| | | Base | | 107.626738 | 10,762,673.75 | 107.755000 | 10,775,500.00 | 12,826.25 | 3.60 |
| 658256V90 | NORTH CAROLINA ST NCS 06/17 FIXED 5 | | | | | 5.0 | 01 Jun 2017 | | |
| | | Local | 5,000,000.000 | 107.682918 | 5,384,145.92 | 107.732000 | 5,386,600.00 | 2,454.08 | 1.80 |
| | | Base | | 107.682918 | 5,384,145.92 | 107.732000 | 5,386,600.00 | 2,454.08 | 1.80 |
| 658256YB2 | NORTH CAROLINA ST NCS 03/16 FIXED 5 | | | | | 5.0 | 01 Mar 2016 | | |
| | | Local | 2,800,000.000 | 102.371209 | 2,866,393.86 | 102.401000 | 2,867,228.00 | 834.14 | 0.96 |
| | | Base | | 102.371209 | 2,866,393.86 | 102.401000 | 2,867,228.00 | 834.14 | 0.96 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 677520Q68 | OHIO ST OHS 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 9,570,000.000 | 104.079351 | 9,960,393.89 | 104.329000 | 9,984,285.30 | 23,891.41 | 3.33 |
| | | Base | | 104.079351 | 9,960,393.89 | 104.329000 | 9,984,285.30 | 23,891.41 | 3.33 |
| 677521E77 | OHIO ST OHS 09/16 FIXED 5 | | | | | 5.0 | 15 Sep 2016 | | |
| | | Local | 7,255,000.000 | 104.624603 | 7,590,514.93 | 104.877000 | 7,608,826.35 | 18,311.42 | 2.54 |
| | | Base | | 104.624603 | 7,590,514.93 | 104.877000 | 7,608,826.35 | 18,311.42 | 2.54 |
| 700739LD5 | PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4 | | | | | 4.0 | 01 Feb 2016 | | |
| | | Local | 1,060,000.000 | 101.543409 | 1,076,360.14 | 101.590000 | 1,076,854.00 | 493.86 | 0.36 |
| | | Base | | 101.543409 | 1,076,360.14 | 101.590000 | 1,076,854.00 | 493.86 | 0.36 |
| 72178RBA2 | PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4 | | | | | 4.0 | 01 Jun 2016 | | |
| | | Local | 1,500,000.000 | 102.722777 | 1,540,841.66 | 102.810000 | 1,542,150.00 | 1,308.34 | 0.51 |
| | | Base | | 102.722777 | 1,540,841.66 | 102.810000 | 1,542,150.00 | 1,308.34 | 0.51 |
| 725304NB1 | PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5 | | | | | 5.0 | 01 Sep 2019 | | |
| | | Local | 1,170,000.000 | 100.000000 | 1,170,000.00 | 100.000000 | 1,170,000.00 | 0.00 | 0.39 |
| | | Base | | 100.000000 | 1,170,000.00 | 100.000000 | 1,170,000.00 | 0.00 | 0.39 |
| 736688JQ6 | PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5 | | | | | 5.0 | 15 Jun 2017 | | |
| | | Local | 11,750,000.000 | 107.826350 | 12,669,596.10 | 107.830000 | 12,670,025.00 | 428.90 | 4.23 |
| | | Base | | 107.826350 | 12,669,596.10 | 107.830000 | 12,670,025.00 | 428.90 | 4.23 |
| 736742WG8 | PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5 | | | | | 5.0 | 01 Jun 2017 | | |
| | | Local | 11,000,000.000 | 107.562823 | 11,831,910.53 | 107.641000 | 11,840,510.00 | 8,599.47 | 3.95 |
| | | Base | | 107.562823 | 11,831,910.53 | 107.641000 | 11,840,510.00 | 8,599.47 | 3.95 |
| 796237F42 | SAN ANTONIO TX SAN 02/16 FIXED 4 | | | | | 4.0 | 01 Feb 2016 | | |
| | | Local | 11,970,000.000 | 101.566951 | 12,157,564.03 | 101.598000 | 12,161,280.60 | 3,716.57 | 4.06 |
| | | Base | | 101.566951 | 12,157,564.03 | 101.598000 | 12,161,280.60 | 3,716.57 | 4.06 |
| 8104537L8 | SCOTTSDALE AZ SCO 07/16 FIXED 4 | | | | | 4.0 | 01 Jul 2016 | | |
| | | Local | 1,500,000.000 | 103.084667 | 1,546,270.00 | 103.124000 | 1,546,860.00 | 590.00 | 0.52 |
| | | Base | | 103.084667 | 1,546,270.00 | 103.124000 | 1,546,860.00 | 590.00 | 0.52 |
| 8104537M6 | SCOTTSDALE AZ SCO 07/17 FIXED 4 | | | | | 4.0 | 01 Jul 2017 | | |
| | | Local | 1,000,000.000 | 106.231234 | 1,062,312.34 | 106.133000 | 1,061,330.00 | -982.34 | 0.35 |
| | | Base | | 106.231234 | 1,062,312.34 | 106.133000 | 1,061,330.00 | -982.34 | 0.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 8104537N4 | SCOTTSDALE AZ SCO 07/18 FIXED 4 | | | | | 4.0 | 01 Jul 2018 | | |
| | | Local | 3,940,000.000 | 108.540526 | 4,276,496.73 | 108.518000 | 4,275,609.20 | -887.53 | 1.43 |
| | | Base | | 108.540526 | 4,276,496.73 | 108.518000 | 4,275,609.20 | -887.53 | 1.43 |
| 833527AK0 | SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3 | | | | | 3.0 | 15 Feb 2016 | | |
| | | Local | 425,000.000 | 101.243576 | 430,285.20 | 101.300000 | 430,525.00 | 239.80 | 0.14 |
| | | Base | | 101.243576 | 430,285.20 | 101.300000 | 430,525.00 | 239.80 | 0.14 |
| 854854FG6 | STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3 | | | | | 3.0 | 15 Feb 2016 | | |
| | | Local | 1,350,000.000 | 101.241929 | 1,366,766.04 | 101.300000 | 1,367,550.00 | 783.96 | 0.46 |
| | | Base | | 101.241929 | 1,366,766.04 | 101.300000 | 1,367,550.00 | 783.96 | 0.46 |
| 882723QT9 | TEXAS ST TXS 04/16 FIXED 5 | | | | | 5.0 | 01 Apr 2016 | | |
| | | Local | 11,000,000.000 | 102.743073 | 11,301,738.04 | 102.794000 | 11,307,340.00 | 5,601.96 | 3.77 |
| | | Base | | 102.743073 | 11,301,738.04 | 102.794000 | 11,307,340.00 | 5,601.96 | 3.77 |
| 88283LHV1 | TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75 | | | | | 4.75 | 01 Apr 2017 | | |
| | | Local | 5,000,000.000 | 106.555291 | 5,327,764.53 | 106.572000 | 5,328,600.00 | 835.47 | 1.78 |
| | | Base | | 106.555291 | 5,327,764.53 | 106.572000 | 5,328,600.00 | 835.47 | 1.78 |
| 927781P81 | VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5 | | | | | 5.0 | 01 Feb 2016 | | |
| | | Local | 4,005,000.000 | 101.970486 | 4,083,917.95 | 102.022000 | 4,085,981.10 | 2,063.15 | 1.36 |
| | | Base | | 101.970486 | 4,083,917.95 | 102.022000 | 4,085,981.10 | 2,063.15 | 1.36 |
| 92778VAY4 | VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | Local | 6,120,000.000 | 106.302143 | 6,505,691.14 | 106.378000 | 6,510,333.60 | 4,642.46 | 2.17 |
| | | Base | | 106.302143 | 6,505,691.14 | 106.378000 | 6,510,333.60 | 4,642.46 | 2.17 |
| 928172H57 | VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5 | | | | | 5.0 | 01 Aug 2017 | | |
| | | Local | 7,505,000.000 | 107.956250 | 8,102,116.56 | 108.328000 | 8,130,016.40 | 27,899.84 | 2.71 |
| | | Base | | 107.956250 | 8,102,116.56 | 108.328000 | 8,130,016.40 | 27,899.84 | 2.71 |
| 928172PJ8 | VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5 | | | | | 5.0 | 01 Aug 2021 | | |
| | | Local | 2,000,000.000 | 104.066839 | 2,081,336.78 | 104.170000 | 2,083,400.00 | 2,063.22 | 0.70 |
| | | Base | | 104.066839 | 2,081,336.78 | 104.170000 | 2,083,400.00 | 2,063.22 | 0.70 |
| 93974DJC3 | WASHINGTON ST WAS 07/16 FIXED 4 | | | | | 4.0 | 01 Jul 2016 | | |
| | | Local | 5,000,000.000 | 103.055124 | 5,152,756.22 | 103.116000 | 5,155,800.00 | 3,043.78 | 1.72 |
| | | Base | | 103.055124 | 5,152,756.22 | 103.116000 | 5,155,800.00 | 3,043.78 | 1.72 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 977123K64 | WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5 | | | | | 5.0 | 01 Jul 2017 | | |
| | | | 5,850,000.000 | Local 107.910735 | 6,312,778.01 | 107.928000 | 6,313,788.00 | 1,009.99 | 2.11 |
| | | | | Base 107.910735 | 6,312,778.01 | 107.928000 | 6,313,788.00 | 1,009.99 | 2.11 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 274,935,000.000 | Local | 288,528,296.14 | | 288,731,105.00 | 202,808.86 | 96.33 |
| | | | | Base | 288,528,296.14 | | 288,731,105.00 | 202,808.86 | 96.33 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 274,935,000.000 | Base | 288,528,296.14 | | 288,731,105.00 | 202,808.86 | 96.33 |

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# Issue has not been redenominated but Local is converted

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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** | | | | | | | | |
| | | 285,931,813.510 | Base | 299,525,109.65 | | 299,727,918.51 | 202,808.86 | 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 | 3,939,970.890 | 1.000000 | 3,939,970.89 | 1.000000 | 3,939,970.89 | 0.00 | 1.27 |
| | | Base | | 1.000000 | 3,939,970.89 | 1.000000 | 3,939,970.89 | 0.00 | 1.27 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 3,939,970.890 | | 3,939,970.89 | | 3,939,970.89 | 0.00 | 1.27 |
| | | Base | | | 3,939,970.89 | | 3,939,970.89 | 0.00 | 1.27 |
| **CASH Total** | | | | | | | | | |
| | | Base | 3,939,970.890 | | 3,939,970.89 | | 3,939,970.89 | 0.00 | 1.27 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0027A1XW4 | ABBEY NATIONAL NA LL | | | | | 0.3794 | 30 Oct 2015 | | |
| | | Local | 5,000,000.000 | 99.937821 | 4,996,891.03 | 99.937821 | 4,996,891.03 | 0.00 | 1.61 |
| | | Base | | 99.937821 | 4,996,891.03 | 99.937821 | 4,996,891.03 | 0.00 | 1.61 |
| 52468KX22 | LEGACY CAPITAL COMPANY | | | | | 0.35 | 02 Oct 2015 | | |
| | | Local | 5,000,000.000 | 99.969861 | 4,998,493.05 | 99.969861 | 4,998,493.05 | 0.00 | 1.61 |
| | | Base | | 99.969861 | 4,998,493.05 | 99.969861 | 4,998,493.05 | 0.00 | 1.61 |
| 53127UYA2 | LIBERTY FUNDING LLC | | | | | 0.3 | 10 Nov 2015 | | |
| | | Local | 5,000,000.000 | 99.941667 | 4,997,083.33 | 99.941667 | 4,997,083.33 | 0.00 | 1.61 |
| | | Base | | 99.941667 | 4,997,083.33 | 99.941667 | 4,997,083.33 | 0.00 | 1.61 |
| 88602UYJ3 | THUNDER BAY FNDNG LLC | | | | | 0.3 | 18 Nov 2015 | | |
| | | Local | 5,000,000.000 | 99.935000 | 4,996,750.00 | 99.935000 | 4,996,750.00 | 0.00 | 1.61 |
| | | Base | | 99.935000 | 4,996,750.00 | 99.935000 | 4,996,750.00 | 0.00 | 1.61 |
| 978UHA002 | SUN TRUST ROBINSON REPO | | | | | 0.2 | 01 Sep 2015 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 8.04 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 8.04 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | 14,636,642.830 | Local | 100.000000 | 14,636,642.83 | 100.000000 | 14,636,642.83 | 0.00 | 4.71 |
| | | | Base | 100.000000 | 14,636,642.83 | 100.000000 | 14,636,642.83 | 0.00 | 4.71 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 59,636,642.830 | Local | | 59,625,860.24 | | 59,625,860.24 | 0.00 | 19.18 |
| | | | Base | | 59,625,860.24 | | 59,625,860.24 | 0.00 | 19.18 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 59,636,642.830 | Base | | 59,625,860.24 | | 59,625,860.24 | 0.00 | 19.18 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 010392FH6 | ALABAMA POWER CO SR UNSECURED 10/15 0.55 | | | | | 0.55 | 15 Oct 2015 | | |
| | | 1,500,000.000 | Local | 100.004241 | 1,500,063.61 | 100.004241 | 1,500,063.61 | 0.00 | 0.48 |
| | | | Base | 100.004241 | 1,500,063.61 | 100.004241 | 1,500,063.61 | 0.00 | 0.48 |
| 035229CS0 | ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5 | | | | | 4.5 | 01 Apr 2018 | | |
| | | 2,100,000.000 | Local | 98.850750 | 2,075,865.75 | 107.504700 | 2,257,598.70 | 181,732.95 | 0.73 |
| | | | Base | 98.850750 | 2,075,865.75 | 107.504700 | 2,257,598.70 | 181,732.95 | 0.73 |
| 037411AX3 | APACHE CORP SR UNSECURED 02/21 3.625 | | | | | 3.625 | 01 Feb 2021 | | |
| | | 1,000,000.000 | Local | 99.465047 | 994,650.47 | 102.297100 | 1,022,971.00 | 28,320.53 | 0.33 |
| | | | Base | 99.465047 | 994,650.47 | 102.297100 | 1,022,971.00 | 28,320.53 | 0.33 |
| 05522RCQ9 | BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A | | | | | 0.5776 | 15 Jun 2021 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.027800 | 3,000,834.00 | 834.00 | 0.97 |
| Original Face: | | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 100.027800 | 3,000,834.00 | 834.00 | 0.97 |
| 05531FAG8 | BB+T CORPORATION SR UNSECURED 03/16 3.2 | | | | | 3.2 | 15 Mar 2016 | | |
| | | 4,500,000.000 | Local | 99.987119 | 4,499,420.37 | 101.043400 | 4,546,953.00 | 47,532.63 | 1.46 |
| | | | Base | 99.987119 | 4,499,420.37 | 101.043400 | 4,546,953.00 | 47,532.63 | 1.46 |
| 05564UAH3 | BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A | | | | | 0.5976 | 15 Sep 2017 | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.019400 | 2,000,388.00 | 388.00 | 0.64 |
| Original Face: | | 2,000,000.000 | Base | 100.000000 | 2,000,000.00 | 100.019400 | 2,000,388.00 | 388.00 | 0.64 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 06406HBS7 | BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5 | | | | | 2.5 | 15 Jan 2016 | | |
| | | Local | 2,000,000.000 | 99.997875 | 1,999,957.50 | 100.718200 | 2,014,364.00 | 14,406.50 | 0.65 |
| | | Base | | 99.997875 | 1,999,957.50 | 100.718200 | 2,014,364.00 | 14,406.50 | 0.65 |
| 06741TFY8 | BARCLAYS BANK PLC SR UNSECURED 09/16 VAR | | | | | 1.28075 | 26 Sep 2016 | | |
| | | Local | 3,000,000.000 | 99.986808 | 2,999,604.25 | 99.416800 | 2,982,504.00 | -17,100.25 | 0.96 |
| | | Base | | 99.986808 | 2,999,604.25 | 99.416800 | 2,982,504.00 | -17,100.25 | 0.96 |
| 084664BN0 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45 | | | | | 2.45 | 15 Dec 2015 | | |
| | | Local | 2,000,000.000 | 99.987397 | 1,999,747.93 | 100.576600 | 2,011,532.00 | 11,784.07 | 0.65 |
| | | Base | | 99.987397 | 1,999,747.93 | 100.576600 | 2,011,532.00 | 11,784.07 | 0.65 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | Local | 2,000,000.000 | 99.967803 | 1,999,356.05 | 101.359300 | 2,027,186.00 | 27,829.95 | 0.65 |
| | | Base | | 99.967803 | 1,999,356.05 | 101.359300 | 2,027,186.00 | 27,829.95 | 0.65 |
| 115637AK6 | BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5 | | | | | 2.5 | 15 Jan 2016 | | |
| | | Local | 2,000,000.000 | 99.953157 | 1,999,063.13 | 100.627800 | 2,012,556.00 | 13,492.87 | 0.65 |
| | | Base | | 99.953157 | 1,999,063.13 | 100.627800 | 2,012,556.00 | 13,492.87 | 0.65 |
| 126802CF2 | CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A | | | | | 0.6776 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.762900 | 2,992,887.00 | -7,113.00 | 0.96 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.762900 | 2,992,887.00 | -7,113.00 | 0.96 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 0.8565 | 17 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.030400 | 3,000,912.00 | 912.00 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.030400 | 3,000,912.00 | 912.00 | 0.97 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 0.5873 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.303200 | 4,965,160.00 | -34,840.00 | 1.60 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.303200 | 4,965,160.00 | -34,840.00 | 1.60 |
| 143127AH1 | CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A | | | | | 0.82 | 15 Jun 2018 | | |
| | | Local | 3,000,000.000 | 99.991227 | 2,999,736.81 | 99.941800 | 2,998,254.00 | -1,482.81 | 0.96 |
| Original Face: | | Base | 3,000,000.000 | 99.991227 | 2,999,736.81 | 99.941800 | 2,998,254.00 | -1,482.81 | 0.96 |
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 3,000,000.000 | 99.989950 | 2,999,698.50 | 100.062800 | 3,001,884.00 | 2,185.50 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 99.989950 | 2,999,698.50 | 100.062800 | 3,001,884.00 | 2,185.50 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.6435 | 15 Nov 2018 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.941300 | 2,998,239.00 | -1,761.00 | 0.96 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.941300 | 2,998,239.00 | -1,761.00 | 0.96 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,560,000.000 | 100.416175 | 2,570,654.08 | 101.149200 | 2,589,419.52 | 18,765.44 | 0.83 |
| | | Base | | 100.416175 | 2,570,654.08 | 101.149200 | 2,589,419.52 | 18,765.44 | 0.83 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.4905 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 1.61 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 1.61 |
| 17275RAC6 | CISCO SYSTEMS INC SR UNSECURED 02/16 5.5 | | | | | 5.5 | 22 Feb 2016 | | |
| | | Local | 800,000.000 | 100.192596 | 801,540.77 | 102.334500 | 818,676.00 | 17,135.23 | 0.26 |
| | | Base | | 100.192596 | 801,540.77 | 102.334500 | 818,676.00 | 17,135.23 | 0.26 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0101 | 03 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.957200 | 1,999,144.00 | -856.00 | 0.64 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.957200 | 1,999,144.00 | -856.00 | 0.64 |
| 264399EM4 | DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3 | | | | | 5.3 | 01 Oct 2015 | | |
| | | Local | 2,650,000.000 | 100.243368 | 2,656,449.25 | 100.243368 | 2,656,449.25 | 0.00 | 0.85 |
| | | Base | | 100.243368 | 2,656,449.25 | 100.243368 | 2,656,449.25 | 0.00 | 0.85 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 3,968,518.600 | 101.532746 | 4,029,345.92 | 100.174652 | 3,975,449.70 | -53,896.22 | 1.28 |
| Original Face: | | Base | 5,000,000.000 | 101.532746 | 4,029,345.92 | 100.174652 | 3,975,449.70 | -53,896.22 | 1.28 |
| 312962EA7 | FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5 | | | | | 3.5 | 01 Oct 2018 | | |
| | | Local | 152,366.020 | 101.222070 | 154,228.04 | 105.276876 | 160,406.19 | 6,178.15 | 0.05 |
| Original Face: | | Base | 3,158,366.000 | 101.222070 | 154,228.04 | 105.276876 | 160,406.19 | 6,178.15 | 0.05 |
| 312969QJ0 | FED HM LN PC POOL B16757 FG 10/19 FIXED 5 | | | | | 5.0 | 01 Oct 2019 | | |
| | | Local | 143,043.230 | 100.378718 | 143,584.96 | 105.678002 | 151,165.23 | 7,580.27 | 0.05 |
| Original Face: | | Base | 2,500,000.000 | 100.378718 | 143,584.96 | 105.678002 | 151,165.23 | 7,580.27 | 0.05 |
| 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 | 99.904800 | 1,998,096.00 | -1,904.00 | 0.64 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.904800 | 1,998,096.00 | -1,904.00 | 0.64 |

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|---|---|---|---|---|---|---|---|---|---|
| 313381C29 | FEDERAL HOME LOAN BANK BONDS 06/18 1.05 | | | | | 1.05 | 04 Jun 2018 | | |
| | | Local | 4,000,000.000 | 99.362380 | 3,974,495.20 | 99.460800 | 3,978,432.00 | 3,936.80 | 1.28 |
| | | Base | | 99.362380 | 3,974,495.20 | 99.460800 | 3,978,432.00 | 3,936.80 | 1.28 |
| 313382HB2 | FEDERAL HOME LOAN BANK BONDS 04/26 3 | | | | | 3.0 | 02 Apr 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.615700 | 2,898,471.00 | -101,529.00 | 0.93 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.615700 | 2,898,471.00 | -101,529.00 | 0.93 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 0.6994 | 25 Jun 2022 | | |
| | | Local | 2,886,284.680 | 100.000000 | 2,886,284.68 | 100.119100 | 2,889,722.25 | 3,437.57 | 0.93 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 2,886,284.68 | 100.119100 | 2,889,722.25 | 3,437.57 | 0.93 |
| 3136A9LG1 | FANNIE MAE FNR 2012 114 GB | | | | | 1.75 | 25 Mar 2040 | | |
| | | Local | 5,142,765.880 | 100.474928 | 5,167,190.29 | 98.817800 | 5,081,968.10 | -85,222.19 | 1.63 |
| Original Face: | | Base | 7,000,000.000 | 100.474928 | 5,167,190.29 | 98.817800 | 5,081,968.10 | -85,222.19 | 1.63 |
| 3136ACJY8 | FANNIE MAE FNR 2013 17 PC | | | | | 2.0 | 25 Mar 2039 | | |
| | | Local | 3,908,141.350 | 100.256511 | 3,918,166.18 | 99.774300 | 3,899,320.67 | -18,845.51 | 1.25 |
| Original Face: | | Base | 5,000,000.000 | 100.256511 | 3,918,166.18 | 99.774300 | 3,899,320.67 | -18,845.51 | 1.25 |
| 3136AEFZ5 | FANNIE MAE FNR 2013 53 JL | | | | | 3.0 | 25 Jun 2043 | | |
| | | Local | 6,428,434.680 | 99.306306 | 6,383,841.03 | 103.891700 | 6,678,610.07 | 294,769.04 | 2.15 |
| Original Face: | | Base | 9,000,000.000 | 99.306306 | 6,383,841.03 | 103.891700 | 6,678,610.07 | 294,769.04 | 2.15 |
| 3136FTR68 | FANNIE MAE NOTES 02/19 1.65 | | | | | 1.65 | 28 Feb 2019 | | |
| | | Local | 5,370,000.000 | 100.000000 | 5,370,000.00 | 100.974600 | 5,422,336.02 | 52,336.02 | 1.74 |
| | | Base | | 100.000000 | 5,370,000.00 | 100.974600 | 5,422,336.02 | 52,336.02 | 1.74 |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.5 | 15 Apr 2038 | | |
| | | Local | 2,098,532.150 | 98.265555 | 2,062,134.27 | 101.513400 | 2,130,291.34 | 68,157.07 | 0.69 |
| Original Face: | | Base | 5,000,000.000 | 98.265555 | 2,062,134.27 | 101.513400 | 2,130,291.34 | 68,157.07 | 0.69 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | Local | 1,892,018.150 | 97.845107 | 1,851,247.18 | 99.533100 | 1,883,184.32 | 31,937.14 | 0.61 |
| Original Face: | | Base | 5,000,000.000 | 97.845107 | 1,851,247.18 | 99.533100 | 1,883,184.32 | 31,937.14 | 0.61 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.0 | 15 Nov 2020 | | |
| | | Local | 805,992.160 | 100.963290 | 813,756.20 | 102.800500 | 828,563.97 | 14,807.77 | 0.27 |
| Original Face: | | Base | 4,000,000.000 | 100.963290 | 813,756.20 | 102.800500 | 828,563.97 | 14,807.77 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137A6DT6 | FREDDIE MAC FHR 3815 GD | | | | | 4.0 | 15 Sep 2025 | | |
| | | Local | 399,622.830 | 102.507952 | 409,645.18 | 104.436200 | 417,350.90 | 7,705.72 | 0.13 |
| | Original Face: | Base | 3,000,000.000 | 102.507952 | 409,645.18 | 104.436200 | 417,350.90 | 7,705.72 | 0.13 |
| 3137A6KT8 | FREDDIE MAC FHR 3814 A | | | | | 3.0 | 15 Oct 2023 | | |
| | | Local | 453,959.320 | 99.800780 | 453,054.94 | 102.613200 | 465,822.18 | 12,767.24 | 0.15 |
| | Original Face: | Base | 2,000,000.000 | 99.800780 | 453,054.94 | 102.613200 | 465,822.18 | 12,767.24 | 0.15 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.5 | 15 Feb 2026 | | |
| | | Local | 1,528,227.140 | 103.253249 | 1,577,944.17 | 105.613300 | 1,614,011.11 | 36,066.94 | 0.52 |
| | Original Face: | Base | 2,000,000.000 | 103.253249 | 1,577,944.17 | 105.613300 | 1,614,011.11 | 36,066.94 | 0.52 |
| 3137A8Q92 | FREDDIE MAC FHR 3841 AB | | | | | 4.0 | 15 Jan 2037 | | |
| | | Local | 1,277,239.740 | 102.449661 | 1,308,527.78 | 104.790000 | 1,338,419.52 | 29,891.74 | 0.43 |
| | Original Face: | Base | 3,000,000.000 | 102.449661 | 1,308,527.78 | 104.790000 | 1,338,419.52 | 29,891.74 | 0.43 |
| 3137A8QA9 | FREDDIE MAC FHR 3841 AV | | | | | 4.0 | 15 Mar 2024 | | |
| | | Local | 3,418,048.990 | 103.456902 | 3,536,207.58 | 107.280300 | 3,666,893.21 | 130,685.63 | 1.18 |
| | Original Face: | Base | 4,750,000.000 | 103.456902 | 3,536,207.58 | 107.280300 | 3,666,893.21 | 130,685.63 | 1.18 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | Local | 1,207,650.460 | 99.269525 | 1,198,828.88 | 98.603800 | 1,190,789.24 | -8,039.64 | 0.38 |
| | Original Face: | Base | 2,000,000.000 | 99.269525 | 1,198,828.88 | 98.603800 | 1,190,789.24 | -8,039.64 | 0.38 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.5 | 15 Jan 2027 | | |
| | | Local | 2,000,000.000 | 104.898381 | 2,097,967.61 | 107.101400 | 2,142,028.00 | 44,060.39 | 0.69 |
| | Original Face: | Base | 2,000,000.000 | 104.898381 | 2,097,967.61 | 107.101400 | 2,142,028.00 | 44,060.39 | 0.69 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 769,280.180 | 100.337768 | 771,878.56 | 98.920480 | 760,975.65 | -10,902.91 | 0.24 |
| | Original Face: | Base | 2,000,000.000 | 100.337768 | 771,878.56 | 98.920480 | 760,975.65 | -10,902.91 | 0.24 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.0 | 01 Oct 2026 | | |
| | | Local | 288,881.590 | 102.337903 | 295,635.36 | 104.064497 | 300,623.17 | 4,987.81 | 0.10 |
| | Original Face: | Base | 500,000.000 | 102.337903 | 295,635.36 | 104.064497 | 300,623.17 | 4,987.81 | 0.10 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.0 | 01 Mar 2034 | | |
| | | Local | 6,173,290.900 | 106.083459 | 6,548,840.53 | 107.693663 | 6,648,243.10 | 99,402.57 | 2.14 |
| | Original Face: | Base | 7,000,000.000 | 106.083459 | 6,548,840.53 | 107.693663 | 6,648,243.10 | 99,402.57 | 2.14 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 31393C3C5 | FANNIE MAE FNR 2003 49 TK | | | | | 3.5 | 25 Mar 2018 | | |
| | | Local | 13,906.550 | 99.548414 | 13,843.75 | 100.057200 | 13,914.50 | 70.75 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.548414 | 13,843.75 | 100.057200 | 13,914.50 | 70.75 | 0.00 |
| 31393C4C4 | FANNIE MAE FNR 2003 66 PA | | | | | 3.5 | 25 Feb 2033 | | |
| | | Local | 192,984.960 | 100.070425 | 193,120.87 | 103.098800 | 198,965.18 | 5,844.31 | 0.06 |
| Original Face: | | Base | 6,000,000.000 | 100.070425 | 193,120.87 | 103.098800 | 198,965.18 | 5,844.31 | 0.06 |
| 31393MGQ8 | FREDDIE MAC FHR 2585 CJ | | | | | 4.5 | 15 Dec 2032 | | |
| | | Local | 242,833.400 | 102.202078 | 248,180.78 | 105.169500 | 255,386.67 | 7,205.89 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 102.202078 | 248,180.78 | 105.169500 | 255,386.67 | 7,205.89 | 0.08 |
| 31395BY72 | FANNIEMAE ACES FNA 2006 M1 D | | | | | 5.385 | 25 Jun 2019 | | |
| | | Local | 1,502,507.480 | 105.679958 | 1,587,849.28 | 103.568900 | 1,556,130.47 | -31,718.81 | 0.50 |
| Original Face: | | Base | 1,625,000.000 | 105.679958 | 1,587,849.28 | 103.568900 | 1,556,130.47 | -31,718.81 | 0.50 |
| 31397M2U0 | FANNIE MAE FNR 2009 3 HL | | | | | 5.0 | 25 Feb 2039 | | |
| | | Local | 67,691.880 | 103.910617 | 70,339.05 | 102.468500 | 69,362.85 | -976.20 | 0.02 |
| Original Face: | | Base | 2,500,000.000 | 103.910617 | 70,339.05 | 102.468500 | 69,362.85 | -976.20 | 0.02 |
| 31398RXD2 | FANNIE MAE FNR 2010 58 BA | | | | | 4.0 | 25 Dec 2024 | | |
| | | Local | 91,883.080 | 101.866709 | 93,598.27 | 101.922700 | 93,649.72 | 51.45 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 101.866709 | 93,598.27 | 101.922700 | 93,649.72 | 51.45 | 0.03 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 1,084,793.730 | 99.043846 | 1,074,421.43 | 103.021600 | 1,117,571.86 | 43,150.43 | 0.36 |
| Original Face: | | Base | 3,000,000.000 | 99.043846 | 1,074,421.43 | 103.021600 | 1,117,571.86 | 43,150.43 | 0.36 |
| 31398SQU0 | FANNIE MAE FNR 2010 137 MC | | | | | 3.0 | 25 Oct 2038 | | |
| | | Local | 1,905,730.560 | 97.849890 | 1,864,755.26 | 100.832300 | 1,921,591.96 | 56,836.70 | 0.62 |
| Original Face: | | Base | 4,867,385.000 | 97.849890 | 1,864,755.26 | 100.832300 | 1,921,591.96 | 56,836.70 | 0.62 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 709,202.700 | 106.216783 | 753,292.29 | 107.466200 | 762,153.19 | 8,860.90 | 0.25 |
| Original Face: | | Base | 5,000,000.000 | 106.216783 | 753,292.29 | 107.466200 | 762,153.19 | 8,860.90 | 0.25 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.0 | 01 Nov 2019 | | |
| | | Local | 151,276.560 | 100.482381 | 152,006.29 | 104.094315 | 157,470.30 | 5,464.01 | 0.05 |
| Original Face: | | Base | 3,000,000.000 | 100.482381 | 152,006.29 | 104.094315 | 157,470.30 | 5,464.01 | 0.05 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.5 | 01 Jan 2034 | | |
| | | Local | 5,414,897.670 | 103.213476 | 5,588,904.10 | 105.195000 | 5,696,201.60 | 107,297.50 | 1.83 |
| Original Face: | | Base | 7,000,000.000 | 103.213476 | 5,588,904.10 | 105.195000 | 5,696,201.60 | 107,297.50 | 1.83 |
| 34530KAA1 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2 | | | | | 0.47 | 15 Mar 2017 | | |
| | | Local | 1,472,765.670 | 99.999618 | 1,472,760.04 | 99.974700 | 1,472,393.06 | -366.98 | 0.47 |
| Original Face: | | Base | 5,000,000.000 | 99.999618 | 1,472,760.04 | 99.974700 | 1,472,393.06 | -366.98 | 0.47 |
| 34530KAB9 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | | | | | 0.9 | 15 Oct 2018 | | |
| | | Local | 4,500,000.000 | 99.999674 | 4,499,985.35 | 99.928400 | 4,496,778.00 | -3,207.35 | 1.45 |
| Original Face: | | Base | 4,500,000.000 | 99.999674 | 4,499,985.35 | 99.928400 | 4,496,778.00 | -3,207.35 | 1.45 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.6476 | 15 Mar 2020 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.104600 | 2,002,092.00 | 2,092.00 | 0.64 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.104600 | 2,002,092.00 | 2,092.00 | 0.64 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.5 | 15 Feb 2021 | | |
| | | Local | 172,812.910 | 101.712910 | 175,773.04 | 105.458746 | 182,246.33 | 6,473.29 | 0.06 |
| Original Face: | | Base | 1,808,277.000 | 101.712910 | 175,773.04 | 105.458746 | 182,246.33 | 6,473.29 | 0.06 |
| 36962G2G8 | GENERAL ELEC CAP CORP COMPANY GUAR 02/17 5.4 | | | | | 5.4 | 15 Feb 2017 | | |
| | | Local | 1,771,000.000 | 100.403036 | 1,778,137.76 | 105.873700 | 1,875,023.23 | 96,885.47 | 0.60 |
| | | Base | | 100.403036 | 1,778,137.76 | 105.873700 | 1,875,023.23 | 96,885.47 | 0.60 |
| 36962G5T7 | GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR | | | | | 1.1114 | 08 Feb 2016 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.304300 | 3,009,129.00 | 9,129.00 | 0.97 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.304300 | 3,009,129.00 | 9,129.00 | 0.97 |
| 36966THT2 | GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR | | | | | 1.2858 | 15 Mar 2023 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 99.997300 | 3,999,892.00 | -108.00 | 1.29 |
| | | Base | | 100.000000 | 4,000,000.00 | 99.997300 | 3,999,892.00 | -108.00 | 1.29 |
| 38141GEG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR | | | | | 0.7308 | 22 Mar 2016 | | |
| | | Local | 3,000,000.000 | 99.473925 | 2,984,217.76 | 99.975600 | 2,999,268.00 | 15,050.24 | 0.96 |
| | | Base | | 99.473925 | 2,984,217.76 | 99.975600 | 2,999,268.00 | 15,050.24 | 0.96 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.4968 | 30 Apr 2018 | | |
| | | Local | 5,000,000.000 | 100.498448 | 5,024,922.39 | 100.985000 | 5,049,250.00 | 24,327.61 | 1.62 |
| | | Base | | 100.498448 | 5,024,922.39 | 100.985000 | 5,049,250.00 | 24,327.61 | 1.62 |

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|---|---|---|---|---|---|---|---|---|---|
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 79,879.640 | 100.124688 | 79,979.24 | 102.418900 | 81,811.85 | 1,832.61 | 0.03 |
| Original Face: | | Base | 5,650,000.000 | 100.124688 | 79,979.24 | 102.418900 | 81,811.85 | 1,832.61 | 0.03 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.0 | 16 Sep 2039 | | |
| | | Local | 2,278,380.050 | 99.960344 | 2,277,476.53 | 102.807900 | 2,342,354.68 | 64,878.15 | 0.75 |
| Original Face: | | Base | 5,000,000.000 | 99.960344 | 2,277,476.53 | 102.807900 | 2,342,354.68 | 64,878.15 | 0.75 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.0 | 20 Sep 2040 | | |
| | | Local | 1,164,182.640 | 99.787085 | 1,161,703.92 | 101.667200 | 1,183,591.89 | 21,887.97 | 0.38 |
| Original Face: | | Base | 3,000,000.000 | 99.787085 | 1,161,703.92 | 101.667200 | 1,183,591.89 | 21,887.97 | 0.38 |
| 44890VAB8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | | | | | 0.61 | 15 Feb 2017 | | |
| | | Local | 2,896,857.680 | 99.998612 | 2,896,817.48 | 99.960500 | 2,895,713.42 | -1,104.06 | 0.93 |
| Original Face: | | Base | 5,000,000.000 | 99.998612 | 2,896,817.48 | 99.960500 | 2,895,713.42 | -1,104.06 | 0.93 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 99.993466 | 4,999,673.32 | 100.046200 | 5,002,310.00 | 2,636.68 | 1.61 |
| Original Face: | | Base | 5,000,000.000 | 99.993466 | 4,999,673.32 | 100.046200 | 5,002,310.00 | 2,636.68 | 1.61 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 2,000,000.000 | 99.967040 | 1,999,340.79 | 101.278600 | 2,025,572.00 | 26,231.21 | 0.65 |
| | | Base | | 99.967040 | 1,999,340.79 | 101.278600 | 2,025,572.00 | 26,231.21 | 0.65 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | Local | 2,000,000.000 | 99.873224 | 1,997,464.47 | 100.450400 | 2,009,008.00 | 11,543.53 | 0.65 |
| | | Base | | 99.873224 | 1,997,464.47 | 100.450400 | 2,009,008.00 | 11,543.53 | 0.65 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.6842 | 12 Feb 2019 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.439000 | 2,983,170.00 | -16,830.00 | 0.96 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.439000 | 2,983,170.00 | -16,830.00 | 0.96 |
| 46623EJB6 | JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR | | | | | 1.4058 | 22 Sep 2015 | | |
| | | Local | 4,000,000.000 | 99.997453 | 3,999,898.10 | 99.997453 | 3,999,898.10 | 0.00 | 1.29 |
| | | Base | | 99.997453 | 3,999,898.10 | 99.997453 | 3,999,898.10 | 0.00 | 1.29 |
| 46625YXT5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM | | | | | 5.44741 | 15 Dec 2044 | | |
| | | Local | 4,000,000.000 | 107.607616 | 4,304,304.63 | 100.212700 | 4,008,508.00 | -295,796.63 | 1.29 |
| Original Face: | | Base | 4,000,000.000 | 107.607616 | 4,304,304.63 | 100.212700 | 4,008,508.00 | -295,796.63 | 1.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 478160AQ7 | JOHNSON + JOHNSON SR UNSECURED 08/17 5.55 | | | | | 5.55 | 15 Aug 2017 | | |
| | | Local | 3,000,000.000 | 108.509145 | 3,255,274.35 | 108.565400 | 3,256,962.00 | 1,687.65 | 1.05 |
| | | Base | | 108.509145 | 3,255,274.35 | 108.565400 | 3,256,962.00 | 1,687.65 | 1.05 |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | | 2.4 | 01 Mar 2022 | | |
| | | Local | 1,000,000.000 | 99.014616 | 990,146.16 | 98.453500 | 984,535.00 | -5,611.16 | 0.32 |
| | | Base | | 99.014616 | 990,146.16 | 98.453500 | 984,535.00 | -5,611.16 | 0.32 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.6489 | 07 Jun 2017 | | |
| | | Local | 4,050,000.000 | 97.661692 | 3,955,298.53 | 99.337700 | 4,023,176.85 | 67,878.32 | 1.29 |
| | | Base | | 97.661692 | 3,955,298.53 | 99.337700 | 4,023,176.85 | 67,878.32 | 1.29 |
| 637432HT5 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45 | | | | | 5.45 | 10 Apr 2017 | | |
| | | Local | 800,000.000 | 99.948543 | 799,588.34 | 106.754000 | 854,032.00 | 54,443.66 | 0.27 |
| | | Base | | 99.948543 | 799,588.34 | 106.754000 | 854,032.00 | 54,443.66 | 0.27 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | Local | 3,000,000.000 | 99.966109 | 2,998,983.28 | 101.276600 | 3,038,298.00 | 39,314.72 | 0.98 |
| | | Base | | 99.966109 | 2,998,983.28 | 101.276600 | 3,038,298.00 | 39,314.72 | 0.98 |
| 674599BZ7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5 | | | | | 2.5 | 01 Feb 2016 | | |
| | | Local | 4,500,000.000 | 99.945787 | 4,497,560.42 | 100.780200 | 4,535,109.00 | 37,548.58 | 1.46 |
| | | Base | | 99.945787 | 4,497,560.42 | 100.780200 | 4,535,109.00 | 37,548.58 | 1.46 |
| 68402LAC8 | ORACLE CORP SR UNSECURED 01/16 5.25 | | | | | 5.25 | 15 Jan 2016 | | |
| | | Local | 1,000,000.000 | 100.078340 | 1,000,783.40 | 101.739400 | 1,017,394.00 | 16,610.60 | 0.33 |
| | | Base | | 100.078340 | 1,000,783.40 | 101.739400 | 1,017,394.00 | 16,610.60 | 0.33 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 5,000,000.000 | 99.939472 | 4,996,973.62 | 100.041100 | 5,002,055.00 | 5,081.38 | 1.61 |
| | | Base | | 99.939472 | 4,996,973.62 | 100.041100 | 5,002,055.00 | 5,081.38 | 1.61 |
| 742718DV8 | PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45 | | | | | 1.45 | 15 Aug 2016 | | |
| | | Local | 3,000,000.000 | 99.846412 | 2,995,392.36 | 100.788300 | 3,023,649.00 | 28,256.64 | 0.97 |
| | | Base | | 99.846412 | 2,995,392.36 | 100.788300 | 3,023,649.00 | 28,256.64 | 0.97 |
| 80851QDA9 | CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375 | | | | | 6.375 | 01 Sep 2017 | | |
| | | Local | 1,000,000.000 | 100.258478 | 1,002,584.78 | 109.990700 | 1,099,907.00 | 97,322.22 | 0.35 |
| | | Base | | 100.258478 | 1,002,584.78 | 109.990700 | 1,099,907.00 | 97,322.22 | 0.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.7605 | 15 Feb 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.714100 | 4,985,705.00 | -14,295.00 | 1.60 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.714100 | 4,985,705.00 | -14,295.00 | 1.60 |
| 871829AL1 | SYSCO CORPORATION COMPANY GUAR 02/18 5.25 | | | | | 5.25 | 12 Feb 2018 | | |
| | | Local | 1,000,000.000 | 99.831001 | 998,310.01 | 108.759100 | 1,087,591.00 | 89,280.99 | 0.35 |
| | | Base | | 99.831001 | 998,310.01 | 108.759100 | 1,087,591.00 | 89,280.99 | 0.35 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 4,000,000.000 | 99.991057 | 3,999,642.27 | 99.817900 | 3,992,716.00 | -6,926.27 | 1.28 |
| Original Face: | | Base | 4,000,000.000 | 99.991057 | 3,999,642.27 | 99.817900 | 3,992,716.00 | -6,926.27 | 1.28 |
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 2,000,000.000 | 99.892396 | 1,997,847.91 | 101.218700 | 2,024,374.00 | 26,526.09 | 0.65 |
| | | Base | | 99.892396 | 1,997,847.91 | 101.218700 | 2,024,374.00 | 26,526.09 | 0.65 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.975741 | 4,998,787.04 | 99.799500 | 4,989,975.00 | -8,812.04 | 1.60 |
| | | Base | | 99.975741 | 4,998,787.04 | 99.799500 | 4,989,975.00 | -8,812.04 | 1.60 |
| 912828VE7 | US TREASURY N/B 05/18 1 | | | | | 1.0 | 31 May 2018 | | |
| | | Local | 5,000,000.000 | 100.213323 | 5,010,666.13 | 99.951800 | 4,997,590.00 | -13,076.13 | 1.61 |
| | | Base | | 100.213323 | 5,010,666.13 | 99.951800 | 4,997,590.00 | -13,076.13 | 1.61 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.986903 | 4,999,345.17 | 100.105500 | 5,005,275.00 | 5,929.83 | 1.61 |
| | | Base | | 99.986903 | 4,999,345.17 | 100.105500 | 5,005,275.00 | 5,929.83 | 1.61 |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25 | | | | | 1.25 | 23 May 2017 | | |
| | | Local | 5,000,000.000 | 99.964361 | 4,998,218.06 | 99.679400 | 4,983,970.00 | -14,248.06 | 1.60 |
| | | Base | | 99.964361 | 4,998,218.06 | 99.679400 | 4,983,970.00 | -14,248.06 | 1.60 |
| 931142CG6 | WAL MART STORES INC SR UNSECURED 04/17 5.375 | | | | | 5.375 | 05 Apr 2017 | | |
| | | Local | 1,000,000.000 | 99.940345 | 999,403.45 | 107.007800 | 1,070,078.00 | 70,674.55 | 0.34 |
| | | Base | | 99.940345 | 999,403.45 | 107.007800 | 1,070,078.00 | 70,674.55 | 0.34 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 0.9241 | 23 Apr 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.227700 | 5,011,385.00 | 11,385.00 | 1.61 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.227700 | 5,011,385.00 | 11,385.00 | 1.61 |

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

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 2015*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 244,485,885.210 | Local | | 245,836,184.48 | | 247,355,747.73 | 1,519,563.25 | 79.56 |
| | Original Face: | 196,859,028.000 | Base | | 245,836,184.48 | | 247,355,747.73 | 1,519,563.25 | 79.56 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 244,485,885.210 | Base | | 245,836,184.48 | | 247,355,747.73 | 1,519,563.25 | 79.56 |
| | Original Face: | 196,859,028.000 | | | | | | | |

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# Issue has not been redenominated but Local is converted



Books Closed

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 2015*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 308,062,498.930 | Base | 309,402,015.61 | | 310,921,578.86 | 1,519,563.25 | 100.00 |
| Original Face: | | 196,859,028.000 | | | | | | |

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# Issue has not been redenominated but Local is converted



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 765,846.520 | 1.000000 | 765,846.52 | 1.000000 | 765,846.52 | 0.00 | 0.22 |
| | | Base | | 1.000000 | 765,846.52 | 1.000000 | 765,846.52 | 0.00 | 0.22 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 765,846.520 | | 765,846.52 | | 765,846.52 | 0.00 | 0.22 |
| | | Base | | | 765,846.52 | | 765,846.52 | 0.00 | 0.22 |
| **CASH Total** | | | | | | | | | |
| | | Base | 765,846.520 | | 765,846.52 | | 765,846.52 | 0.00 | 0.22 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.6593 | 14 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.710000 | 1,994,200.00 | -5,800.00 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.710000 | 1,994,200.00 | -5,800.00 | 0.58 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | Local | 8,000,000.000 | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 2.34 |
| | | Base | | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 2.34 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 10,000,000.000 | | 10,000,000.00 | | 9,994,200.00 | -5,800.00 | 2.92 |
| | | Base | | | 10,000,000.00 | | 9,994,200.00 | -5,800.00 | 2.92 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 10,000,000.000 | | 10,000,000.00 | | 9,994,200.00 | -5,800.00 | 2.92 |
| **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 | 100.335077 | 2,006,701.53 | 102.021300 | 2,040,426.00 | 33,724.47 | 0.60 |
| | | Base | | 100.335077 | 2,006,701.53 | 102.021300 | 2,040,426.00 | 33,724.47 | 0.60 |
| 00206RAY8 | AT+T INC SR UNSECURED 08/16 2.4 | | | | | 2.4 | 15 Aug 2016 | | |
| | | Local | 5,000,000.000 | 101.308651 | 5,065,432.54 | 101.178600 | 5,058,930.00 | -6,502.54 | 1.48 |
| | | Base | | 101.308651 | 5,065,432.54 | 101.178600 | 5,058,930.00 | -6,502.54 | 1.48 |
| 010392FH6 | ALABAMA POWER CO SR UNSECURED 10/15 0.55 | | | | | 0.55 | 15 Oct 2015 | | |
| | | Local | 1,500,000.000 | 100.004241 | 1,500,063.61 | 100.004241 | 1,500,063.61 | 0.00 | 0.44 |
| | | Base | | 100.004241 | 1,500,063.61 | 100.004241 | 1,500,063.61 | 0.00 | 0.44 |
| 025816BH1 | AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR | | | | | 0.9191 | 22 May 2018 | | |
| | | Local | 5,000,000.000 | 100.021423 | 5,001,071.13 | 99.865900 | 4,993,295.00 | -7,776.13 | 1.46 |
| | | Base | | 100.021423 | 5,001,071.13 | 99.865900 | 4,993,295.00 | -7,776.13 | 1.46 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7001 | 01 Feb 2019 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.048900 | 4,952,445.00 | -47,555.00 | 1.45 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.048900 | 4,952,445.00 | -47,555.00 | 1.45 |
| 039483AY8 | ARCHER DANIELS SR UNSECURED 03/18 5.45 | | | | | 5.45 | 15 Mar 2018 | | |
| | | Local | 2,500,000.000 | 109.160737 | 2,729,018.43 | 109.621700 | 2,740,542.50 | 11,524.07 | 0.80 |
| | | Base | | 109.160737 | 2,729,018.43 | 109.621700 | 2,740,542.50 | 11,524.07 | 0.80 |
| 05564UAH3 | BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A | | | | | 0.5976 | 15 Sep 2017 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.019400 | 3,000,582.00 | 582.00 | 0.88 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.019400 | 3,000,582.00 | 582.00 | 0.88 |
| 06051GES4 | BANK OF AMERICA CORP SR UNSECURED 01/16 1.25 | | | | | 1.25 | 11 Jan 2016 | | |
| | | Local | 2,000,000.000 | 99.976055 | 1,999,521.09 | 100.123800 | 2,002,476.00 | 2,954.91 | 0.59 |
| | | Base | | 99.976055 | 1,999,521.09 | 100.123800 | 2,002,476.00 | 2,954.91 | 0.59 |
| 06741TFY8 | BARCLAYS BANK PLC SR UNSECURED 09/16 VAR | | | | | 1.28075 | 26 Sep 2016 | | |
| | | Local | 5,000,000.000 | 99.986808 | 4,999,340.42 | 99.416800 | 4,970,840.00 | -28,500.42 | 1.45 |
| | | Base | | 99.986808 | 4,999,340.42 | 99.416800 | 4,970,840.00 | -28,500.42 | 1.45 |
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6291 | 23 May 2017 | | |
| | | Local | 2,530,000.000 | 97.702948 | 2,471,884.58 | 99.570300 | 2,519,128.59 | 47,244.01 | 0.74 |
| | | Base | | 97.702948 | 2,471,884.58 | 99.570300 | 2,519,128.59 | 47,244.01 | 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 | 99.995908 | 5,999,754.46 | 99.933600 | 5,996,016.00 | -3,738.46 | 1.75 |
| Original Face: | | Base | 6,000,000.000 | 99.995908 | 5,999,754.46 | 99.933600 | 5,996,016.00 | -3,738.46 | 1.75 |
| 126802CF2 | CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A | | | | | 0.6776 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.762900 | 2,992,887.00 | -7,113.00 | 0.88 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.762900 | 2,992,887.00 | -7,113.00 | 0.88 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 0.8565 | 17 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.030400 | 3,000,912.00 | 912.00 | 0.88 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.030400 | 3,000,912.00 | 912.00 | 0.88 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 0.5873 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.303200 | 4,965,160.00 | -34,840.00 | 1.45 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.303200 | 4,965,160.00 | -34,840.00 | 1.45 |
| 140420NL0 | CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3 | | | | | 1.3 | 05 Jun 2017 | | |
| | | Local | 2,000,000.000 | 99.993104 | 1,999,862.08 | 99.051300 | 1,981,026.00 | -18,836.08 | 0.58 |
| | | Base | | 99.993104 | 1,999,862.08 | 99.051300 | 1,981,026.00 | -18,836.08 | 0.58 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 2,000,000.000 | 99.941978 | 1,998,839.55 | 100.683300 | 2,013,666.00 | 14,826.45 | 0.59 |
| | | Base | | 99.941978 | 1,998,839.55 | 100.683300 | 2,013,666.00 | 14,826.45 | 0.59 |
| 143127AH1 | CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A | | | | | 0.82 | 15 Jun 2018 | | |
| | | Local | 3,000,000.000 | 99.991227 | 2,999,736.81 | 99.941800 | 2,998,254.00 | -1,482.81 | 0.88 |
| Original Face: | | Base | 3,000,000.000 | 99.991227 | 2,999,736.81 | 99.941800 | 2,998,254.00 | -1,482.81 | 0.88 |
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 5,000,000.000 | 99.989950 | 4,999,497.50 | 100.062800 | 5,003,140.00 | 3,642.50 | 1.46 |
| Original Face: | | Base | 5,000,000.000 | 99.989950 | 4,999,497.50 | 100.062800 | 5,003,140.00 | 3,642.50 | 1.46 |
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.6435 | 15 Nov 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.941300 | 4,997,065.00 | -2,935.00 | 1.46 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.941300 | 4,997,065.00 | -2,935.00 | 1.46 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.4905 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 1.46 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 1.46 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 166764AV2 | CHEVRON CORP SR UNSECURED 03/18 1.365 | | | | | 1.365 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.630800 | 4,981,540.00 | -18,460.00 | 1.46 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.630800 | 4,981,540.00 | -18,460.00 | 1.46 |
| 2027A0GL7 | COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR | | | | | 0.8968 | 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 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0101 | 03 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.957200 | 1,999,144.00 | -856.00 | 0.59 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.957200 | 1,999,144.00 | -856.00 | 0.59 |
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 2,000,000.000 | 99.991164 | 1,999,823.28 | 100.642900 | 2,012,858.00 | 13,034.72 | 0.59 |
| | | Base | | 99.991164 | 1,999,823.28 | 100.642900 | 2,012,858.00 | 13,034.72 | 0.59 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 0.5476 | 15 May 2036 | | |
| | | Local | 911,217.600 | 100.053691 | 911,706.84 | 100.260892 | 913,594.89 | 1,888.05 | 0.27 |
| | Original Face: | Base | 16,000,000.000 | 100.053691 | 911,706.84 | 100.260892 | 913,594.89 | 1,888.05 | 0.27 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 3,968,518.600 | 101.532746 | 4,029,345.92 | 100.174652 | 3,975,449.70 | -53,896.22 | 1.16 |
| | Original Face: | Base | 5,000,000.000 | 101.532746 | 4,029,345.92 | 100.174652 | 3,975,449.70 | -53,896.22 | 1.16 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.0 | 15 Aug 2042 | | |
| | | Local | 8,267,834.700 | 105.536925 | 8,725,618.54 | 100.587828 | 8,316,435.35 | -409,183.19 | 2.43 |
| | Original Face: | Base | 10,000,000.000 | 105.536925 | 8,725,618.54 | 100.587828 | 8,316,435.35 | -409,183.19 | 2.43 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | | 5.3 | 25 Jan 2027 | | |
| | | Local | 2,500,000.000 | 119.940318 | 2,998,507.95 | 121.898600 | 3,047,465.00 | 48,957.05 | 0.89 |
| | | Base | | 119.940318 | 2,998,507.95 | 121.898600 | 3,047,465.00 | 48,957.05 | 0.89 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | | 5.25 | 22 Mar 2027 | | |
| | | Local | 2,500,000.000 | 118.815518 | 2,970,387.95 | 119.806200 | 2,995,155.00 | 24,767.05 | 0.88 |
| | | Base | | 118.815518 | 2,970,387.95 | 119.806200 | 2,995,155.00 | 24,767.05 | 0.88 |
| 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 | 98.665500 | 4,933,275.00 | -66,725.00 | 1.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.665500 | 4,933,275.00 | -66,725.00 | 1.44 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.904800 | 1,998,096.00 | -1,904.00 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.904800 | 1,998,096.00 | -1,904.00 | 0.58 |
| 313382HB2 | FEDERAL HOME LOAN BANK BONDS 04/26 3 | | | | | 3.0 | 02 Apr 2026 | | |
| | | Local | 3,250,000.000 | 100.000000 | 3,250,000.00 | 96.615700 | 3,140,010.25 | -109,989.75 | 0.92 |
| | | Base | | 100.000000 | 3,250,000.00 | 96.615700 | 3,140,010.25 | -109,989.75 | 0.92 |
| 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 | 99.404200 | 1,988,084.00 | -11,916.00 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.404200 | 1,988,084.00 | -11,916.00 | 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 | 99.936900 | 999,369.00 | -631.00 | 0.29 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.936900 | 999,369.00 | -631.00 | 0.29 |
| 3133EAZN1 | FEDERAL FARM CREDIT BANK BONDS 07/20 1.84 | | | | | 1.84 | 24 Jul 2020 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.892100 | 1,997,842.00 | -2,158.00 | 0.58 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.892100 | 1,997,842.00 | -2,158.00 | 0.58 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 0.6994 | 25 Jun 2022 | | |
| | | Local | 2,886,284.750 | 100.000000 | 2,886,284.75 | 100.119100 | 2,889,722.32 | 3,437.57 | 0.85 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 2,886,284.75 | 100.119100 | 2,889,722.32 | 3,437.57 | 0.85 |
| 3136A6UL6 | FANNIE MAE FNR 2012 63 BT | | | | | 3.0 | 25 Mar 2039 | | |
| | | Local | 5,000,000.000 | 101.304856 | 5,065,242.78 | 100.208000 | 5,010,400.00 | -54,842.78 | 1.47 |
| Original Face: | | Base | 5,000,000.000 | 101.304856 | 5,065,242.78 | 100.208000 | 5,010,400.00 | -54,842.78 | 1.47 |
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | | 2.301 | 25 Sep 2022 | | |
| | | Local | 2,000,000.000 | 100.890492 | 2,017,809.83 | 99.340400 | 1,986,808.00 | -31,001.83 | 0.58 |
| Original Face: | | Base | 2,000,000.000 | 100.890492 | 2,017,809.83 | 99.340400 | 1,986,808.00 | -31,001.83 | 0.58 |
| 3136FTN70 | FANNIE MAE NOTES 11/25 3 | | | | | 3.0 | 28 Nov 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.113300 | 991,133.00 | -8,867.00 | 0.29 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.113300 | 991,133.00 | -8,867.00 | 0.29 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 2,579,114.100 | 100.905106 | 2,602,457.82 | 99.064800 | 2,554,994.22 | -47,463.60 | 0.75 |
| Original Face: | | Base | 5,000,000.000 | 100.905106 | 2,602,457.82 | 99.064800 | 2,554,994.22 | -47,463.60 | 0.75 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137AJMF8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2 | | | | | 2.9676 | 25 Oct 2021 | | |
| | | Local | 5,000,000.000 | 104.311109 | 5,215,555.47 | 103.908900 | 5,195,445.00 | -20,110.47 | 1.52 |
| Original Face: | | Base | 5,000,000.000 | 104.311109 | 5,215,555.47 | 103.908900 | 5,195,445.00 | -20,110.47 | 1.52 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.5 | 15 Jan 2027 | | |
| | | Local | 3,000,000.000 | 104.902855 | 3,147,085.66 | 107.101400 | 3,213,042.00 | 65,956.34 | 0.94 |
| Original Face: | | Base | 3,000,000.000 | 104.902855 | 3,147,085.66 | 107.101400 | 3,213,042.00 | 65,956.34 | 0.94 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.5 | 15 Jan 2032 | | |
| | | Local | 5,564,999.940 | 101.766896 | 5,663,327.71 | 99.653620 | 5,545,723.89 | -117,603.82 | 1.62 |
| Original Face: | | Base | 5,565,000.000 | 101.766896 | 5,663,327.71 | 99.653620 | 5,545,723.89 | -117,603.82 | 1.62 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | | 3.5 | 15 Jun 2040 | | |
| | | Local | 4,494,000.000 | 106.830959 | 4,800,983.31 | 104.351600 | 4,689,560.90 | -111,422.41 | 1.37 |
| Original Face: | | Base | 4,494,000.000 | 106.830959 | 4,800,983.31 | 104.351600 | 4,689,560.90 | -111,422.41 | 1.37 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 769,280.180 | 100.337768 | 771,878.56 | 98.920480 | 760,975.65 | -10,902.91 | 0.22 |
| Original Face: | | Base | 2,000,000.000 | 100.337768 | 771,878.56 | 98.920480 | 760,975.65 | -10,902.91 | 0.22 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.0 | 15 Jan 2042 | | |
| | | Local | 2,580,153.850 | 100.444573 | 2,591,624.52 | 99.180100 | 2,558,999.17 | -32,625.35 | 0.75 |
| Original Face: | | Base | 5,000,000.000 | 100.444573 | 2,591,624.52 | 99.180100 | 2,558,999.17 | -32,625.35 | 0.75 |
| 3137APUK4 | FREDDIE MAC FHR 4045 HP | | | | | 3.5 | 15 May 2042 | | |
| | | Local | 848,273.570 | 101.728228 | 862,933.67 | 100.156210 | 849,598.66 | -13,335.01 | 0.25 |
| Original Face: | | Base | 10,630,000.000 | 101.728228 | 862,933.67 | 100.156210 | 849,598.66 | -13,335.01 | 0.25 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.5 | 15 Oct 2041 | | |
| | | Local | 8,227,299.730 | 100.449877 | 8,264,312.50 | 96.824800 | 7,966,066.51 | -298,245.99 | 2.33 |
| Original Face: | | Base | 14,878,168.000 | 100.449877 | 8,264,312.50 | 96.824800 | 7,966,066.51 | -298,245.99 | 2.33 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.0 | 15 Feb 2043 | | |
| | | Local | 5,000,000.000 | 98.938578 | 4,946,928.92 | 99.506900 | 4,975,345.00 | 28,416.08 | 1.46 |
| Original Face: | | Base | 5,000,000.000 | 98.938578 | 4,946,928.92 | 99.506900 | 4,975,345.00 | 28,416.08 | 1.46 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 3,678,536.500 | 99.555574 | 3,662,188.11 | 100.178200 | 3,685,091.65 | 22,903.54 | 1.08 |
| Original Face: | | Base | 5,000,000.000 | 99.555574 | 3,662,188.11 | 100.178200 | 3,685,091.65 | 22,903.54 | 1.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137GAWQ6 | FREDDIE MAC FHR 3738 BH | | | | | 3.0 | 15 Dec 2038 | | |
| | | Local | 5,000,000.000 | 101.494097 | 5,074,704.87 | 103.940200 | 5,197,010.00 | 122,305.13 | 1.52 |
| Original Face: | | Base | 5,000,000.000 | 101.494097 | 5,074,704.87 | 103.940200 | 5,197,010.00 | 122,305.13 | 1.52 |
| 3137GAWS2 | FREDDIE MAC FHR 3738 BJ | | | | | 3.5 | 15 Dec 2038 | | |
| | | Local | 5,000,000.000 | 103.612981 | 5,180,649.05 | 105.054800 | 5,252,740.00 | 72,090.95 | 1.54 |
| Original Face: | | Base | 5,000,000.000 | 103.612981 | 5,180,649.05 | 105.054800 | 5,252,740.00 | 72,090.95 | 1.54 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.5 | 01 Apr 2042 | | |
| | | Local | 3,791,323.600 | 104.328799 | 3,955,442.36 | 104.034346 | 3,944,278.71 | -11,163.65 | 1.15 |
| Original Face: | | Base | 5,000,000.000 | 104.328799 | 3,955,442.36 | 104.034346 | 3,944,278.71 | -11,163.65 | 1.15 |
| 3138L0WA5 | FNMA POOL AM0640 FN 05/21 FIXED 2.21 | | | | | 2.21 | 01 May 2021 | | |
| | | Local | 1,768,406.830 | 101.641866 | 1,797,441.70 | 100.888454 | 1,784,118.31 | -13,323.39 | 0.52 |
| Original Face: | | Base | 1,800,000.000 | 101.641866 | 1,797,441.70 | 100.888454 | 1,784,118.31 | -13,323.39 | 0.52 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 687,578.500 | 106.753710 | 734,015.56 | 108.613400 | 746,802.39 | 12,786.83 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 106.753710 | 734,015.56 | 108.613400 | 746,802.39 | 12,786.83 | 0.22 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.0 | 25 Jul 2040 | | |
| | | Local | 6,000,000.000 | 108.541383 | 6,512,482.96 | 108.515800 | 6,510,948.00 | -1,534.96 | 1.91 |
| Original Face: | | Base | 6,000,000.000 | 108.541383 | 6,512,482.96 | 108.515800 | 6,510,948.00 | -1,534.96 | 1.91 |
| 31398T7A3 | FANNIE MAE FNR 2010 113 LV | | | | | 4.0 | 25 Jun 2030 | | |
| | | Local | 4,551,633.090 | 107.157286 | 4,877,406.50 | 105.477200 | 4,800,935.14 | -76,471.36 | 1.41 |
| Original Face: | | Base | 5,568,000.000 | 107.157286 | 4,877,406.50 | 105.477200 | 4,800,935.14 | -76,471.36 | 1.41 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 709,202.700 | 106.216781 | 753,292.28 | 107.466200 | 762,153.19 | 8,860.91 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 106.216781 | 753,292.28 | 107.466200 | 762,153.19 | 8,860.91 | 0.22 |
| 34528QCD4 | FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1 | | | | | 0.85 | 15 Jan 2018 | | |
| | | Local | 2,000,000.000 | 99.988185 | 1,999,763.70 | 100.014600 | 2,000,292.00 | 528.30 | 0.59 |
| Original Face: | | Base | 2,000,000.000 | 99.988185 | 1,999,763.70 | 100.014600 | 2,000,292.00 | 528.30 | 0.59 |
| 34530KAA1 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2 | | | | | 0.47 | 15 Mar 2017 | | |
| | | Local | 1,472,765.670 | 99.999618 | 1,472,760.04 | 99.974700 | 1,472,393.06 | -366.98 | 0.43 |
| Original Face: | | Base | 5,000,000.000 | 99.999618 | 1,472,760.04 | 99.974700 | 1,472,393.06 | -366.98 | 0.43 |

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|---|---|---|---|---|---|---|---|---|---|
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.6476 | 15 Mar 2020 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.104600 | 3,003,138.00 | 3,138.00 | 0.88 |
| Original Face: | | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 100.104600 | 3,003,138.00 | 3,138.00 | 0.88 |
| 36962G5Y6 | GENERAL ELEC CAP CORP COMPANY GUAR 05/17 VAR | | | | | 1.45 | 30 May 2017 | | |
| | | 5,000,000.000 | Local | 99.928946 | 4,996,447.29 | 100.881700 | 5,044,085.00 | 47,637.71 | 1.48 |
| | | | Base | 99.928946 | 4,996,447.29 | 100.881700 | 5,044,085.00 | 47,637.71 | 1.48 |
| 36966THT2 | GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR | | | | | 1.2858 | 15 Mar 2023 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 99.997300 | 3,999,892.00 | -108.00 | 1.17 |
| | | | Base | 100.000000 | 4,000,000.00 | 99.997300 | 3,999,892.00 | -108.00 | 1.17 |
| 370334BS2 | GENERAL MILLS INC SR UNSECURED 01/16 VAR | | | | | 0.4936 | 28 Jan 2016 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.898000 | 4,994,900.00 | -5,100.00 | 1.46 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.898000 | 4,994,900.00 | -5,100.00 | 1.46 |
| 38377XC75 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN | | | | | 3.5 | 16 Apr 2035 | | |
| | | 5,000,000.000 | Local | 103.926490 | 5,196,324.48 | 104.258000 | 5,212,900.00 | 16,575.52 | 1.53 |
| Original Face: | | 5,000,000.000 | Base | 103.926490 | 5,196,324.48 | 104.258000 | 5,212,900.00 | 16,575.52 | 1.53 |
| 437076AW2 | HOME DEPOT INC SR UNSECURED 04/21 4.4 | | | | | 4.4 | 01 Apr 2021 | | |
| | | 3,000,000.000 | Local | 108.734327 | 3,262,029.80 | 109.186200 | 3,275,586.00 | 13,556.20 | 0.96 |
| | | | Base | 108.734327 | 3,262,029.80 | 109.186200 | 3,275,586.00 | 13,556.20 | 0.96 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | 5,000,000.000 | Local | 99.993466 | 4,999,673.32 | 100.046200 | 5,002,310.00 | 2,636.68 | 1.46 |
| Original Face: | | 5,000,000.000 | Base | 99.993466 | 4,999,673.32 | 100.046200 | 5,002,310.00 | 2,636.68 | 1.46 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | 3,000,000.000 | Local | 100.537531 | 3,016,125.92 | 101.212900 | 3,036,387.00 | 20,261.08 | 0.89 |
| | | | Base | 100.537531 | 3,016,125.92 | 101.212900 | 3,036,387.00 | 20,261.08 | 0.89 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | 2,000,000.000 | Local | 99.873299 | 1,997,465.98 | 100.450400 | 2,009,008.00 | 11,542.02 | 0.59 |
| | | | Base | 99.873299 | 1,997,465.98 | 100.450400 | 2,009,008.00 | 11,542.02 | 0.59 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.6842 | 12 Feb 2019 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.439000 | 2,983,170.00 | -16,830.00 | 0.87 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.439000 | 2,983,170.00 | -16,830.00 | 0.87 |

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|---|---|---|---|---|---|---|---|---|---|
| 46623EJR1 | JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1 | | | | | 1.1 | 15 Oct 2015 | | |
| | | Local | 5,000,000.000 | 100.021180 | 5,001,058.99 | 100.021180 | 5,001,058.99 | 0.00 | 1.46 |
| | | Base | | 100.021180 | 5,001,058.99 | 100.021180 | 5,001,058.99 | 0.00 | 1.46 |
| 46625YXT5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM | | | | | 5.44741 | 15 Dec 2044 | | |
| | | Local | 4,800,000.000 | 107.607618 | 5,165,165.65 | 100.212700 | 4,810,209.60 | -354,956.05 | 1.41 |
| | Original Face: | Base | 4,800,000.000 | 107.607618 | 5,165,165.65 | 100.212700 | 4,810,209.60 | -354,956.05 | 1.41 |
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.753984 | 4,987,699.18 | 99.475100 | 4,973,755.00 | -13,944.18 | 1.46 |
| | | Base | | 99.753984 | 4,987,699.18 | 99.475100 | 4,973,755.00 | -13,944.18 | 1.46 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.6489 | 07 Jun 2017 | | |
| | | Local | 7,000,000.000 | 97.664615 | 6,836,523.02 | 99.337700 | 6,953,639.00 | 117,115.98 | 2.04 |
| | | Base | | 97.664615 | 6,836,523.02 | 99.337700 | 6,953,639.00 | 117,115.98 | 2.04 |
| 64952WBK8 | NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3 | | | | | 1.3 | 30 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.921129 | 4,996,056.46 | 99.470100 | 4,973,505.00 | -22,551.46 | 1.46 |
| | | Base | | 99.921129 | 4,996,056.46 | 99.470100 | 4,973,505.00 | -22,551.46 | 1.46 |
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 1.46 |
| | | Base | | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 1.46 |
| 713448BH0 | PEPSICO INC SR UNSECURED 06/18 5 | | | | | 5.0 | 01 Jun 2018 | | |
| | | Local | 1,635,000.000 | 108.130286 | 1,767,930.18 | 109.200500 | 1,785,428.18 | 17,498.00 | 0.52 |
| | | Base | | 108.130286 | 1,767,930.18 | 109.200500 | 1,785,428.18 | 17,498.00 | 0.52 |
| 713448BY3 | PEPSICO INC SR UNSECURED 03/22 2.75 | | | | | 2.75 | 05 Mar 2022 | | |
| | | Local | 3,000,000.000 | 99.886845 | 2,996,605.36 | 98.913800 | 2,967,414.00 | -29,191.36 | 0.87 |
| | | Base | | 99.886845 | 2,996,605.36 | 98.913800 | 2,967,414.00 | -29,191.36 | 0.87 |
| 718172BP3 | PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25 | | | | | 1.25 | 11 Aug 2017 | | |
| | | Local | 5,000,000.000 | 99.755239 | 4,987,761.97 | 99.856200 | 4,992,810.00 | 5,048.03 | 1.46 |
| | | Base | | 99.755239 | 4,987,761.97 | 99.856200 | 4,992,810.00 | 5,048.03 | 1.46 |
| 742718DS5 | PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8 | | | | | 1.8 | 15 Nov 2015 | | |
| | | Local | 1,283,000.000 | 100.296048 | 1,286,798.30 | 100.296048 | 1,286,798.30 | 0.00 | 0.38 |
| | | Base | | 100.296048 | 1,286,798.30 | 100.296048 | 1,286,798.30 | 0.00 | 0.38 |

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|---|---|---|---|---|---|---|---|---|---|
| 742718DY2 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3 | | | | | 2.3 | 06 Feb 2022 | | |
| | | Local | 3,000,000.000 | 99.545173 | 2,986,355.19 | 98.598200 | 2,957,946.00 | -28,409.19 | 0.87 |
| | | Base | | 99.545173 | 2,986,355.19 | 98.598200 | 2,957,946.00 | -28,409.19 | 0.87 |
| 78008SVU7 | ROYAL BANK OF CANADA UNSECURED 05/20 VAR | | | | | 0.7114 | 08 May 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 97.709500 | 2,931,285.00 | -68,715.00 | 0.86 |
| | | Base | | 100.000000 | 3,000,000.00 | 97.709500 | 2,931,285.00 | -68,715.00 | 0.86 |
| 78446XAA3 | SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A | | | | | 1.2976 | 15 Dec 2021 | | |
| | | Local | 314,676.340 | 100.000000 | 314,676.34 | 100.035300 | 314,787.42 | 111.08 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 314,676.34 | 100.035300 | 314,787.42 | 111.08 | 0.09 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.4794 | 25 Sep 2019 | | |
| | | Local | 1,091,759.480 | 100.000000 | 1,091,759.48 | 99.558300 | 1,086,937.18 | -4,822.30 | 0.32 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 1,091,759.48 | 99.558300 | 1,086,937.18 | -4,822.30 | 0.32 |
| 79604YAB5 | SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75 | | | | | 1.75 | 10 Apr 2017 | | |
| | | Local | 3,000,000.000 | 99.882792 | 2,996,483.75 | 100.041600 | 3,001,248.00 | 4,764.25 | 0.88 |
| | | Base | | 99.882792 | 2,996,483.75 | 100.041600 | 3,001,248.00 | 4,764.25 | 0.88 |
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.7605 | 15 Feb 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.714100 | 4,985,705.00 | -14,295.00 | 1.46 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.714100 | 4,985,705.00 | -14,295.00 | 1.46 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 4,000,000.000 | 99.991057 | 3,999,642.27 | 99.817900 | 3,992,716.00 | -6,926.27 | 1.17 |
| Original Face: | | Base | 4,000,000.000 | 99.991057 | 3,999,642.27 | 99.817900 | 3,992,716.00 | -6,926.27 | 1.17 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.975741 | 4,998,787.04 | 99.799500 | 4,989,975.00 | -8,812.04 | 1.46 |
| | | Base | | 99.975741 | 4,998,787.04 | 99.799500 | 4,989,975.00 | -8,812.04 | 1.46 |
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5468 | 30 Oct 2017 | | |
| | | Local | 4,000,000.000 | 99.879205 | 3,995,168.19 | 99.964500 | 3,998,580.00 | 3,411.81 | 1.17 |
| | | Base | | 99.879205 | 3,995,168.19 | 99.964500 | 3,998,580.00 | 3,411.81 | 1.17 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.986903 | 4,999,345.17 | 100.105500 | 5,005,275.00 | 5,929.83 | 1.46 |
| | | Base | | 99.986903 | 4,999,345.17 | 100.105500 | 5,005,275.00 | 5,929.83 | 1.46 |

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

# Holdings

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

*As of:* *August 31, 2015* *View Date:* *September 22, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92343VBC7 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | | | | | 3.5 | 01 Nov 2021 | | |
| | | Local | 3,000,000.000 | 102.773262 | 3,083,197.85 | 101.202200 | 3,036,066.00 | -47,131.85 | 0.89 |
| | | Base | | 102.773262 | 3,083,197.85 | 101.202200 | 3,036,066.00 | -47,131.85 | 0.89 |
| 929903CJ9 | WACHOVIA CORP SUBORDINATED 10/16 VAR | | | | | 0.6588 | 15 Oct 2016 | | |
| | | Local | 5,000,000.000 | 98.226627 | 4,911,331.35 | 99.730600 | 4,986,530.00 | 75,198.65 | 1.46 |
| | | Base | | 98.226627 | 4,911,331.35 | 99.730600 | 4,986,530.00 | 75,198.65 | 1.46 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 0.9241 | 23 Apr 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.227700 | 5,011,385.00 | 11,385.00 | 1.47 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.227700 | 5,011,385.00 | 11,385.00 | 1.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 327,660,859.730 | | 332,381,265.03 | | 330,939,309.33 | -1,441,955.70 | 96.85 |
| | Original Face: | Base | 218,735,168.000 | | 332,381,265.03 | | 330,939,309.33 | -1,441,955.70 | 96.85 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 327,660,859.730 | | 332,381,265.03 | | 330,939,309.33 | -1,441,955.70 | 96.85 |
| | Original Face: | | 218,735,168.000 | | | | | | |

& 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:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | |
| | | 338,426,706.250 | Base | 343,147,111.55 | | 341,699,355.85 | -1,447,755.70 | 100.00 |
| Original Face: | | 218,735,168.000 | | | | | | |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 625,530.130 | 1.000000 | 625,530.13 | 1.000000 | 625,530.13 | 0.00 | 0.06 |
| | | Base | | 1.000000 | 625,530.13 | 1.000000 | 625,530.13 | 0.00 | 0.06 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 625,530.130 | | 625,530.13 | | 625,530.13 | 0.00 | 0.06 |
| | | Base | | | 625,530.13 | | 625,530.13 | 0.00 | 0.06 |
| **CASH Total** | | | | | | | | | |
| | | Base | 625,530.130 | | 625,530.13 | | 625,530.13 | 0.00 | 0.06 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0027A1X12 | ABBEY NATIONAL NA LL | | | | | 0.285 | 01 Oct 2015 | | |
| | | Local | 25,000,000.000 | 99.976250 | 24,994,062.50 | 99.976250 | 24,994,062.50 | 0.00 | 2.38 |
| | | Base | | 99.976250 | 24,994,062.50 | 99.976250 | 24,994,062.50 | 0.00 | 2.38 |
| 15060XA51 | CEDAR SPRING CPTL CO | | | | | 0.52 | 05 Jan 2016 | | |
| | | Local | 35,000,000.000 | 99.818000 | 34,936,300.00 | 99.845131 | 34,945,795.85 | 9,495.85 | 3.33 |
| | | Base | | 99.818000 | 34,936,300.00 | 99.845131 | 34,945,795.85 | 9,495.85 | 3.33 |
| 22533MP62 | CREDIT AGRICOLE | | | | | 0.41 | 01 Dec 2015 | | |
| | | Local | 40,000,000.000 | 100.000000 | 40,000,000.00 | 100.027246 | 40,010,898.40 | 10,898.40 | 3.82 |
| | | Base | | 100.000000 | 40,000,000.00 | 100.027246 | 40,010,898.40 | 10,898.40 | 3.82 |
| 45779QXT8 | INSTITUTIONAL SECURED | | | | | 0.34 | 27 Oct 2015 | | |
| | | Local | 30,000,000.000 | 99.947111 | 29,984,133.33 | 99.947111 | 29,984,133.33 | 0.00 | 2.86 |
| | | Base | | 99.947111 | 29,984,133.33 | 99.947111 | 29,984,133.33 | 0.00 | 2.86 |
| 53127UYA2 | LIBERTY FUNDING LLC | | | | | 0.3 | 10 Nov 2015 | | |
| | | Local | 25,000,000.000 | 99.941667 | 24,985,416.66 | 99.941667 | 24,985,416.66 | 0.00 | 2.38 |
| | | Base | | 99.941667 | 24,985,416.66 | 99.941667 | 24,985,416.66 | 0.00 | 2.38 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 60689DHE6 | MIZUHO BANK LTD | | | | | 0.29 | 15 Oct 2015 | | |
| | | 25,000,000.000 | Local | 99.999998 | 24,999,999.57 | 99.999998 | 24,999,999.57 | 0.00 | 2.38 |
| | | | Base | 99.999998 | 24,999,999.57 | 99.999998 | 24,999,999.57 | 0.00 | 2.38 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.6593 | 14 Aug 2017 | | |
| | | 9,942,034.000 | Local | 100.000001 | 9,942,034.10 | 99.710000 | 9,913,202.10 | -28,832.00 | 0.95 |
| | | | Base | 100.000001 | 9,942,034.10 | 99.710000 | 9,913,202.10 | -28,832.00 | 0.95 |
| 85520MWU3 | STARBIRD FDG. CORP | | | | | 0.3 | 28 Sep 2015 | | |
| | | 10,000,000.000 | Local | 99.977500 | 9,997,750.00 | 99.977500 | 9,997,750.00 | 0.00 | 0.95 |
| | | | Base | 99.977500 | 9,997,750.00 | 99.977500 | 9,997,750.00 | 0.00 | 0.95 |
| 978UHA002 | SUN TRUST ROBINSON REPO | | | | | 0.2 | 01 Sep 2015 | | |
| | | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 7.15 |
| | | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 7.15 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.1 | 01 Sep 2015 | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.38 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.38 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 299,942,034.000 | Local | | 299,839,696.16 | | 299,831,258.41 | -8,437.75 | 28.59 |
| | | | Base | | 299,839,696.16 | | 299,831,258.41 | -8,437.75 | 28.59 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 299,942,034.000 | Base | | 299,839,696.16 | | 299,831,258.41 | -8,437.75 | 28.59 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 00206RBS0 | AT+T INC SR UNSECURED 02/16 VAR | | | | | 0.6992 | 12 Feb 2016 | | |
| | | 4,322,624.000 | Local | 99.999997 | 4,322,623.88 | 99.925200 | 4,319,390.68 | -3,233.20 | 0.41 |
| | | | Base | 99.999997 | 4,322,623.88 | 99.925200 | 4,319,390.68 | -3,233.20 | 0.41 |
| 00287YAH2 | ABBVIE INC SR UNSECURED 11/15 VAR | | | | | 1.0611 | 06 Nov 2015 | | |
| | | 6,483,935.000 | Local | 100.000001 | 6,483,935.04 | 100.000001 | 6,483,935.04 | 0.00 | 0.62 |
| | | | Base | 100.000001 | 6,483,935.04 | 100.000001 | 6,483,935.04 | 0.00 | 0.62 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05564UAH3 | BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A | | | | | 0.5976 | 15 Sep 2017 | | |
| | | Local | 6,483,935.320 | 100.000000 | 6,483,935.32 | 100.019400 | 6,485,193.20 | 1,257.88 | 0.62 |
| Original Face: | | Base | 6,483,935.000 | 100.000000 | 6,483,935.32 | 100.019400 | 6,485,193.20 | 1,257.88 | 0.62 |
| 06051GES4 | BANK OF AMERICA CORP SR UNSECURED 01/16 1.25 | | | | | 1.25 | 11 Jan 2016 | | |
| | | Local | 4,322,624.000 | 99.976052 | 4,321,588.83 | 100.123800 | 4,327,975.41 | 6,386.58 | 0.41 |
| | | Base | | 99.976052 | 4,321,588.83 | 100.123800 | 4,327,975.41 | 6,386.58 | 0.41 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | Local | 3,458,099.000 | 99.967782 | 3,456,984.87 | 101.359300 | 3,505,104.94 | 48,120.07 | 0.33 |
| | | Base | | 99.967782 | 3,456,984.87 | 101.359300 | 3,505,104.94 | 48,120.07 | 0.33 |
| 084670BH0 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55 | | | | | 1.55 | 09 Feb 2018 | | |
| | | Local | 2,161,312.000 | 99.999993 | 2,161,311.85 | 100.171500 | 2,165,018.65 | 3,706.80 | 0.21 |
| | | Base | | 99.999993 | 2,161,311.85 | 100.171500 | 2,165,018.65 | 3,706.80 | 0.21 |
| 09247XAC5 | BLACKROCK INC SR UNSECURED 09/17 6.25 | | | | | 6.25 | 15 Sep 2017 | | |
| | | Local | 2,852,932.000 | 110.217864 | 3,144,440.71 | 109.778800 | 3,131,914.51 | -12,526.20 | 0.30 |
| | | Base | | 110.217864 | 3,144,440.71 | 109.778800 | 3,131,914.51 | -12,526.20 | 0.30 |
| 10138MAG0 | BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5 | | | | | 5.5 | 01 Apr 2016 | | |
| | | Local | 682,975.000 | 102.191597 | 697,943.06 | 102.798900 | 702,090.79 | 4,147.73 | 0.07 |
| | | Base | | 102.191597 | 697,943.06 | 102.798900 | 702,090.79 | 4,147.73 | 0.07 |
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6291 | 23 May 2017 | | |
| | | Local | 8,336,180.000 | 99.404506 | 8,286,538.52 | 99.570300 | 8,300,359.43 | 13,820.91 | 0.79 |
| | | Base | | 99.404506 | 8,286,538.52 | 99.570300 | 8,300,359.43 | 13,820.91 | 0.79 |
| 12592YAB0 | CNH EQUIPMENT TRUST CNH 2015 B A2A | | | | | 0.84 | 15 Aug 2018 | | |
| | | Local | 5,000,000.000 | 99.994333 | 4,999,716.65 | 99.833900 | 4,991,695.00 | -8,021.65 | 0.48 |
| Original Face: | | Base | 5,000,000.000 | 99.994333 | 4,999,716.65 | 99.833900 | 4,991,695.00 | -8,021.65 | 0.48 |
| 12623MAD5 | CNH EQUIPMENT TRUST CNH 2012 A A4 | | | | | 1.38 | 15 Feb 2018 | | |
| | | Local | 5,525,173.100 | 99.997979 | 5,525,061.46 | 99.798200 | 5,514,023.30 | -11,038.16 | 0.53 |
| Original Face: | | Base | 7,780,722.000 | 99.997979 | 5,525,061.46 | 99.798200 | 5,514,023.30 | -11,038.16 | 0.53 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 3,458,099.000 | 99.941849 | 3,456,088.07 | 100.683300 | 3,481,728.19 | 25,640.12 | 0.33 |
| | | Base | | 99.941849 | 3,456,088.07 | 100.683300 | 3,481,728.19 | 25,640.12 | 0.33 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 143127AA6 | CARMAX AUTO OWNER TRUST CARMX 2015 2 A1 | | | | | 0.35 | 16 May 2016 | | |
| | | Local | 4,817,001.340 | 100.000000 | 4,817,001.34 | 100.000000 | 4,817,001.34 | 0.00 | 0.46 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 4,817,001.34 | 100.000000 | 4,817,001.34 | 0.00 | 0.46 |
| 14313GAD9 | CARMAX AUTO OWNER TRUST CARMX 2012 1 A4 | | | | | 1.25 | 15 Jun 2017 | | |
| | | Local | 933,105.340 | 99.997654 | 933,083.45 | 100.155300 | 934,554.45 | 1,471.00 | 0.09 |
| Original Face: | | Base | 1,296,787.000 | 99.997654 | 933,083.45 | 100.155300 | 934,554.45 | 1,471.00 | 0.09 |
| 14313LAD8 | CARMAX AUTO OWNER TRUST CARMX 2013 1 A4 | | | | | 0.89 | 17 Aug 2018 | | |
| | | Local | 6,051,673.000 | 99.994179 | 6,051,320.74 | 99.687400 | 6,032,755.47 | -18,565.27 | 0.58 |
| Original Face: | | Base | 6,051,673.000 | 99.994179 | 6,051,320.74 | 99.687400 | 6,032,755.47 | -18,565.27 | 0.58 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,161,312.000 | 100.416166 | 2,170,306.65 | 101.149200 | 2,186,149.80 | 15,843.15 | 0.21 |
| | | Base | | 100.416166 | 2,170,306.65 | 101.149200 | 2,186,149.80 | 15,843.15 | 0.21 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.4905 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.848300 | 4,992,415.00 | -7,585.00 | 0.48 |
| 2027A0GN3 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR | | | | | 0.6955 | 16 Nov 2017 | | |
| | | Local | 8,645,247.000 | 100.000001 | 8,645,247.07 | 100.000000 | 8,645,247.00 | -0.07 | 0.82 |
| | | Base | | 100.000001 | 8,645,247.07 | 100.000000 | 8,645,247.00 | -0.07 | 0.82 |
| 205887BH4 | CONAGRA FOODS INC SR UNSECURED 09/15 1.35 | | | | | 1.35 | 10 Sep 2015 | | |
| | | Local | 3,840,000.000 | 100.015602 | 3,840,599.12 | 100.015602 | 3,840,599.12 | 0.00 | 0.37 |
| | | Base | | 100.015602 | 3,840,599.12 | 100.015602 | 3,840,599.12 | 0.00 | 0.37 |
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 5,619,411.000 | 99.991188 | 5,618,915.79 | 100.642900 | 5,655,538.19 | 36,622.40 | 0.54 |
| | | Base | | 99.991188 | 5,618,915.79 | 100.642900 | 5,655,538.19 | 36,622.40 | 0.54 |
| 24422ESN0 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125 | | | | | 1.125 | 12 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.972126 | 9,997,212.59 | 99.855700 | 9,985,570.00 | -11,642.59 | 0.95 |
| | | Base | | 99.972126 | 9,997,212.59 | 99.855700 | 9,985,570.00 | -11,642.59 | 0.95 |
| 254683AW5 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4 | | | | | 0.5676 | 15 Nov 2019 | | |
| | | Local | 3,458,098.840 | 100.000000 | 3,458,098.84 | 100.118200 | 3,462,186.31 | 4,087.47 | 0.33 |
| Original Face: | | Base | 3,458,099.000 | 100.000000 | 3,458,098.84 | 100.118200 | 3,462,186.31 | 4,087.47 | 0.33 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 254683AZ8 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3 | | | | | 0.6476 | 15 May 2018 | | |
| | | Local | 6,051,672.970 | 100.000000 | 6,051,672.97 | 99.984200 | 6,050,716.81 | -956.16 | 0.58 |
| Original Face: | | Base | 6,051,673.000 | 100.000000 | 6,051,672.97 | 99.984200 | 6,050,716.81 | -956.16 | 0.58 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 6,051,672.970 | 99.992024 | 6,051,190.31 | 100.018300 | 6,052,780.43 | 1,590.12 | 0.58 |
| Original Face: | | Base | 6,051,673.000 | 99.992024 | 6,051,190.31 | 100.018300 | 6,052,780.43 | 1,590.12 | 0.58 |
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 3,458,099.000 | 99.720695 | 3,448,440.37 | 100.351600 | 3,470,257.68 | 21,817.31 | 0.33 |
| | | Base | | 99.720695 | 3,448,440.37 | 100.351600 | 3,470,257.68 | 21,817.31 | 0.33 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,131,079.300 | 102.353685 | 1,157,701.34 | 103.923942 | 1,175,462.20 | 17,760.86 | 0.11 |
| Original Face: | | Base | 2,096,032.000 | 102.353685 | 1,157,701.34 | 103.923942 | 1,175,462.20 | 17,760.86 | 0.11 |
| 3130A43H3 | FEDERAL HOME LOAN BANK BONDS 02/17 0.7 | | | | | 0.7 | 27 Feb 2017 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.995600 | 14,999,340.00 | -660.00 | 1.43 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.995600 | 14,999,340.00 | -660.00 | 1.43 |
| 31315PA25 | FARMER MAC SR UNSECURED 07/16 2 | | | | | 2.0 | 27 Jul 2016 | | |
| | | Local | 4,754,886.000 | 99.921684 | 4,751,162.17 | 101.334300 | 4,818,330.44 | 67,168.27 | 0.46 |
| | | Base | | 99.921684 | 4,751,162.17 | 101.334300 | 4,818,330.44 | 67,168.27 | 0.46 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | Local | 6,039,162.620 | 105.684493 | 6,382,458.42 | 104.030905 | 6,282,595.53 | -99,862.89 | 0.60 |
| Original Face: | | Base | 8,645,247.000 | 105.684493 | 6,382,458.42 | 104.030905 | 6,282,595.53 | -99,862.89 | 0.60 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | Local | 2,561,981.550 | 105.564355 | 2,704,539.29 | 103.922962 | 2,662,487.11 | -42,052.18 | 0.25 |
| Original Face: | | Base | 4,322,624.000 | 105.564355 | 2,704,539.29 | 103.922962 | 2,662,487.11 | -42,052.18 | 0.25 |
| 313384MK2 | FED HOME LN DISCOUNT NT DISCOUNT NOT 10/15 0.00000 | | | | | 0.01 | 01 Oct 2015 | | |
| | | Local | 25,000,000.000 | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 2.38 |
| | | Base | | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 2.38 |
| 3133EAJF6 | FEDERAL FARM CREDIT BANK BONDS 09/15 VAR | | | | | 0.2254 | 22 Sep 2015 | | |
| | | Local | 4,322,624.000 | 99.999451 | 4,322,600.26 | 99.999451 | 4,322,600.26 | 0.00 | 0.41 |
| | | Base | | 99.999451 | 4,322,600.26 | 99.999451 | 4,322,600.26 | 0.00 | 0.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.798500 | 9,714,932.89 | -19,615.11 | 0.93 |
| | | Base | | 100.000000 | 9,734,548.00 | 99.798500 | 9,714,932.89 | -19,615.11 | 0.93 |
| 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 | 99.171200 | 8,573,595.19 | -71,651.81 | 0.82 |
| | | Base | | 100.000000 | 8,645,247.00 | 99.171200 | 8,573,595.19 | -71,651.81 | 0.82 |
| 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 | 99.836900 | 6,473,359.70 | -10,575.30 | 0.62 |
| | | Base | | 100.000000 | 6,483,935.00 | 99.836900 | 6,473,359.70 | -10,575.30 | 0.62 |
| 3134G3C40 | FREDDIE MAC NOTES 08/17 0.915 | | | | | 0.915 | 23 Aug 2017 | | |
| | | Local | 9,540,000.000 | 100.000000 | 9,540,000.00 | 99.547000 | 9,496,783.80 | -43,216.20 | 0.91 |
| | | Base | | 100.000000 | 9,540,000.00 | 99.547000 | 9,496,783.80 | -43,216.20 | 0.91 |
| 313586RC5 | FANNIE MAE SUBORDINATED 10/19 0.00000 | | | | | 0.01 | 09 Oct 2019 | | |
| | | Local | 5,000,000.000 | 91.752060 | 4,587,602.98 | 92.055100 | 4,602,755.00 | 15,152.02 | 0.44 |
| | | Base | | 91.752060 | 4,587,602.98 | 92.055100 | 4,602,755.00 | 15,152.02 | 0.44 |
| 3135G0TM5 | FANNIE MAE NOTES 01/18 1.02 | | | | | 1.02 | 30 Jan 2018 | | |
| | | Local | 10,806,559.000 | 100.000000 | 10,806,559.00 | 99.758300 | 10,780,439.55 | -26,119.45 | 1.03 |
| | | Base | | 100.000000 | 10,806,559.00 | 99.758300 | 10,780,439.55 | -26,119.45 | 1.03 |
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 17,290,494.000 | 100.000000 | 17,290,494.00 | 98.664000 | 17,059,493.00 | -231,001.00 | 1.63 |
| | | Base | | 100.000000 | 17,290,494.00 | 98.664000 | 17,059,493.00 | -231,001.00 | 1.63 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.5 | 25 Jul 2040 | | |
| | | Local | 877,892.470 | 103.439422 | 908,086.90 | 102.278700 | 897,897.01 | -10,189.89 | 0.09 |
| Original Face: | | Base | 2,161,312.000 | 103.439422 | 908,086.90 | 102.278700 | 897,897.01 | -10,189.89 | 0.09 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 2,151,433.200 | 100.161585 | 2,154,909.60 | 100.830200 | 2,169,294.40 | 14,384.80 | 0.21 |
| Original Face: | | Base | 4,322,624.000 | 100.161585 | 2,154,909.60 | 100.830200 | 2,169,294.40 | 14,384.80 | 0.21 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.0 | 25 Apr 2042 | | |
| | | Local | 2,844,880.480 | 101.805714 | 2,896,250.88 | 99.690300 | 2,836,069.89 | -60,180.99 | 0.27 |
| Original Face: | | Base | 4,322,624.000 | 101.805714 | 2,896,250.88 | 99.690300 | 2,836,069.89 | -60,180.99 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.0 | 25 May 2039 | | |
| | | Local | 6,101,684.340 | 101.920482 | 6,218,866.08 | 99.835400 | 6,091,640.97 | -127,225.11 | 0.58 |
| Original Face: | | Base | 8,584,720.000 | 101.920482 | 6,218,866.08 | 99.835400 | 6,091,640.97 | -127,225.11 | 0.58 |
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.75 | 25 May 2039 | | |
| | | Local | 3,461,905.520 | 100.974158 | 3,495,629.94 | 99.661700 | 3,450,193.89 | -45,436.05 | 0.33 |
| Original Face: | | Base | 5,571,429.000 | 100.974158 | 3,495,629.94 | 99.661700 | 3,450,193.89 | -45,436.05 | 0.33 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 2,448,799.910 | 101.736724 | 2,491,328.80 | 101.681600 | 2,489,978.93 | -1,349.87 | 0.24 |
| Original Face: | | Base | 4,322,624.000 | 101.736724 | 2,491,328.80 | 101.681600 | 2,489,978.93 | -1,349.87 | 0.24 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.75 | 25 Jul 2041 | | |
| | | Local | 4,049,917.150 | 100.974610 | 4,089,388.05 | 96.947700 | 3,926,301.53 | -163,086.52 | 0.37 |
| Original Face: | | Base | 5,111,816.000 | 100.974610 | 4,089,388.05 | 96.947700 | 3,926,301.53 | -163,086.52 | 0.37 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.25 | 25 Feb 2028 | | |
| | | Local | 3,096,627.980 | 99.599573 | 3,084,228.26 | 96.184600 | 2,978,479.24 | -105,749.02 | 0.28 |
| Original Face: | | Base | 4,322,624.000 | 99.599573 | 3,084,228.26 | 96.184600 | 2,978,479.24 | -105,749.02 | 0.28 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.0 | 25 Mar 2042 | | |
| | | Local | 4,094,659.970 | 101.838370 | 4,169,934.96 | 97.024000 | 3,972,802.89 | -197,132.07 | 0.38 |
| Original Face: | | Base | 5,326,337.000 | 101.838370 | 4,169,934.96 | 97.024000 | 3,972,802.89 | -197,132.07 | 0.38 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.5 | 25 Feb 2028 | | |
| | | Local | 3,096,627.980 | 100.387509 | 3,108,627.68 | 96.698700 | 2,994,399.00 | -114,228.68 | 0.29 |
| Original Face: | | Base | 4,322,624.000 | 100.387509 | 3,108,627.68 | 96.698700 | 2,994,399.00 | -114,228.68 | 0.29 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.0 | 25 Dec 2042 | | |
| | | Local | 6,029,641.700 | 100.828369 | 6,079,589.41 | 96.680100 | 5,829,463.63 | -250,125.78 | 0.56 |
| Original Face: | | Base | 8,645,247.000 | 100.828369 | 6,079,589.41 | 96.680100 | 5,829,463.63 | -250,125.78 | 0.56 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.75 | 25 Mar 2039 | | |
| | | Local | 3,378,685.120 | 100.497505 | 3,395,494.25 | 98.630900 | 3,332,427.54 | -63,066.71 | 0.32 |
| Original Face: | | Base | 4,322,624.000 | 100.497505 | 3,395,494.25 | 98.630900 | 3,332,427.54 | -63,066.71 | 0.32 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 4,312,175.340 | 101.970200 | 4,397,133.81 | 98.693200 | 4,255,823.83 | -141,309.98 | 0.41 |
| Original Face: | | Base | 6,483,935.000 | 101.970200 | 4,397,133.81 | 98.693200 | 4,255,823.83 | -141,309.98 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.25 | 25 Jun 2028 | | |
| | | Local | 3,042,106.900 | 99.814060 | 3,036,450.40 | 98.071500 | 2,983,439.87 | -53,010.53 | 0.28 |
| Original Face: | | Base | 4,322,624.000 | 99.814060 | 3,036,450.40 | 98.071500 | 2,983,439.87 | -53,010.53 | 0.28 |
| 3136G1HU6 | FANNIE MAE NOTES 04/18 1.2 | | | | | 1.2 | 04 Apr 2018 | | |
| | | Local | 16,663,714.000 | 100.000000 | 16,663,714.00 | 99.864900 | 16,641,201.32 | -22,512.68 | 1.59 |
| | | Base | | 100.000000 | 16,663,714.00 | 99.864900 | 16,641,201.32 | -22,512.68 | 1.59 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | Local | 817,848.310 | 97.845108 | 800,224.56 | 99.533100 | 814,029.78 | 13,805.22 | 0.08 |
| Original Face: | | Base | 2,161,312.000 | 97.845108 | 800,224.56 | 99.533100 | 814,029.78 | 13,805.22 | 0.08 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.0 | 15 Feb 2040 | | |
| | | Local | 1,998,584.410 | 100.162408 | 2,001,830.28 | 100.225800 | 2,003,097.21 | 1,266.93 | 0.19 |
| Original Face: | | Base | 4,527,840.000 | 100.162408 | 2,001,830.28 | 100.225800 | 2,003,097.21 | 1,266.93 | 0.19 |
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 921,833.410 | 102.160019 | 941,745.19 | 104.146200 | 960,054.47 | 18,309.28 | 0.09 |
| Original Face: | | Base | 4,322,624.000 | 102.160019 | 941,745.19 | 104.146200 | 960,054.47 | 18,309.28 | 0.09 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.5 | 15 Nov 2040 | | |
| | | Local | 2,799,522.640 | 101.682811 | 2,846,633.31 | 101.842900 | 2,851,115.04 | 4,481.73 | 0.27 |
| Original Face: | | Base | 8,645,247.000 | 101.682811 | 2,846,633.31 | 101.842900 | 2,851,115.04 | 4,481.73 | 0.27 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | Local | 1,305,054.720 | 99.269513 | 1,295,521.46 | 98.603800 | 1,286,833.55 | -8,687.91 | 0.12 |
| Original Face: | | Base | 2,161,312.000 | 99.269513 | 1,295,521.46 | 98.603800 | 1,286,833.55 | -8,687.91 | 0.12 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | Local | 1,275,985.520 | 99.972700 | 1,275,637.18 | 99.814900 | 1,273,623.67 | -2,013.51 | 0.12 |
| Original Face: | | Base | 2,161,312.000 | 99.972700 | 1,275,637.18 | 99.814900 | 1,273,623.67 | -2,013.51 | 0.12 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.0 | 15 May 2041 | | |
| | | Local | 1,204,989.570 | 99.945492 | 1,204,332.76 | 99.598900 | 1,200,156.36 | -4,176.40 | 0.11 |
| Original Face: | | Base | 2,472,541.000 | 99.945492 | 1,204,332.76 | 99.598900 | 1,200,156.36 | -4,176.40 | 0.11 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 1,662,654.480 | 100.337760 | 1,668,270.26 | 98.920480 | 1,644,705.79 | -23,564.47 | 0.16 |
| Original Face: | | Base | 4,322,624.000 | 100.337760 | 1,668,270.26 | 98.920480 | 1,644,705.79 | -23,564.47 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 4,829,993.800 | 100.445013 | 4,851,487.89 | 99.916200 | 4,825,946.27 | -25,541.62 | 0.46 |
| Original Face: | | Base | 6,483,935.000 | 100.445013 | 4,851,487.89 | 99.916200 | 4,825,946.27 | -25,541.62 | 0.46 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.5 | 15 Jan 2028 | | |
| | | Local | 4,162,640.620 | 100.105171 | 4,167,018.50 | 96.563100 | 4,019,574.82 | -147,443.68 | 0.38 |
| Original Face: | | Base | 5,619,411.000 | 100.105171 | 4,167,018.50 | 96.563100 | 4,019,574.82 | -147,443.68 | 0.38 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.0 | 15 Feb 2043 | | |
| | | Local | 3,513,330.450 | 101.526423 | 3,566,958.73 | 96.225700 | 3,380,726.82 | -186,231.91 | 0.32 |
| Original Face: | | Base | 4,322,624.000 | 101.526423 | 3,566,958.73 | 96.225700 | 3,380,726.82 | -186,231.91 | 0.32 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.5 | 15 Dec 2042 | | |
| | | Local | 3,366,547.490 | 100.028783 | 3,367,516.48 | 96.984100 | 3,265,015.78 | -102,500.70 | 0.31 |
| Original Face: | | Base | 4,322,624.000 | 100.028783 | 3,367,516.48 | 96.984100 | 3,265,015.78 | -102,500.70 | 0.31 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.75 | 15 Dec 2042 | | |
| | | Local | 8,416,367.950 | 100.892460 | 8,491,480.68 | 98.108800 | 8,257,197.60 | -234,283.08 | 0.79 |
| Original Face: | | Base | 10,806,559.000 | 100.892460 | 8,491,480.68 | 98.108800 | 8,257,197.60 | -234,283.08 | 0.79 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 7,950,464.340 | 100.567472 | 7,995,581.00 | 100.178200 | 7,964,632.07 | -30,948.93 | 0.76 |
| Original Face: | | Base | 10,806,559.000 | 100.567472 | 7,995,581.00 | 100.178200 | 7,964,632.07 | -30,948.93 | 0.76 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.0 | 15 Mar 2040 | | |
| | | Local | 3,596,247.280 | 100.643788 | 3,619,399.50 | 99.984200 | 3,595,679.07 | -23,720.43 | 0.34 |
| Original Face: | | Base | 4,322,624.000 | 100.643788 | 3,619,399.50 | 99.984200 | 3,595,679.07 | -23,720.43 | 0.34 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.5 | 15 Jul 2042 | | |
| | | Local | 5,334,837.970 | 99.884703 | 5,328,687.05 | 96.448400 | 5,145,365.86 | -183,321.19 | 0.49 |
| Original Face: | | Base | 6,483,935.000 | 99.884703 | 5,328,687.05 | 96.448400 | 5,145,365.86 | -183,321.19 | 0.49 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 5,130,579.950 | 104.116033 | 5,341,756.30 | 102.482902 | 5,257,967.22 | -83,789.08 | 0.50 |
| Original Face: | | Base | 6,483,935.000 | 104.116033 | 5,341,756.30 | 102.482902 | 5,257,967.22 | -83,789.08 | 0.50 |
| 31393BFL4 | FANNIE MAE FNR 2003 33 AD | | | | | 3.5 | 25 Mar 2033 | | |
| | | Local | 44,289.170 | 99.594393 | 44,109.53 | 101.492900 | 44,950.36 | 840.83 | 0.00 |
| Original Face: | | Base | 6,483,935.000 | 99.594393 | 44,109.53 | 101.492900 | 44,950.36 | 840.83 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.5 | 25 Jul 2033 | | |
| | | Local | 1,208,400.110 | 101.586195 | 1,227,567.69 | 102.901700 | 1,243,464.26 | 15,896.57 | 0.12 |
| Original Face: | | Base | 33,932,595.000 | 101.586195 | 1,227,567.69 | 102.901700 | 1,243,464.26 | 15,896.57 | 0.12 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 1,303,433.350 | 106.754208 | 1,391,469.95 | 108.613400 | 1,415,703.28 | 24,233.33 | 0.13 |
| Original Face: | | Base | 18,956,866.000 | 106.754208 | 1,391,469.95 | 108.613400 | 1,415,703.28 | 24,233.33 | 0.13 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 1,563,051.800 | 99.043844 | 1,548,106.59 | 103.021600 | 1,610,280.97 | 62,174.38 | 0.15 |
| Original Face: | | Base | 4,322,624.000 | 99.043844 | 1,548,106.59 | 103.021600 | 1,610,280.97 | 62,174.38 | 0.15 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 919,684.840 | 106.216786 | 976,859.68 | 107.466200 | 988,350.35 | 11,490.67 | 0.09 |
| Original Face: | | Base | 6,483,935.000 | 106.216786 | 976,859.68 | 107.466200 | 988,350.35 | 11,490.67 | 0.09 |
| 34528QCD4 | FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1 | | | | | 0.85 | 15 Jan 2018 | | |
| | | Local | 4,322,623.550 | 99.988181 | 4,322,112.64 | 100.014600 | 4,323,254.65 | 1,142.01 | 0.41 |
| Original Face: | | Base | 4,322,624.000 | 99.988181 | 4,322,112.64 | 100.014600 | 4,323,254.65 | 1,142.01 | 0.41 |
| 34530BAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4 | | | | | 0.78 | 15 May 2018 | | |
| | | Local | 4,322,623.550 | 99.990783 | 4,322,225.13 | 99.886500 | 4,317,717.37 | -4,507.76 | 0.41 |
| Original Face: | | Base | 4,322,624.000 | 99.990783 | 4,322,225.13 | 99.886500 | 4,317,717.37 | -4,507.76 | 0.41 |
| 34530KAA1 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2 | | | | | 0.47 | 15 Mar 2017 | | |
| | | Local | 3,490,454.640 | 99.999643 | 3,490,442.17 | 99.974700 | 3,489,571.55 | -870.62 | 0.33 |
| Original Face: | | Base | 11,850,000.000 | 99.999643 | 3,490,442.17 | 99.974700 | 3,489,571.55 | -870.62 | 0.33 |
| 34530KAB9 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | | | | | 0.9 | 15 Oct 2018 | | |
| | | Local | 10,000,000.000 | 99.999675 | 9,999,967.45 | 99.928400 | 9,992,840.00 | -7,127.45 | 0.95 |
| Original Face: | | Base | 10,000,000.000 | 99.999675 | 9,999,967.45 | 99.928400 | 9,992,840.00 | -7,127.45 | 0.95 |
| 34530KAC7 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4 | | | | | 1.42 | 15 Aug 2019 | | |
| | | Local | 8,000,000.000 | 99.991503 | 7,999,320.26 | 100.306500 | 8,024,520.00 | 25,199.74 | 0.77 |
| Original Face: | | Base | 8,000,000.000 | 99.991503 | 7,999,320.26 | 100.306500 | 8,024,520.00 | 25,199.74 | 0.77 |
| 36159JCK5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A | | | | | 0.6776 | 15 May 2019 | | |
| | | Local | 3,025,836.000 | 100.000000 | 3,025,836.00 | 100.036600 | 3,026,943.46 | 1,107.46 | 0.29 |
| Original Face: | | Base | 3,025,836.000 | 100.000000 | 3,025,836.00 | 100.036600 | 3,026,943.46 | 1,107.46 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.6476 | 15 Mar 2020 | | |
| | | Local | 8,645,247.000 | 100.000000 | 8,645,247.00 | 100.104600 | 8,654,289.93 | 9,042.93 | 0.83 |
| Original Face: | | Base | 8,645,247.000 | 100.000000 | 8,645,247.00 | 100.104600 | 8,654,289.93 | 9,042.93 | 0.83 |
| 36163NAC0 | GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3 | | | | | 0.97 | 23 Apr 2018 | | |
| | | Local | 6,250,000.000 | 99.994038 | 6,249,627.39 | 99.842400 | 6,240,150.00 | -9,477.39 | 0.60 |
| Original Face: | | Base | 6,250,000.000 | 99.994038 | 6,249,627.39 | 99.842400 | 6,240,150.00 | -9,477.39 | 0.60 |
| 36962G2V5 | GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR | | | | | 0.5116 | 11 May 2016 | | |
| | | Local | 8,645,247.000 | 99.758733 | 8,624,388.83 | 100.102900 | 8,654,142.96 | 29,754.13 | 0.83 |
| | | Base | | 99.758733 | 8,624,388.83 | 100.102900 | 8,654,142.96 | 29,754.13 | 0.83 |
| 36962G5T7 | GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR | | | | | 1.1114 | 08 Feb 2016 | | |
| | | Local | 2,161,312.000 | 99.999997 | 2,161,311.94 | 100.304300 | 2,167,888.87 | 6,576.93 | 0.21 |
| | | Base | | 99.999997 | 2,161,311.94 | 100.304300 | 2,167,888.87 | 6,576.93 | 0.21 |
| 370334BN3 | GENERAL MILLS INC SR UNSECURED 01/16 0.875 | | | | | 0.875 | 29 Jan 2016 | | |
| | | Local | 864,525.000 | 99.997526 | 864,503.61 | 100.065700 | 865,092.99 | 589.38 | 0.08 |
| | | Base | | 99.997526 | 864,503.61 | 100.065700 | 865,092.99 | 589.38 | 0.08 |
| 370334BQ6 | GENERAL MILLS INC SR UNSECURED 01/16 VAR | | | | | 0.5941 | 29 Jan 2016 | | |
| | | Local | 1,080,656.000 | 99.999997 | 1,080,655.97 | 99.942700 | 1,080,036.78 | -619.19 | 0.10 |
| | | Base | | 99.999997 | 1,080,655.97 | 99.942700 | 1,080,036.78 | -619.19 | 0.10 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.4968 | 30 Apr 2018 | | |
| | | Local | 4,322,624.000 | 100.498441 | 4,344,169.71 | 100.985000 | 4,365,201.85 | 21,032.14 | 0.42 |
| | | Base | | 100.498441 | 4,344,169.71 | 100.985000 | 4,365,201.85 | 21,032.14 | 0.42 |
| 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 | 99.777200 | 4,988,860.00 | -11,140.00 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.777200 | 4,988,860.00 | -11,140.00 | 0.48 |
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 26,584.240 | 100.138503 | 26,621.06 | 102.418900 | 27,227.29 | 606.23 | 0.00 |
| Original Face: | | Base | 1,880,341.000 | 100.138503 | 26,621.06 | 102.418900 | 27,227.29 | 606.23 | 0.00 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 5,462,637.890 | 102.552589 | 5,602,076.56 | 99.227200 | 5,420,422.62 | -181,653.94 | 0.52 |
| Original Face: | | Base | 7,989,505.000 | 102.552589 | 5,602,076.56 | 99.227200 | 5,420,422.62 | -181,653.94 | 0.52 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 41283LAB1 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7 | | | | | 2.7 | 15 Mar 2017 | | |
| | | Local | 864,525.000 | 99.993389 | 864,467.85 | 102.024000 | 882,022.99 | 17,555.14 | 0.08 |
| | | Base | | 99.993389 | 864,467.85 | 102.024000 | 882,022.99 | 17,555.14 | 0.08 |
| 437076BE1 | HOME DEPOT INC SR UNSECURED 06/19 2 | | | | | 2.0 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.712004 | 6,979,840.31 | 100.331900 | 7,023,233.00 | 43,392.69 | 0.67 |
| | | Base | | 99.712004 | 6,979,840.31 | 100.331900 | 7,023,233.00 | 43,392.69 | 0.67 |
| 44890VAB8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | | | | | 0.61 | 15 Feb 2017 | | |
| | | Local | 5,793,715.340 | 99.997862 | 5,793,591.47 | 99.960500 | 5,791,426.82 | -2,164.65 | 0.55 |
| Original Face: | | Base | 10,000,000.000 | 99.997862 | 5,793,591.47 | 99.960500 | 5,791,426.82 | -2,164.65 | 0.55 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | Local | 10,000,000.000 | 99.993466 | 9,999,346.64 | 100.046200 | 10,004,620.00 | 5,273.36 | 0.95 |
| Original Face: | | Base | 10,000,000.000 | 99.993466 | 9,999,346.64 | 100.046200 | 10,004,620.00 | 5,273.36 | 0.95 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 1,296,787.000 | 99.967066 | 1,296,359.91 | 101.278600 | 1,313,367.72 | 17,007.81 | 0.13 |
| | | Base | | 99.967066 | 1,296,359.91 | 101.278600 | 1,313,367.72 | 17,007.81 | 0.13 |
| 45818WAP1 | INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR | | | | | 0.2312 | 11 Feb 2016 | | |
| | | Local | 8,645,247.000 | 100.000000 | 8,645,247.03 | 100.018000 | 8,646,803.14 | 1,556.11 | 0.82 |
| | | Base | | 100.000000 | 8,645,247.03 | 100.018000 | 8,646,803.14 | 1,556.11 | 0.82 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 4,594,949.000 | 100.176755 | 4,603,070.78 | 101.212900 | 4,650,681.14 | 47,610.36 | 0.44 |
| | | Base | | 100.176755 | 4,603,070.78 | 101.212900 | 4,650,681.14 | 47,610.36 | 0.44 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.6842 | 12 Feb 2019 | | |
| | | Local | 1,512,918.000 | 100.000013 | 1,512,918.19 | 99.439000 | 1,504,430.53 | -8,487.66 | 0.14 |
| | | Base | | 100.000013 | 1,512,918.19 | 99.439000 | 1,504,430.53 | -8,487.66 | 0.14 |
| 46623EJB6 | JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR | | | | | 1.4058 | 22 Sep 2015 | | |
| | | Local | 7,638,076.000 | 99.998715 | 7,637,977.82 | 99.998715 | 7,637,977.82 | 0.00 | 0.73 |
| | | Base | | 99.998715 | 7,637,977.82 | 99.998715 | 7,637,977.82 | 0.00 | 0.73 |
| 46625HJF8 | JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR | | | | | 1.1951 | 25 Jan 2018 | | |
| | | Local | 3,509,970.000 | 100.165523 | 3,515,779.81 | 100.515500 | 3,528,063.90 | 12,284.09 | 0.34 |
| | | Base | | 100.165523 | 3,515,779.81 | 100.515500 | 3,528,063.90 | 12,284.09 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 478373AB9 | JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4 | | | | | 1.4 | 02 Nov 2017 | | |
| | | Local | 4,000,000.000 | 99.918010 | 3,996,720.39 | 99.029100 | 3,961,164.00 | -35,556.39 | 0.38 |
| | | Base | | 99.918010 | 3,996,720.39 | 99.029100 | 3,961,164.00 | -35,556.39 | 0.38 |
| 48121CJM9 | JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR | | | | | 0.6158 | 13 Jun 2016 | | |
| | | Local | 4,322,624.000 | 99.622596 | 4,306,310.25 | 99.712400 | 4,310,192.13 | 3,881.88 | 0.41 |
| | | Base | | 99.622596 | 4,306,310.25 | 99.712400 | 4,310,192.13 | 3,881.88 | 0.41 |
| 48125VBM1 | JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR | | | | | 1.6291 | 23 Nov 2016 | | |
| | | Local | 4,322,624.000 | 99.969306 | 4,321,297.21 | 100.967600 | 4,364,449.71 | 43,152.50 | 0.42 |
| | | Base | | 99.969306 | 4,321,297.21 | 100.967600 | 4,364,449.71 | 43,152.50 | 0.42 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | Local | 3,025,836.000 | 99.953586 | 3,024,431.59 | 99.636300 | 3,014,831.03 | -9,600.56 | 0.29 |
| | | Base | | 99.953586 | 3,024,431.59 | 99.636300 | 3,014,831.03 | -9,600.56 | 0.29 |
| 494368BP7 | KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85 | | | | | 1.85 | 01 Mar 2020 | | |
| | | Local | 3,000,000.000 | 99.944305 | 2,998,329.15 | 98.829700 | 2,964,891.00 | -33,438.15 | 0.28 |
| | | Base | | 99.944305 | 2,998,329.15 | 98.829700 | 2,964,891.00 | -33,438.15 | 0.28 |
| 58013MEQ3 | MCDONALD S CORP SR UNSECURED 05/19 1.875 | | | | | 1.875 | 29 May 2019 | | |
| | | Local | 7,500,000.000 | 99.925368 | 7,494,402.57 | 99.473100 | 7,460,482.50 | -33,920.07 | 0.71 |
| | | Base | | 99.925368 | 7,494,402.57 | 99.473100 | 7,460,482.50 | -33,920.07 | 0.71 |
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 2,161,312.000 | 99.753977 | 2,155,994.67 | 99.475100 | 2,149,967.27 | -6,027.40 | 0.21 |
| | | Base | | 99.753977 | 2,155,994.67 | 99.475100 | 2,149,967.27 | -6,027.40 | 0.21 |
| 594918AG9 | MICROSOFT CORP SR UNSECURED 09/15 1.625 | | | | | 1.625 | 25 Sep 2015 | | |
| | | Local | 2,161,312.000 | 99.994236 | 2,161,187.43 | 99.994236 | 2,161,187.43 | 0.00 | 0.21 |
| | | Base | | 99.994236 | 2,161,187.43 | 99.994236 | 2,161,187.43 | 0.00 | 0.21 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.6489 | 07 Jun 2017 | | |
| | | Local | 8,104,919.000 | 99.668637 | 8,078,062.26 | 99.337700 | 8,051,240.12 | -26,822.14 | 0.77 |
| | | Base | | 99.668637 | 8,078,062.26 | 99.337700 | 8,051,240.12 | -26,822.14 | 0.77 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | Local | 3,025,836.000 | 99.966110 | 3,024,810.55 | 101.276600 | 3,064,463.82 | 39,653.27 | 0.29 |
| | | Base | | 99.966110 | 3,024,810.55 | 101.276600 | 3,064,463.82 | 39,653.27 | 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 | 99.990319 | 6,483,307.30 | 99.796400 | 6,470,733.71 | -12,573.59 | 0.62 |
| | | Base | | 99.990319 | 6,483,307.30 | 99.796400 | 6,470,733.71 | -12,573.59 | 0.62 |
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 0.47 |
| | | Base | | 99.963313 | 4,998,165.66 | 99.454300 | 4,972,715.00 | -25,450.66 | 0.47 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.4976 | 15 Feb 2018 | | |
| | | Local | 6,051,672.970 | 100.000000 | 6,051,672.97 | 99.941700 | 6,048,144.84 | -3,528.13 | 0.58 |
| Original Face: | | Base | 6,051,673.000 | 100.000000 | 6,051,672.97 | 99.941700 | 6,048,144.84 | -3,528.13 | 0.58 |
| 65477NAD8 | NISSAN AUTO LEASE TRUST NALT 2014 A A3 | | | | | 0.8 | 15 Feb 2017 | | |
| | | Local | 6,000,000.000 | 99.999443 | 5,999,966.56 | 99.682800 | 5,980,968.00 | -18,998.56 | 0.57 |
| Original Face: | | Base | 6,000,000.000 | 99.999443 | 5,999,966.56 | 99.682800 | 5,980,968.00 | -18,998.56 | 0.57 |
| 69349LAJ7 | PNC BANK NA SR UNSECURED 01/16 VAR | | | | | 0.6036 | 28 Jan 2016 | | |
| | | Local | 2,161,312.000 | 99.999997 | 2,161,311.94 | 100.019700 | 2,161,737.78 | 425.84 | 0.21 |
| | | Base | | 99.999997 | 2,161,311.94 | 100.019700 | 2,161,737.78 | 425.84 | 0.21 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 6,483,935.000 | 99.939475 | 6,480,010.60 | 100.041100 | 6,486,599.90 | 6,589.30 | 0.62 |
| | | Base | | 99.939475 | 6,480,010.60 | 100.041100 | 6,486,599.90 | 6,589.30 | 0.62 |
| 717081DF7 | PFIZER INC SR UNSECURED 06/18 VAR | | | | | 0.5858 | 15 Jun 2018 | | |
| | | Local | 4,322,624.000 | 99.999993 | 4,322,623.69 | 99.724700 | 4,310,723.82 | -11,899.87 | 0.41 |
| | | Base | | 99.999993 | 4,322,623.69 | 99.724700 | 4,310,723.82 | -11,899.87 | 0.41 |
| 742718DS5 | PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8 | | | | | 1.8 | 15 Nov 2015 | | |
| | | Local | 2,593,574.000 | 100.232898 | 2,599,614.39 | 100.232898 | 2,599,614.39 | 0.00 | 0.25 |
| | | Base | | 100.232898 | 2,599,614.39 | 100.232898 | 2,599,614.39 | 0.00 | 0.25 |
| 78008SWK8 | ROYAL BANK OF CANADA UNSECURED 04/18 VAR | | | | | 0.7968 | 30 Apr 2018 | | |
| | | Local | 8,645,247.000 | 99.801795 | 8,628,111.70 | 99.155600 | 8,572,246.53 | -55,865.17 | 0.82 |
| | | Base | | 99.801795 | 8,628,111.70 | 99.155600 | 8,572,246.53 | -55,865.17 | 0.82 |
| 78446JAA4 | SLM STUDENT LOAN TRUST SLMA 2011 2 A1 | | | | | 0.7994 | 25 Nov 2027 | | |
| | | Local | 1,483,050.180 | 99.856015 | 1,480,914.81 | 99.327800 | 1,473,081.12 | -7,833.69 | 0.14 |
| Original Face: | | Base | 3,025,836.000 | 99.856015 | 1,480,914.81 | 99.327800 | 1,473,081.12 | -7,833.69 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 78446VAA7 | SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A | | | | | 1.5976 | 15 Aug 2025 | | |
| | | Local | 522,857.180 | 100.000000 | 522,857.18 | 100.373600 | 524,810.57 | 1,953.39 | 0.05 |
| Original Face: | | Base | 1,729,049.000 | 100.000000 | 522,857.18 | 100.373600 | 524,810.57 | 1,953.39 | 0.05 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.8994 | 25 Jan 2029 | | |
| | | Local | 1,351,563.220 | 100.000001 | 1,351,563.23 | 97.962000 | 1,324,018.36 | -27,544.87 | 0.13 |
| Original Face: | | Base | 2,161,312.000 | 100.000001 | 1,351,563.23 | 97.962000 | 1,324,018.36 | -27,544.87 | 0.13 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.4794 | 25 Sep 2019 | | |
| | | Local | 1,179,816.420 | 100.000001 | 1,179,816.43 | 99.558300 | 1,174,605.17 | -5,211.26 | 0.11 |
| Original Face: | | Base | 2,161,312.000 | 100.000001 | 1,179,816.43 | 99.558300 | 1,174,605.17 | -5,211.26 | 0.11 |
| 78447MAB4 | SLM STUDENT LOAN TRUST SLMA 2013 1 A2 | | | | | 0.4494 | 25 Sep 2019 | | |
| | | Local | 5,469,209.170 | 100.000000 | 5,469,209.17 | 99.132800 | 5,421,780.19 | -47,428.98 | 0.52 |
| Original Face: | | Base | 7,348,460.000 | 100.000000 | 5,469,209.17 | 99.132800 | 5,421,780.19 | -47,428.98 | 0.52 |
| 87612EBB1 | TARGET CORP SR UNSECURED 06/19 2.3 | | | | | 2.3 | 26 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.828231 | 6,987,976.18 | 101.469800 | 7,102,886.00 | 114,909.82 | 0.68 |
| | | Base | | 99.828231 | 6,987,976.18 | 101.469800 | 7,102,886.00 | 114,909.82 | 0.68 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 864,525.000 | 99.818057 | 862,952.06 | 100.790900 | 871,362.53 | 8,410.47 | 0.08 |
| | | Base | | 99.818057 | 862,952.06 | 100.790900 | 871,362.53 | 8,410.47 | 0.08 |
| 88579YAG6 | 3M COMPANY SR UNSECURED 06/19 1.625 | | | | | 1.625 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 98.978440 | 6,928,490.81 | 99.870000 | 6,990,900.00 | 62,409.19 | 0.67 |
| | | Base | | 98.978440 | 6,928,490.81 | 99.870000 | 6,990,900.00 | 62,409.19 | 0.67 |
| 89231RAC8 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3 | | | | | 0.76 | 15 Mar 2018 | | |
| | | Local | 6,000,000.000 | 99.991795 | 5,999,507.70 | 99.856800 | 5,991,408.00 | -8,099.70 | 0.57 |
| Original Face: | | Base | 6,000,000.000 | 99.991795 | 5,999,507.70 | 99.856800 | 5,991,408.00 | -8,099.70 | 0.57 |
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 3,458,099.000 | 99.892402 | 3,454,378.17 | 101.218700 | 3,500,242.85 | 45,864.68 | 0.33 |
| | | Base | | 99.892402 | 3,454,378.17 | 101.218700 | 3,500,242.85 | 45,864.68 | 0.33 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 2,161,312.000 | 99.975734 | 2,160,787.54 | 99.799500 | 2,156,978.57 | -3,808.97 | 0.21 |
| | | Base | | 99.975734 | 2,160,787.54 | 99.799500 | 2,156,978.57 | -3,808.97 | 0.21 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5468 | 30 Oct 2017 | | |
| | | Local | 2,161,312.000 | 99.758403 | 2,156,090.34 | 99.964500 | 2,160,544.73 | 4,454.39 | 0.21 |
| | | Base | | 99.758403 | 2,156,090.34 | 99.964500 | 2,160,544.73 | 4,454.39 | 0.21 |
| 89236TAJ4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR | | | | | 0.5468 | 30 Apr 2018 | | |
| | | Local | 8,645,247.000 | 100.000001 | 8,645,247.07 | 99.851000 | 8,632,365.58 | -12,881.49 | 0.82 |
| | | Base | | 100.000001 | 8,645,247.07 | 99.851000 | 8,632,365.58 | -12,881.49 | 0.82 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.424700 | 4,971,235.00 | -28,765.00 | 0.47 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.424700 | 4,971,235.00 | -28,765.00 | 0.47 |
| 89236WAC2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3 | | | | | 1.12 | 15 Feb 2019 | | |
| | | Local | 5,500,000.000 | 99.987416 | 5,499,307.90 | 99.785100 | 5,488,180.50 | -11,127.40 | 0.52 |
| Original Face: | | Base | 5,500,000.000 | 99.987416 | 5,499,307.90 | 99.785100 | 5,488,180.50 | -11,127.40 | 0.52 |
| 912828D23 | US TREASURY N/B 04/19 1.625 | | | | | 1.625 | 30 Apr 2019 | | |
| | | Local | 10,000,000.000 | 100.038015 | 10,003,801.49 | 101.162800 | 10,116,280.00 | 112,478.51 | 0.96 |
| | | Base | | 100.038015 | 10,003,801.49 | 101.162800 | 10,116,280.00 | 112,478.51 | 0.96 |
| 912828TB6 | US TREASURY N/B 06/17 0.75 | | | | | 0.75 | 30 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.759386 | 9,975,938.62 | 100.070300 | 10,007,030.00 | 31,091.38 | 0.95 |
| | | Base | | 99.759386 | 9,975,938.62 | 100.070300 | 10,007,030.00 | 31,091.38 | 0.95 |
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | Local | 2,161,312.000 | 99.334908 | 2,146,937.29 | 99.028600 | 2,140,317.02 | -6,620.27 | 0.20 |
| | | Base | | 99.334908 | 2,146,937.29 | 99.028600 | 2,140,317.02 | -6,620.27 | 0.20 |
| 912828WL0 | US TREASURY N/B 05/19 1.5 | | | | | 1.5 | 31 May 2019 | | |
| | | Local | 20,000,000.000 | 99.380509 | 19,876,101.70 | 100.648400 | 20,129,680.00 | 253,578.30 | 1.92 |
| | | Base | | 99.380509 | 19,876,101.70 | 100.648400 | 20,129,680.00 | 253,578.30 | 1.92 |
| 912828WM8 | US TREASURY N/B 05/16 0.375 | | | | | 0.375 | 31 May 2016 | | |
| | | Local | 20,000,000.000 | 99.963553 | 19,992,710.56 | 100.019500 | 20,003,900.00 | 11,189.44 | 1.91 |
| | | Base | | 99.963553 | 19,992,710.56 | 100.019500 | 20,003,900.00 | 11,189.44 | 1.91 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 20,000,000.000 | 99.986904 | 19,997,380.70 | 100.105500 | 20,021,100.00 | 23,719.30 | 1.91 |
| | | Base | | 99.986904 | 19,997,380.70 | 100.105500 | 20,021,100.00 | 23,719.30 | 1.91 |

& 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:* *August 31, 2015* *View Date:* *September 22, 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92867MAD2 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4 | | | | | 0.78 | 22 Jul 2019 | | |
| | | Local | 6,483,935.320 | 99.994734 | 6,483,593.88 | 99.769200 | 6,468,970.40 | -14,623.48 | 0.62 |
| Original Face: | | Base | 6,483,935.000 | 99.994734 | 6,483,593.88 | 99.769200 | 6,468,970.40 | -14,623.48 | 0.62 |
| 92976WBH8 | WACHOVIA CORP SR UNSECURED 02/18 5.75 | | | | | 5.75 | 01 Feb 2018 | | |
| | | Local | 4,322,624.000 | 109.693129 | 4,741,621.53 | 109.374200 | 4,727,835.42 | -13,786.11 | 0.45 |
| | | Base | | 109.693129 | 4,741,621.53 | 109.374200 | 4,727,835.42 | -13,786.11 | 0.45 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 0.9241 | 23 Apr 2018 | | |
| | | Local | 4,322,624.000 | 99.999993 | 4,322,623.69 | 100.227700 | 4,332,466.61 | 9,842.92 | 0.41 |
| | | Base | | 99.999993 | 4,322,623.69 | 100.227700 | 4,332,466.61 | 9,842.92 | 0.41 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6093 | 14 May 2018 | | |
| | | Local | 3,458,099.000 | 99.999997 | 3,458,098.89 | 99.932400 | 3,455,761.33 | -2,337.56 | 0.33 |
| | | Base | | 99.999997 | 3,458,098.89 | 99.932400 | 3,455,761.33 | -2,337.56 | 0.33 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 748,851,699.260 | | 750,561,817.57 | | 748,307,681.93 | -2,254,135.64 | 71.35 |
| Original Face: | | Base | 432,736,356.000 | | 750,561,817.57 | | 748,307,681.93 | -2,254,135.64 | 71.35 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 748,851,699.260 | | 750,561,817.57 | | 748,307,681.93 | -2,254,135.64 | 71.35 |
| Original Face: | | | 432,736,356.000 | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *August 31, 2015*

*View Date:* *September 22, 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** | | | | | | | | | |
| | | 1,049,419,263.390 | Base | | 1,051,027,043.86 | | 1,048,764,470.47 | -2,262,573.39 | 100.00 |
| Original Face: | | 432,736,356.000 | | | | | | | |

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



Books Closed

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 1,797,578.020 | Local | 1,797,578.02 | 1,797,578.02 | 0.23 | 0.00 | | 0.00 |
| | | Base | 1,797,578.02 | 1,797,578.02 | 0.23 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 11,375,306.230 | Local | 11,375,306.23 | 11,375,306.23 | 1.47 | 0.00 | | 0.00 |
| | | Base | 11,375,306.23 | 11,375,306.23 | 1.47 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 20,559,122.040 | Local | 569,965,221.04 | 761,144,910.10 | 98.30 | 191,179,689.06 | | 191,179,689.06 |
| | | Base | 569,965,221.04 | 761,144,910.10 | 98.30 | 191,179,689.06 | 0.00 | 191,179,689.06 |
| **US DOLLAR Total** | | | | | | | | |
| | 33,732,006.290 | Local | 583,138,105.29 | 774,317,794.35 | 100.00 | 191,179,689.06 | | 191,179,689.06 |
| | | Base | 583,138,105.29 | 774,317,794.35 | 100.00 | 191,179,689.06 | 0.00 | 191,179,689.06 |
| **FUND Total** | | | | | | | | |
| | 33,732,006.290 | Base | 583,138,105.29 | 774,317,794.35 | 100.00 | 191,179,689.06 | 0.00 | 191,179,689.06 |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | -1,797,576.930 | Local | -1,797,576.93 | -1,797,576.93 | 0.35 | 0.00 | | 0.00 |
| | | Base | -1,797,576.93 | -1,797,576.93 | 0.35 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 6,670,267.060 | Local | 6,670,267.06 | 6,670,267.06 | 1.31 | 0.00 | | 0.00 |
| | | Base | 6,670,267.06 | 6,670,267.06 | 1.31 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 18,885,204.250 | Local | 412,583,787.95 | 499,612,350.38 | 98.33 | 87,028,562.43 | | 87,028,562.43 |
| | | Base | 412,583,787.95 | 499,612,350.38 | 98.33 | 87,028,562.43 | 0.00 | 87,028,562.43 |
| **US DOLLAR Total** | | | | | | | | |
| | 23,757,894.380 | Local | 417,456,478.08 | 504,485,040.51 | 100.00 | 87,028,562.43 | | 87,028,562.43 |
| | | Base | 417,456,478.08 | 504,485,040.51 | 100.00 | 87,028,562.43 | 0.00 | 87,028,562.43 |
| **FUND Total** | | | | | | | | |
| | 23,757,894.380 | Base | 417,456,478.08 | 504,485,040.51 | 100.00 | 87,028,562.43 | 0.00 | 87,028,562.43 |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 6,951,803.010 | Local | 6,951,803.01 | 6,951,803.01 | 0.37 | 0.00 | | 0.00 |
| | | Base | 6,951,803.01 | 6,951,803.01 | 0.37 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 638,823.270 | Local | 638,823.27 | 638,823.27 | 0.03 | 0.00 | | 0.00 |
| | | Base | 638,823.27 | 638,823.27 | 0.03 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 1,775,197,505.590 | Local | 1,845,724,806.52 | 1,885,634,633.17 | 99.60 | 39,909,826.65 | | 39,909,826.65 |
| Original Face: | 1,262,504,190.000 | Base | 1,845,724,806.52 | 1,885,634,633.17 | 99.60 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,782,788,131.870 | Local | 1,853,315,432.80 | 1,893,225,259.45 | 100.00 | 39,909,826.65 | | 39,909,826.65 |
| Original Face: | 1,262,504,190.000 | Base | 1,853,315,432.80 | 1,893,225,259.45 | 100.00 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| **FUND Total** | | | | | | | | |
| | 1,782,788,131.870 | Base | 1,853,315,432.80 | 1,893,225,259.45 | 100.00 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| Original Face: | 1,262,504,190.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | -1,854,249.620 | Local | -1,854,249.62 | -1,854,249.62 | 0.77 | 0.00 | | 0.00 |
| | | Base | -1,854,249.62 | -1,854,249.62 | 0.77 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 18,000,000.000 | Local | 17,998,575.00 | 17,998,575.00 | 7.43 | 0.00 | | 0.00 |
| | | Base | 17,998,575.00 | 17,998,575.00 | 7.43 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 220,045,371.090 | Local | 222,062,531.00 | 222,443,395.94 | 91.81 | 380,864.94 | | 380,864.94 |
| Original Face: | 164,939,358.000 | Base | 222,062,531.00 | 222,443,395.94 | 91.81 | 380,864.94 | 0.00 | 380,864.94 |
| **US DOLLAR Total** | | | | | | | | |
| | 236,191,121.470 | Local | 238,206,856.38 | 238,587,721.32 | 100.00 | 380,864.94 | | 380,864.94 |
| Original Face: | 164,939,358.000 | Base | 238,206,856.38 | 238,587,721.32 | 100.00 | 380,864.94 | 0.00 | 380,864.94 |
| **FUND Total** | | | | | | | | |
| | 236,191,121.470 | Base | 238,206,856.38 | 238,587,721.32 | 100.00 | 380,864.94 | 0.00 | 380,864.94 |
| Original Face: | 164,939,358.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 255,046.100 | Local | 255,046.10 | 255,046.10 | 0.17 | 0.00 | | 0.00 |
| | | Base | 255,046.10 | 255,046.10 | 0.17 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 38,162,943.440 | Local | 38,162,943.44 | 38,162,943.44 | 26.15 | 0.00 | | 0.00 |
| | | Base | 38,162,943.44 | 38,162,943.44 | 26.15 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 105,293,217.360 | Local | 107,765,309.27 | 107,536,017.72 | 73.68 | -229,291.55 | | -229,291.55 |
| Original Face: | 106,556,139.000 | Base | 107,765,309.27 | 107,536,017.72 | 73.68 | -229,291.55 | 0.00 | -229,291.55 |
| **US DOLLAR Total** | | | | | | | | |
| | 143,711,206.900 | Local | 146,183,298.81 | 145,954,007.26 | 100.00 | -229,291.55 | | -229,291.55 |
| Original Face: | 106,556,139.000 | Base | 146,183,298.81 | 145,954,007.26 | 100.00 | -229,291.55 | 0.00 | -229,291.55 |
| **FUND Total** | | | | | | | | |
| | 143,711,206.900 | Base | 146,183,298.81 | 145,954,007.26 | 100.00 | -229,291.55 | 0.00 | -229,291.55 |
| Original Face: | 106,556,139.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 1,424,640.000 | Local | 1,424,640.00 | 1,424,640.00 | 0.08 | 0.00 | | 0.00 |
| | | Base | 1,424,640.00 | 1,424,640.00 | 0.08 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 8,847,901.010 | Local | 8,847,901.01 | 8,847,901.01 | 0.48 | 0.00 | | 0.00 |
| | | Base | 8,847,901.01 | 8,847,901.01 | 0.48 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 31,671,505.000 | Local | 1,217,307,828.44 | 1,835,533,990.33 | 99.44 | 618,226,161.89 | | 618,226,161.89 |
| | | Base | 1,217,307,828.44 | 1,835,533,990.33 | 99.44 | 618,226,161.89 | 0.00 | 618,226,161.89 |
| **US DOLLAR Total** | | | | | | | | |
| | 41,944,046.010 | Local | 1,227,580,369.45 | 1,845,806,531.34 | 100.00 | 618,226,161.89 | | 618,226,161.89 |
| | | Base | 1,227,580,369.45 | 1,845,806,531.34 | 100.00 | 618,226,161.89 | 0.00 | 618,226,161.89 |
| **FUND Total** | | | | | | | | |
| | 41,944,046.010 | Base | 1,227,580,369.45 | 1,845,806,531.34 | 100.00 | 618,226,161.89 | 0.00 | 618,226,161.89 |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 409,114,263.580 | Local | 409,015,240.25 | 409,002,983.58 | 37.56 | -12,256.67 | | -12,256.67 |
| | | Base | 409,015,240.25 | 409,002,983.58 | 37.56 | -12,256.67 | 0.00 | -12,256.67 |
| **FIXED INCOME** | | | | | | | | |
| | 673,476,077.640 | Local | 683,241,534.42 | 679,861,094.93 | 62.44 | -3,380,439.49 | | -3,380,439.49 |
| Original Face: | 667,307,595.000 | Base | 683,241,534.42 | 679,861,094.93 | 62.44 | -3,380,439.49 | 0.00 | -3,380,439.49 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,082,590,341.220 | Local | 1,092,256,774.67 | 1,088,864,078.51 | 100.00 | -3,392,696.16 | | -3,392,696.16 |
| Original Face: | 667,307,595.000 | Base | 1,092,256,774.67 | 1,088,864,078.51 | 100.00 | -3,392,696.16 | 0.00 | -3,392,696.16 |
| **FUND Total** | | | | | | | | |
| | 1,082,590,341.220 | Base | 1,092,256,774.67 | 1,088,864,078.51 | 100.00 | -3,392,696.16 | 0.00 | -3,392,696.16 |
| Original Face: | 667,307,595.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 153.880 | Local | 153.88 | 153.88 | 0.00 | 0.00 | | 0.00 |
| | | Base | 153.88 | 153.88 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 561,421,653.780 | Local | 561,316,377.72 | 561,301,002.07 | 42.39 | -15,375.65 | | -15,375.65 |
| | | Base | 561,316,377.72 | 561,301,002.07 | 42.39 | -15,375.65 | 0.00 | -15,375.65 |
| **FIXED INCOME** | | | | | | | | |
| | 763,226,226.380 | Local | 766,536,093.94 | 762,874,387.66 | 57.61 | -3,661,706.28 | | -3,661,706.28 |
| Original Face: | 614,258,410.000 | Base | 766,536,093.94 | 762,874,387.66 | 57.61 | -3,661,706.28 | 0.00 | -3,661,706.28 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,324,648,034.040 | Local | 1,327,852,625.54 | 1,324,175,543.61 | 100.00 | -3,677,081.93 | | -3,677,081.93 |
| Original Face: | 614,258,410.000 | Base | 1,327,852,625.54 | 1,324,175,543.61 | 100.00 | -3,677,081.93 | 0.00 | -3,677,081.93 |
| **FUND Total** | | | | | | | | |
| | 1,324,648,034.040 | Base | 1,327,852,625.54 | 1,324,175,543.61 | 100.00 | -3,677,081.93 | 0.00 | -3,677,081.93 |
| Original Face: | 614,258,410.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 2,570,000.830 | Local | 2,570,602.19 | 2,573,989.76 | 2.53 | 3,387.57 | | 3,387.57 |
| | | Base | 2,570,602.19 | 2,573,989.76 | 2.53 | 3,387.57 | 0.00 | 3,387.57 |
| **FIXED INCOME** | | | | | | | | |
| | 99,246,848.350 | Local | 99,446,090.85 | 99,319,054.79 | 97.47 | -127,036.06 | | -127,036.06 |
| Original Face: | 58,163,000.000 | Base | 99,446,090.85 | 99,319,054.79 | 97.47 | -127,036.06 | 0.00 | -127,036.06 |
| **US DOLLAR Total** | | | | | | | | |
| | 101,816,849.180 | Local | 102,016,693.04 | 101,893,044.55 | 100.00 | -123,648.49 | | -123,648.49 |
| Original Face: | 58,163,000.000 | Base | 102,016,693.04 | 101,893,044.55 | 100.00 | -123,648.49 | 0.00 | -123,648.49 |
| **FUND Total** | | | | | | | | |
| | 101,816,849.180 | Base | 102,016,693.04 | 101,893,044.55 | 100.00 | -123,648.49 | 0.00 | -123,648.49 |
| Original Face: | 58,163,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | -0.040 | Local | -0.04 | -0.04 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 306,406,647.020 | Local | 306,406,647.02 | 306,406,647.02 | 35.01 | 0.00 | | 0.00 |
| | | Base | 306,406,647.02 | 306,406,647.02 | 35.01 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 570,573,183.270 | Local | 571,583,214.13 | 568,774,594.89 | 64.99 | -2,808,619.24 | | -2,808,619.24 |
| Original Face: | 295,821,631.000 | Base | 571,583,214.23 | 568,774,594.89 | 64.99 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| **US DOLLAR Total** | | | | | | | | |
| | 876,979,830.250 | Local | 877,989,861.11 | 875,181,241.87 | 100.00 | -2,808,619.24 | | -2,808,619.24 |
| Original Face: | 295,821,631.000 | Base | 877,989,861.21 | 875,181,241.87 | 100.00 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| **FUND Total** | | | | | | | | |
| | 876,979,830.250 | Base | 877,989,861.21 | 875,181,241.87 | 100.00 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| Original Face: | 295,821,631.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 835,445,412.280 | Local | 835,282,743.62 | 835,311,063.82 | 81.27 | 28,320.20 | | 28,320.20 |
| | | Base | 835,282,743.62 | 835,311,063.82 | 81.27 | 28,320.20 | 0.00 | 28,320.20 |
| **FIXED INCOME** | | | | | | | | |
| | 192,481,389.360 | Local | 192,539,498.77 | 192,478,595.72 | 18.73 | -60,903.05 | | -60,903.05 |
| Original Face: | 183,000,000.000 | Base | 192,539,498.77 | 192,478,595.72 | 18.73 | -60,903.05 | 0.00 | -60,903.05 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,027,926,801.640 | Local | 1,027,822,242.39 | 1,027,789,659.54 | 100.00 | -32,582.85 | | -32,582.85 |
| Original Face: | 183,000,000.000 | Base | 1,027,822,242.39 | 1,027,789,659.54 | 100.00 | -32,582.85 | 0.00 | -32,582.85 |
| **FUND Total** | | | | | | | | |
| | 1,027,926,801.640 | Base | 1,027,822,242.39 | 1,027,789,659.54 | 100.00 | -32,582.85 | 0.00 | -32,582.85 |
| Original Face: | 183,000,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 30.640 | Local | 30.64 | 30.64 | 0.00 | 0.00 | | 0.00 |
| | | Base | 30.64 | 30.64 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 683,454,044.760 | Local | 683,356,715.30 | 683,344,418.63 | 72.85 | -12,296.67 | | -12,296.67 |
| | | Base | 683,356,715.30 | 683,344,418.63 | 72.85 | -12,296.67 | 0.00 | -12,296.67 |
| **FIXED INCOME** | | | | | | | | |
| | 254,200,000.000 | Local | 254,706,746.40 | 254,725,175.92 | 27.15 | 18,429.52 | | 18,429.52 |
| | | Base | 254,706,746.40 | 254,725,175.92 | 27.15 | 18,429.52 | 0.00 | 18,429.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 937,654,075.400 | Local | 938,063,492.34 | 938,069,625.19 | 100.00 | 6,132.85 | | 6,132.85 |
| | | Base | 938,063,492.34 | 938,069,625.19 | 100.00 | 6,132.85 | 0.00 | 6,132.85 |
| **FUND Total** | | | | | | | | |
| | 937,654,075.400 | Base | 938,063,492.34 | 938,069,625.19 | 100.00 | 6,132.85 | 0.00 | 6,132.85 |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 10,996,813.510 | Local | 10,996,813.51 | 10,996,813.51 | 3.67 | 0.00 | | 0.00 |
| | | Base | 10,996,813.51 | 10,996,813.51 | 3.67 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 274,935,000.000 | Local | 288,528,296.14 | 288,731,105.00 | 96.33 | 202,808.86 | | 202,808.86 |
| | | Base | 288,528,296.14 | 288,731,105.00 | 96.33 | 202,808.86 | 0.00 | 202,808.86 |
| **US DOLLAR Total** | | | | | | | | |
| | 285,931,813.510 | Local | 299,525,109.65 | 299,727,918.51 | 100.00 | 202,808.86 | | 202,808.86 |
| | | Base | 299,525,109.65 | 299,727,918.51 | 100.00 | 202,808.86 | 0.00 | 202,808.86 |
| **FUND Total** | | | | | | | | |
| | 285,931,813.510 | Base | 299,525,109.65 | 299,727,918.51 | 100.00 | 202,808.86 | 0.00 | 202,808.86 |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 3,939,970.890 | Local | 3,939,970.89 | 3,939,970.89 | 1.27 | 0.00 | | 0.00 |
| | | Base | 3,939,970.89 | 3,939,970.89 | 1.27 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 59,636,642.830 | Local | 59,625,860.24 | 59,625,860.24 | 19.18 | 0.00 | | 0.00 |
| | | Base | 59,625,860.24 | 59,625,860.24 | 19.18 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 244,485,885.210 | Local | 245,836,184.48 | 247,355,747.73 | 79.56 | 1,519,563.25 | | 1,519,563.25 |
| Original Face: | 196,859,028.000 | Base | 245,836,184.48 | 247,355,747.73 | 79.56 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| **US DOLLAR Total** | | | | | | | | |
| | 308,062,498.930 | Local | 309,402,015.61 | 310,921,578.86 | 100.00 | 1,519,563.25 | | 1,519,563.25 |
| Original Face: | 196,859,028.000 | Base | 309,402,015.61 | 310,921,578.86 | 100.00 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| **FUND Total** | | | | | | | | |
| | 308,062,498.930 | Base | 309,402,015.61 | 310,921,578.86 | 100.00 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| Original Face: | 196,859,028.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 765,846.520 | Local | 765,846.52 | 765,846.52 | 0.22 | 0.00 | | 0.00 |
| | | Base | 765,846.52 | 765,846.52 | 0.22 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 10,000,000.000 | Local | 10,000,000.00 | 9,994,200.00 | 2.92 | -5,800.00 | | -5,800.00 |
| | | Base | 10,000,000.00 | 9,994,200.00 | 2.92 | -5,800.00 | 0.00 | -5,800.00 |
| **FIXED INCOME** | | | | | | | | |
| | 327,660,859.730 | Local | 332,381,265.03 | 330,939,309.33 | 96.85 | -1,441,955.70 | | -1,441,955.70 |
| Original Face: | 218,735,168.000 | Base | 332,381,265.03 | 330,939,309.33 | 96.85 | -1,441,955.70 | 0.00 | -1,441,955.70 |
| **US DOLLAR Total** | | | | | | | | |
| | 338,426,706.250 | Local | 343,147,111.55 | 341,699,355.85 | 100.00 | -1,447,755.70 | | -1,447,755.70 |
| Original Face: | 218,735,168.000 | Base | 343,147,111.55 | 341,699,355.85 | 100.00 | -1,447,755.70 | 0.00 | -1,447,755.70 |
| **FUND Total** | | | | | | | | |
| | 338,426,706.250 | Base | 343,147,111.55 | 341,699,355.85 | 100.00 | -1,447,755.70 | 0.00 | -1,447,755.70 |
| Original Face: | 218,735,168.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | | | | | | | | |
| | 625,530.130 | Local | 625,530.13 | 625,530.13 | 0.06 | 0.00 | | 0.00 |
| | | Base | 625,530.13 | 625,530.13 | 0.06 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 299,942,034.000 | Local | 299,839,696.16 | 299,831,258.41 | 28.59 | -8,437.75 | | -8,437.75 |
| | | Base | 299,839,696.16 | 299,831,258.41 | 28.59 | -8,437.75 | 0.00 | -8,437.75 |
| **FIXED INCOME** | | | | | | | | |
| | 748,851,699.260 | Local | 750,561,817.57 | 748,307,681.93 | 71.35 | -2,254,135.64 | | -2,254,135.64 |
| Original Face: | 432,736,356.000 | Base | 750,561,817.57 | 748,307,681.93 | 71.35 | -2,254,135.64 | 0.00 | -2,254,135.64 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,049,419,263.390 | Local | 1,051,027,043.86 | 1,048,764,470.47 | 100.00 | -2,262,573.39 | | -2,262,573.39 |
| Original Face: | 432,736,356.000 | Base | 1,051,027,043.86 | 1,048,764,470.47 | 100.00 | -2,262,573.39 | 0.00 | -2,262,573.39 |
| **FUND Total** | | | | | | | | |
| | 1,049,419,263.390 | Base | 1,051,027,043.86 | 1,048,764,470.47 | 100.00 | -2,262,573.39 | 0.00 | -2,262,573.39 |
| Original Face: | 432,736,356.000 | | | | | | | |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 1,797,578.020 | 1,797,578.02 | 1,797,578.02 | 0.23 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 1,797,578.020 | 1,797,578.02 | 1,797,578.02 | 0.23 | 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 | 11,375,306.230 | 11,375,306.23 | 11,375,306.23 | 1.47 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 11,375,306.230 | 11,375,306.23 | 11,375,306.23 | 1.47 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 20,559,122.040 | 569,965,221.04 | 761,144,910.10 | 98.30 | 191,179,689.06 | 0.00 | 191,179,689.06 |
| **EQUITY Total** | 20,559,122.040 | 569,965,221.04 | 761,144,910.10 | 98.30 | 191,179,689.06 | 0.00 | 191,179,689.06 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 33,732,006.290 | 583,138,105.29 | 774,317,794.35 | 100.00 | 191,179,689.06 | 0.00 | 191,179,689.06 |

**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 | -1,797,576.930 | -1,797,576.93 | -1,797,576.93 | 0.35 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -1,797,576.930 | -1,797,576.93 | -1,797,576.93 | 0.35 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 6,670,267.060 | 6,670,267.06 | 6,670,267.06 | 1.31 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 6,670,267.060 | 6,670,267.06 | 6,670,267.06 | 1.31 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 18,885,204.250 | 412,583,787.95 | 499,612,350.38 | 98.33 | 87,028,562.43 | 0.00 | 87,028,562.43 |
| **EQUITY Total** | 18,885,204.250 | 412,583,787.95 | 499,612,350.38 | 98.33 | 87,028,562.43 | 0.00 | 87,028,562.43 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 23,757,894.380 | 417,456,478.08 | 504,485,040.51 | 100.00 | 87,028,562.43 | 0.00 | 87,028,562.43 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 6,951,803.010 | 6,951,803.01 | 6,951,803.01 | 0.37 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 6,951,803.010 | 6,951,803.01 | 6,951,803.01 | 0.37 | 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 | 638,823.270 | 638,823.27 | 638,823.27 | 0.03 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 638,823.270 | 638,823.27 | 638,823.27 | 0.03 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 1,775,197,505.590 | 1,845,724,806.52 | 1,885,634,633.17 | 99.60 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| **FIXED INCOME Total** | 1,775,197,505.590 | 1,845,724,806.52 | 1,885,634,633.17 | 99.60 | 39,909,826.65 | 0.00 | 39,909,826.65 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 1,782,788,131.870 | 1,853,315,432.80 | 1,893,225,259.45 | 100.00 | 39,909,826.65 | 0.00 | 39,909,826.65 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | -1,854,249.620 | -1,854,249.62 | -1,854,249.62 | 0.77 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -1,854,249.620 | -1,854,249.62 | -1,854,249.62 | 0.77 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 18,000,000.000 | 17,998,575.00 | 17,998,575.00 | 7.43 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 18,000,000.000 | 17,998,575.00 | 17,998,575.00 | 7.43 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 220,045,371.090 | 222,062,531.00 | 222,443,395.94 | 91.81 | 380,864.94 | 0.00 | 380,864.94 |
| **FIXED INCOME Total** | | | | | | | |
| | 220,045,371.090 | 222,062,531.00 | 222,443,395.94 | 91.81 | 380,864.94 | 0.00 | 380,864.94 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 236,191,121.470 | 238,206,856.38 | 238,587,721.32 | 100.00 | 380,864.94 | 0.00 | 380,864.94 |

**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 | 255,046.100 | 255,046.10 | 255,046.10 | 0.17 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 255,046.100 | 255,046.10 | 255,046.10 | 0.17 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 38,162,943.440 | 38,162,943.44 | 38,162,943.44 | 26.15 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 38,162,943.440 | 38,162,943.44 | 38,162,943.44 | 26.15 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 105,293,217.360 | 107,765,309.27 | 107,536,017.72 | 73.68 | -229,291.55 | 0.00 | -229,291.55 |
| **FIXED INCOME Total** | | | | | | | |
| | 105,293,217.360 | 107,765,309.27 | 107,536,017.72 | 73.68 | -229,291.55 | 0.00 | -229,291.55 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 143,711,206.900 | 146,183,298.81 | 145,954,007.26 | 100.00 | -229,291.55 | 0.00 | -229,291.55 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 1,424,640.000 | 1,424,640.00 | 1,424,640.00 | 0.08 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 1,424,640.000 | 1,424,640.00 | 1,424,640.00 | 0.08 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 8,847,901.010 | 8,847,901.01 | 8,847,901.01 | 0.48 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 8,847,901.010 | 8,847,901.01 | 8,847,901.01 | 0.48 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 31,671,505.000 | 1,217,307,828.44 | 1,835,533,990.33 | 99.44 | 618,226,161.89 | 0.00 | 618,226,161.89 |
| **EQUITY Total** | 31,671,505.000 | 1,217,307,828.44 | 1,835,533,990.33 | 99.44 | 618,226,161.89 | 0.00 | 618,226,161.89 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 41,944,046.010 | 1,227,580,369.45 | 1,845,806,531.34 | 100.00 | 618,226,161.89 | 0.00 | 618,226,161.89 |

**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 | 409,114,263.580 | 409,015,240.25 | 409,002,983.58 | 37.56 | -12,256.67 | 0.00 | -12,256.67 |
| **CASH EQUIVALENT Total** | 409,114,263.580 | 409,015,240.25 | 409,002,983.58 | 37.56 | -12,256.67 | 0.00 | -12,256.67 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 673,476,077.640 | 683,241,534.42 | 679,861,094.93 | 62.44 | -3,380,439.49 | 0.00 | -3,380,439.49 |
| **FIXED INCOME Total** | | | | | | | |
| | 673,476,077.640 | 683,241,534.42 | 679,861,094.93 | 62.44 | -3,380,439.49 | 0.00 | -3,380,439.49 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 1,082,590,341.220 | 1,092,256,774.67 | 1,088,864,078.51 | 100.00 | -3,392,696.16 | 0.00 | -3,392,696.16 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 153.880 | 153.88 | 153.88 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 153.880 | 153.88 | 153.88 | 0.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 561,421,653.780 | 561,316,377.72 | 561,301,002.07 | 42.39 | -15,375.65 | 0.00 | -15,375.65 |
| **CASH EQUIVALENT Total** | 561,421,653.780 | 561,316,377.72 | 561,301,002.07 | 42.39 | -15,375.65 | 0.00 | -15,375.65 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 763,226,226.380 | 766,536,093.94 | 762,874,387.66 | 57.61 | -3,661,706.28 | 0.00 | -3,661,706.28 |
| **FIXED INCOME Total** | | | | | | | |
| | 763,226,226.380 | 766,536,093.94 | 762,874,387.66 | 57.61 | -3,661,706.28 | 0.00 | -3,661,706.28 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 1,324,648,034.040 | 1,327,852,625.54 | 1,324,175,543.61 | 100.00 | -3,677,081.93 | 0.00 | -3,677,081.93 |

**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 | 2,570,000.830 | 2,570,602.19 | 2,573,989.76 | 2.53 | 3,387.57 | 0.00 | 3,387.57 |
| **CASH EQUIVALENT Total** | 2,570,000.830 | 2,570,602.19 | 2,573,989.76 | 2.53 | 3,387.57 | 0.00 | 3,387.57 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 99,246,848.350 | 99,446,090.85 | 99,319,054.79 | 97.47 | -127,036.06 | 0.00 | -127,036.06 |
| **FIXED INCOME Total** | 99,246,848.350 | 99,446,090.85 | 99,319,054.79 | 97.47 | -127,036.06 | 0.00 | -127,036.06 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 101,816,849.180 | 102,016,693.04 | 101,893,044.55 | 100.00 | -123,648.49 | 0.00 | -123,648.49 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | -0.040 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -0.040 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 306,406,647.020 | 306,406,647.02 | 306,406,647.02 | 35.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 306,406,647.020 | 306,406,647.02 | 306,406,647.02 | 35.01 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 570,573,183.270 | 571,583,214.23 | 568,774,594.89 | 64.99 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| **FIXED INCOME Total** | | | | | | | |
| | 570,573,183.270 | 571,583,214.23 | 568,774,594.89 | 64.99 | -2,808,619.24 | -0.10 | -2,808,619.34 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 876,979,830.250 | 877,989,861.21 | 875,181,241.87 | 100.00 | -2,808,619.24 | -0.10 | -2,808,619.34 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 835,445,412.280 | 835,282,743.62 | 835,311,063.82 | 81.27 | 28,320.20 | 0.00 | 28,320.20 |
| **CASH EQUIVALENT Total** | 835,445,412.280 | 835,282,743.62 | 835,311,063.82 | 81.27 | 28,320.20 | 0.00 | 28,320.20 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 192,481,389.360 | 192,539,498.77 | 192,478,595.72 | 18.73 | -60,903.05 | 0.00 | -60,903.05 |
| **FIXED INCOME Total** | | | | | | | |
| | 192,481,389.360 | 192,539,498.77 | 192,478,595.72 | 18.73 | -60,903.05 | 0.00 | -60,903.05 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 1,027,926,801.640 | 1,027,822,242.39 | 1,027,789,659.54 | 100.00 | -32,582.85 | 0.00 | -32,582.85 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 30.640 | 30.64 | 30.64 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 30.640 | 30.64 | 30.64 | 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 | 683,454,044.760 | 683,356,715.30 | 683,344,418.63 | 72.85 | -12,296.67 | 0.00 | -12,296.67 |
| **CASH EQUIVALENT Total** | 683,454,044.760 | 683,356,715.30 | 683,344,418.63 | 72.85 | -12,296.67 | 0.00 | -12,296.67 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 254,200,000.000 | 254,706,746.40 | 254,725,175.92 | 27.15 | 18,429.52 | 0.00 | 18,429.52 |
| **FIXED INCOME Total** | | | | | | | |
| | 254,200,000.000 | 254,706,746.40 | 254,725,175.92 | 27.15 | 18,429.52 | 0.00 | 18,429.52 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 937,654,075.400 | 938,063,492.34 | 938,069,625.19 | 100.00 | 6,132.85 | 0.00 | 6,132.85 |

**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 | 10,996,813.510 | 10,996,813.51 | 10,996,813.51 | 3.67 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 10,996,813.510 | 10,996,813.51 | 10,996,813.51 | 3.67 | 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 | 274,935,000.000 | 288,528,296.14 | 288,731,105.00 | 96.33 | 202,808.86 | 0.00 | 202,808.86 |
| **FIXED INCOME Total** | 274,935,000.000 | 288,528,296.14 | 288,731,105.00 | 96.33 | 202,808.86 | 0.00 | 202,808.86 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 285,931,813.510 | 299,525,109.65 | 299,727,918.51 | 100.00 | 202,808.86 | 0.00 | 202,808.86 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 3,939,970.890 | 3,939,970.89 | 3,939,970.89 | 1.27 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 3,939,970.890 | 3,939,970.89 | 3,939,970.89 | 1.27 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 59,636,642.830 | 59,625,860.24 | 59,625,860.24 | 19.18 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 59,636,642.830 | 59,625,860.24 | 59,625,860.24 | 19.18 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 244,485,885.210 | 245,836,184.48 | 247,355,747.73 | 79.56 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| **FIXED INCOME Total** | 244,485,885.210 | 245,836,184.48 | 247,355,747.73 | 79.56 | 1,519,563.25 | 0.00 | 1,519,563.25 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 2015*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 308,062,498.930 | 309,402,015.61 | 310,921,578.86 | 100.00 | 1,519,563.25 | 0.00 | 1,519,563.25 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 765,846.520 | 765,846.52 | 765,846.52 | 0.22 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 765,846.520 | 765,846.52 | 765,846.52 | 0.22 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 10,000,000.000 | 10,000,000.00 | 9,994,200.00 | 2.92 | -5,800.00 | 0.00 | -5,800.00 |
| **CASH EQUIVALENT Total** | | | | | | | |
| | 10,000,000.000 | 10,000,000.00 | 9,994,200.00 | 2.92 | -5,800.00 | 0.00 | -5,800.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 327,660,859.730 | 332,381,265.03 | 330,939,309.33 | 96.85 | -1,441,955.70 | 0.00 | -1,441,955.70 |
| **FIXED INCOME Total** | | | | | | | |
| | 327,660,859.730 | 332,381,265.03 | 330,939,309.33 | 96.85 | -1,441,955.70 | 0.00 | -1,441,955.70 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 338,426,706.250 | 343,147,111.55 | 341,699,355.85 | 100.00 | -1,447,755.70 | 0.00 | -1,447,755.70 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 625,530.130 | 625,530.13 | 625,530.13 | 0.06 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 625,530.130 | 625,530.13 | 625,530.13 | 0.06 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | 299,942,034.000 | 299,839,696.16 | 299,831,258.41 | 28.59 | -8,437.75 | 0.00 | -8,437.75 |
| **CASH EQUIVALENT Total** | 299,942,034.000 | 299,839,696.16 | 299,831,258.41 | 28.59 | -8,437.75 | 0.00 | -8,437.75 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 748,851,699.260 | 750,561,817.57 | 748,307,681.93 | 71.35 | -2,254,135.64 | 0.00 | -2,254,135.64 |
| **FIXED INCOME Total** | | | | | | | |
| | 748,851,699.260 | 750,561,817.57 | 748,307,681.93 | 71.35 | -2,254,135.64 | 0.00 | -2,254,135.64 |

# Holdings

Asset Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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** | 1,049,419,263.390 | 1,051,027,043.86 | 1,048,764,470.47 | 100.00 | -2,262,573.39 | 0.00 | -2,262,573.39 |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 1,797,578.020 | 1,797,578.02 | 1,797,578.02 | 0.23 | 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 | | | | | | | |
| | 11,375,306.230 | 11,375,306.23 | 11,375,306.23 | 1.47 | 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 | | | | | | | |
| | 20,559,122.040 | 569,965,221.04 | 761,144,910.10 | 98.30 | 191,179,689.06 | 0.00 | 191,179,689.06 |
| | | | | | 229,469,313.95 GN | 0.00 GN | 229,469,313.95 GN |
| | | | | | -38,289,624.89 LS | 0.00 LS | -38,289,624.89 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 33,732,006.290 | 583,138,105.29 | 774,317,794.35 | 100.00 | 191,179,689.06 | 0.00 | 191,179,689.06 |
| | | | | | 229,469,313.95 GN | 0.00 GN | 229,469,313.95 GN |
| | | | | | -38,289,624.89 LS | 0.00 LS | -38,289,624.89 LS |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | -1,797,576.930 | -1,797,576.93 | -1,797,576.93 | 0.35 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 6,670,267.060 | 6,670,267.06 | 6,670,267.06 | 1.31 | 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 | | | | | | | |
| | 18,885,204.250 | 412,583,787.95 | 499,612,350.38 | 98.33 | 87,028,562.43 | 0.00 | 87,028,562.43 |
| | | | | | 120,955,437.40 GN | 0.00 GN | 120,955,437.40 GN |
| | | | | | -33,926,874.97 LS | 0.00 LS | -33,926,874.97 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 23,757,894.380 | 417,456,478.08 | 504,485,040.51 | 100.00 | 87,028,562.43 | 0.00 | 87,028,562.43 |
| | | | | | 120,955,437.40 GN | 0.00 GN | 120,955,437.40 GN |
| | | | | | -33,926,874.97 LS | 0.00 LS | -33,926,874.97 LS |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | | |
| | | 6,951,803.010 | 6,951,803.01 | 6,951,803.01 | 0.37 | 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 | | | | | | | | |
| | | 638,823.270 | 638,823.27 | 638,823.27 | 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 | | | | | | | | |
| | | 1,775,197,505.590 | 1,845,724,806.52 | 1,885,634,633.17 | 99.60 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| | | | | | | 50,199,480.34 GN | 0.00 GN | 50,199,480.34 GN |
| | | | | | | -10,289,653.69 LS | 0.00 LS | -10,289,653.69 LS |
| Original Face: | 1,262,504,190.000 | | | | | | | |
| **FUND Total** | | | | | | | | |
| | 0.000 | 1,782,788,131.870 | 1,853,315,432.80 | 1,893,225,259.45 | 100.00 | 39,909,826.65 | 0.00 | 39,909,826.65 |
| | | | | | | 50,199,480.34 GN | 0.00 GN | 50,199,480.34 GN |
| | | | | | | -10,289,653.69 LS | 0.00 LS | -10,289,653.69 LS |
| Original Face: | 1,262,504,190.000 | | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | -1,854,249.620 | -1,854,249.62 | -1,854,249.62 | 0.77 | 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 | | | | | | | |
| | 18,000,000.000 | 17,998,575.00 | 17,998,575.00 | 7.43 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 220,045,371.090 | 222,062,531.00 | 222,443,395.94 | 91.81 | 380,864.94 | 0.00 | 380,864.94 |
| | | | | | 843,986.48 GN | 0.00 GN | 843,986.48 GN |
| | | | | | -463,121.54 LS | 0.00 LS | -463,121.54 LS |
| Original Face: | 164,939,358.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 236,191,121.470 | 238,206,856.38 | 238,587,721.32 | 100.00 | 380,864.94 | 0.00 | 380,864.94 |
| | | | | | 843,986.48 GN | 0.00 GN | 843,986.48 GN |
| | | | | | -463,121.54 LS | 0.00 LS | -463,121.54 LS |
| Original Face: | 164,939,358.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 255,046.100 | 255,046.10 | 255,046.10 | 0.17 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 38,162,943.440 | 38,162,943.44 | 38,162,943.44 | 26.15 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 105,293,217.360 | 107,765,309.27 | 107,536,017.72 | 73.68 | -229,291.55 | 0.00 | -229,291.55 |
| | | | | | 222,434.65 GN | 0.00 GN | 222,434.65 GN |
| | | | | | -451,726.20 LS | 0.00 LS | -451,726.20 LS |
| Original Face: | 106,556,139.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 143,711,206.900 | 146,183,298.81 | 145,954,007.26 | 100.00 | -229,291.55 | 0.00 | -229,291.55 |
| | | | | | 222,434.65 GN | 0.00 GN | 222,434.65 GN |
| | | | | | -451,726.20 LS | 0.00 LS | -451,726.20 LS |
| Original Face: | 106,556,139.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 1,424,640.000 | 1,424,640.00 | 1,424,640.00 | 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 | | | | | | | |
| | 8,847,901.010 | 8,847,901.01 | 8,847,901.01 | 0.48 | 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 | | | | | | | |
| | 31,671,505.000 | 1,217,307,828.44 | 1,835,533,990.33 | 99.44 | 618,226,161.89 | 0.00 | 618,226,161.89 |
| | | | | | 691,550,206.35 GN | 0.00 GN | 691,550,206.35 GN |
| | | | | | -73,324,044.46 LS | 0.00 LS | -73,324,044.46 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 41,944,046.010 | 1,227,580,369.45 | 1,845,806,531.34 | 100.00 | 618,226,161.89 | 0.00 | 618,226,161.89 |
| | | | | | 691,550,206.35 GN | 0.00 GN | 691,550,206.35 GN |
| | | | | | -73,324,044.46 LS | 0.00 LS | -73,324,044.46 LS |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 409,114,263.580 | 409,015,240.25 | 409,002,983.58 | 37.56 | -12,256.67 | 0.00 | -12,256.67 |
| | | | | | 2,978.33 GN | 0.00 GN | 2,978.33 GN |
| | | | | | -15,235.00 LS | 0.00 LS | -15,235.00 LS |
| FIXED INCOME | | | | | | | |
| | 673,476,077.640 | 683,241,534.42 | 679,861,094.93 | 62.44 | -3,380,439.49 | 0.00 | -3,380,439.49 |
| | | | | | 1,164,145.44 GN | 0.00 GN | 1,164,145.44 GN |
| | | | | | -4,544,584.93 LS | 0.00 LS | -4,544,584.93 LS |
| Original Face: | 667,307,595.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,082,590,341.220 | 1,092,256,774.67 | 1,088,864,078.51 | 100.00 | -3,392,696.16 | 0.00 | -3,392,696.16 |
| | | | | | 1,167,123.77 GN | 0.00 GN | 1,167,123.77 GN |
| | | | | | -4,559,819.93 LS | 0.00 LS | -4,559,819.93 LS |
| Original Face: | 667,307,595.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 153.880 | 153.88 | 153.88 | 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 | | | | | | | |
| | 561,421,653.780 | 561,316,377.72 | 561,301,002.07 | 42.39 | -15,375.65 | 0.00 | -15,375.65 |
| | | | | | 22,492.45 GN | 0.00 GN | 22,492.45 GN |
| | | | | | -37,868.10 LS | 0.00 LS | -37,868.10 LS |
| FIXED INCOME | | | | | | | |
| | 763,226,226.380 | 766,536,093.94 | 762,874,387.66 | 57.61 | -3,661,706.28 | 0.00 | -3,661,706.28 |
| | | | | | 1,029,808.35 GN | 0.00 GN | 1,029,808.35 GN |
| | | | | | -4,691,514.63 LS | 0.00 LS | -4,691,514.63 LS |
| Original Face: | 614,258,410.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,324,648,034.040 | 1,327,852,625.54 | 1,324,175,543.61 | 100.00 | -3,677,081.93 | 0.00 | -3,677,081.93 |
| | | | | | 1,052,300.80 GN | 0.00 GN | 1,052,300.80 GN |
| | | | | | -4,729,382.73 LS | 0.00 LS | -4,729,382.73 LS |
| Original Face: | 614,258,410.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 2,570,000.830 | 2,570,602.19 | 2,573,989.76 | 2.53 | 3,387.57 | 0.00 | 3,387.57 |
| | | | | | 3,387.57 GN | 0.00 GN | 3,387.57 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 99,246,848.350 | 99,446,090.85 | 99,319,054.79 | 97.47 | -127,036.06 | 0.00 | -127,036.06 |
| | | | | | 40,455.93 GN | 0.00 GN | 40,455.93 GN |
| | | | | | -167,491.99 LS | 0.00 LS | -167,491.99 LS |
| Original Face: | 58,163,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 101,816,849.180 | 102,016,693.04 | 101,893,044.55 | 100.00 | -123,648.49 | 0.00 | -123,648.49 |
| | | | | | 43,843.50 GN | 0.00 GN | 43,843.50 GN |
| | | | | | -167,491.99 LS | 0.00 LS | -167,491.99 LS |
| Original Face: | 58,163,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | -0.040 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 306,406,647.020 | 306,406,647.02 | 306,406,647.02 | 35.01 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 570,573,183.270 | 571,583,214.23 | 568,774,594.89 | 64.99 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| | | | | | 324,354.79 GN | 0.00 GN | 324,354.79 GN |
| | | | | | -3,132,974.03 LS | -0.10 LS | -3,132,974.13 LS |
| Original Face: 295,821,631.000 | | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 876,979,830.250 | 877,989,861.21 | 875,181,241.87 | 100.00 | -2,808,619.24 | -0.10 | -2,808,619.34 |
| | | | | | 324,354.79 GN | 0.00 GN | 324,354.79 GN |
| | | | | | -3,132,974.03 LS | -0.10 LS | -3,132,974.13 LS |
| Original Face: 295,821,631.000 | | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 835,445,412.280 | 835,282,743.62 | 835,311,063.82 | 81.27 | 28,320.20 | 0.00 | 28,320.20 |
| | | | | | 28,320.20 GN | 0.00 GN | 28,320.20 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 192,481,389.360 | 192,539,498.77 | 192,478,595.72 | 18.73 | -60,903.05 | 0.00 | -60,903.05 |
| | | | | | 97.60 GN | 0.00 GN | 97.60 GN |
| | | | | | -61,000.65 LS | 0.00 LS | -61,000.65 LS |
| Original Face: | 183,000,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,027,926,801.640 | 1,027,822,242.39 | 1,027,789,659.54 | 100.00 | -32,582.85 | 0.00 | -32,582.85 |
| | | | | | 28,417.80 GN | 0.00 GN | 28,417.80 GN |
| | | | | | -61,000.65 LS | 0.00 LS | -61,000.65 LS |
| Original Face: | 183,000,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 30.640 | 30.64 | 30.64 | 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 | | | | | | | |
| | 683,454,044.760 | 683,356,715.30 | 683,344,418.63 | 72.85 | -12,296.67 | 0.00 | -12,296.67 |
| | | | | | 2,978.33 GN | 0.00 GN | 2,978.33 GN |
| | | | | | -15,275.00 LS | 0.00 LS | -15,275.00 LS |
| FIXED INCOME | | | | | | | |
| | 254,200,000.000 | 254,706,746.40 | 254,725,175.92 | 27.15 | 18,429.52 | 0.00 | 18,429.52 |
| | | | | | 31,491.85 GN | 0.00 GN | 31,491.85 GN |
| | | | | | -13,062.33 LS | 0.00 LS | -13,062.33 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 937,654,075.400 | 938,063,492.34 | 938,069,625.19 | 100.00 | 6,132.85 | 0.00 | 6,132.85 |
| | | | | | 34,470.18 GN | 0.00 GN | 34,470.18 GN |
| | | | | | -28,337.33 LS | 0.00 LS | -28,337.33 LS |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 10,996,813.510 | 10,996,813.51 | 10,996,813.51 | 3.67 | 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 | | | | | | | |
| | 274,935,000.000 | 288,528,296.14 | 288,731,105.00 | 96.33 | 202,808.86 | 0.00 | 202,808.86 |
| | | | | | 230,901.70 GN | 0.00 GN | 230,901.70 GN |
| | | | | | -28,092.84 LS | 0.00 LS | -28,092.84 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 285,931,813.510 | 299,525,109.65 | 299,727,918.51 | 100.00 | 202,808.86 | 0.00 | 202,808.86 |
| | | | | | 230,901.70 GN | 0.00 GN | 230,901.70 GN |
| | | | | | -28,092.84 LS | 0.00 LS | -28,092.84 LS |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 3,939,970.890 | 3,939,970.89 | 3,939,970.89 | 1.27 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 59,636,642.830 | 59,625,860.24 | 59,625,860.24 | 19.18 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 244,485,885.210 | 245,836,184.48 | 247,355,747.73 | 79.56 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| | | | | | 2,283,717.47 GN | 0.00 GN | 2,283,717.47 GN |
| | | | | | -764,154.22 LS | 0.00 LS | -764,154.22 LS |
| Original Face: | 196,859,028.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 308,062,498.930 | 309,402,015.61 | 310,921,578.86 | 100.00 | 1,519,563.25 | 0.00 | 1,519,563.25 |
| | | | | | 2,283,717.47 GN | 0.00 GN | 2,283,717.47 GN |
| | | | | | -764,154.22 LS | 0.00 LS | -764,154.22 LS |
| Original Face: | 196,859,028.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 765,846.520 | 765,846.52 | 765,846.52 | 0.22 | 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 | | | | | | | |
| | 10,000,000.000 | 10,000,000.00 | 9,994,200.00 | 2.92 | -5,800.00 | 0.00 | -5,800.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -5,800.00 LS | 0.00 LS | -5,800.00 LS |
| FIXED INCOME | | | | | | | |
| | 327,660,859.730 | 332,381,265.03 | 330,939,309.33 | 96.85 | -1,441,955.70 | 0.00 | -1,441,955.70 |
| | | | | | 897,152.77 GN | 0.00 GN | 897,152.77 GN |
| | | | | | -2,339,108.47 LS | 0.00 LS | -2,339,108.47 LS |
| Original Face: | 218,735,168.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 338,426,706.250 | 343,147,111.55 | 341,699,355.85 | 100.00 | -1,447,755.70 | 0.00 | -1,447,755.70 |
| | | | | | 897,152.77 GN | 0.00 GN | 897,152.77 GN |
| | | | | | -2,344,908.47 LS | 0.00 LS | -2,344,908.47 LS |
| Original Face: | 218,735,168.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *August 31, 2015*

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

*View Date:* *September 22, 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 | | | | | | | |
| | 625,530.130 | 625,530.13 | 625,530.13 | 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 | | | | | | | |
| | 299,942,034.000 | 299,839,696.16 | 299,831,258.41 | 28.59 | -8,437.75 | 0.00 | -8,437.75 |
| | | | | | 20,394.25 GN | 0.00 GN | 20,394.25 GN |
| | | | | | -28,832.00 LS | 0.00 LS | -28,832.00 LS |
| FIXED INCOME | | | | | | | |
| | 748,851,699.260 | 750,561,817.57 | 748,307,681.93 | 71.35 | -2,254,135.64 | 0.00 | -2,254,135.64 |
| | | | | | 1,464,811.52 GN | 0.00 GN | 1,464,811.52 GN |
| | | | | | -3,718,947.16 LS | 0.00 LS | -3,718,947.16 LS |
| Original Face: 432,736,356.000 | | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,049,419,263.390 | 1,051,027,043.86 | 1,048,764,470.47 | 100.00 | -2,262,573.39 | 0.00 | -2,262,573.39 |
| | | | | | 1,485,205.77 GN | 0.00 GN | 1,485,205.77 GN |
| | | | | | -3,747,779.16 LS | 0.00 LS | -3,747,779.16 LS |
| Original Face: 432,736,356.000 | | | | | | | |